

1ST WORKSHOP ON QUANTILE REGRESSION IN ROME

New perspectives of quantile regression in applied sciences

Rome, September 22nd 2023

Sapienza University of Rome

About the Workshop

Over the years, quantile regression models have been implemented in a wide range of scientific settings to handle empirical characteristics encountered in real-world data.

The goal of this workshop is to bring researchers together to disseminate and discuss new methodological and new real data applied contributions in quantile and generalized quantile regression methods. This meeting also aims at promoting project collaborations among academics and practitioners, and fostering the development of new research networks in this area.

The Workshop will be held in the Faculty of Economics, Aula Pietro Onida, 3rd floor.

Program

9:15 Registration

9:30 Workshop opening - Institutional Greetings (Aula Pietro Onida, 3rd floor) : **Giuseppe Ciccarone** (Vice Rector of Sapienza University of Rome), **Giovanni Di Bartolomeo** (Dean of the Faculty of Economics, Sapienza University of Rome), **Giorgio Alleva** (Head of MEMOTEF Department, Sapienza University of Rome).

Morning Session - Chair: Nicola Salvati, University of Pisa

10:00 Gilles Stupfler, University of Angers, [Inference for extremal regression with dependent heavy-tailed data](#)

10:40 Alessio Farcomeni, Tor Vergata University of Rome, [Quantile ratio regression for the study of income inequality](#)

11:20 Coffee break

11:40 Domenico Vistocco, University of Naples Federico II, [Dealing with collinearity in quantile regression](#)

12:20 Paolo Frumento, University of Pisa, [Quantile regression coefficients modelling](#)

13.00 Lunch

Afternoon Session - Chair: Nikos Tzavidis - Lea Petrella, Southampton University - Sapienza University of Rome

14:30 Antonio F. Galvao, Michigan State University, [Unconditional Quantile Partial Effects via Conditional Quantile Regression](#)

15:10 Marco Geraci, Sapienza University of Rome, [A brief history of quantile mixed models and recent developments](#)

15:50 Marc Hallin Université libre de Bruxelles, [Nonparametric Measure-Transportation-Based Multiple-Output Center-Outward Quantile](#)

Regression

16:30 Coffee break

16:50 Luca Merlo, European University of Rome, [Unified unconditional regression for multivariate quantiles, M-quantiles and expectiles](#)

17:30 Marco Alfò, Sapienza University of Rome, [On finite mixtures of linear quantile regression models for clustered data](#)

18:10 Closing

Venue

To reach the venue of the Workshop you can take the underground line B, get off at the Policlinico stop and walk until Via del Castro Laurenziano, 9

Scientific Committee

Lea Petrella, Sapienza University of Rome

Marco Geraci, Sapienza University of Rome

Nicola Salvati, University of Pisa

Beatrice Foroni, Sapienza University of Rome

Nikos Tzavidis, Southampton University

Luca Merlo, European University of Rome

Organizing Committee

Lea Petrella, Sapienza University of Rome

Nicola Salvati, University of Pisa

Beatrice Foroni, Sapienza University of Rome

Luca Merlo, European University of Rome

Mila Andreani, Scuola Normale Superiore di Pisa

Do you need more information?

Contact us at WorkshopQRome23@gmail.com

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