Econometrics and Statistics

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Special Issue on

QUANTILE REGRESSION AND SEMIPARAMETRIC METHODS

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Quantile regression has gained its prominence in the statistics and econometrics literature because of its power in analyzing relationships that exhibit inherent heterogeneity. In the modern era of data deluge, understanding heterogeneity requires statistical models beyond fully parametric specifications. Quantile regression and other seminparametric regression methods have found their wide applications in many scientific and social studies. This special issue on *Quantile regression and semiparametric methods* aims to feature research articles that extend the frontiers of quantile regression and other semiparametric regression in theory or in applications.

We welcome submissions in one or more of the following topics, but the list of topics is not meant to be exclusive: Bayesian quantile regression; censored quantile regression; inference for semiparametric regression; multi-output quantile models; quantile models for functional data; quantile model selection; quantile models with random effects; quantile regression with missing data; quantile treatment effects; semiparametric models for panel data, spatial data or clustered data; semiparametric time series models; single-index or multi-index models; expectile regression. Novel applications of quantile regression and other semiparametric regression models to interesting problems of social or scientific relevance are also welcome.

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