

### **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.

# **Program**

**9:30 Workshop opening - Institutional Greetings (Aula Onida)**: **Giuseppe Ciccarone** (Vice Rector of Sapienza Univerity 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, <u>Inference for extremal regression with dependent heavy-tailed data</u>

**10:40 Alessio Farcomeni**, Tor Vergata University of Rome, <u>Quantile ratio regression for the study of income</u> inequality

#### 11:20 Coffee break

**11:40 Domenico Vistocco**, University of Naples Federico II, <u>Dealing with collinearity in quantile regression</u>

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, <u>Unconditional Quantile Partial Effects via Conditional Quantile Regression</u>

**15:10 Marco Geraci**, Sapienza University of Rome, <u>A brief history of quantile mixed models and recent developments</u>

**15:50 Marc Hallin** Université libre de Bruxelles, <u>Nonparametric Measure-Transportation-Based Multiple-Output Center-Outward Quantile</u> Regression

#### 16: 30 Coffee break

**16:40 Marco Alfò**, Sapienza University of Rome, <u>On finite mixtures of linear quantile regression</u> models for clustered data

**17:20 Luca Merlo**, European University of Rome, <u>Unified unconditional regression for multivariate</u> guantiles, *M*-quantiles and expectiles

## 18:00 Closing

# Registration

Participation to the workshop is free but registration is compulsory.

To register click on button below and fill out the form to confirm your registration.



#### 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

# Do you need more information?

Contact us at WorkshopQRome23@gmail.com

# The Workshop is organized with the support and the sponsorship of





