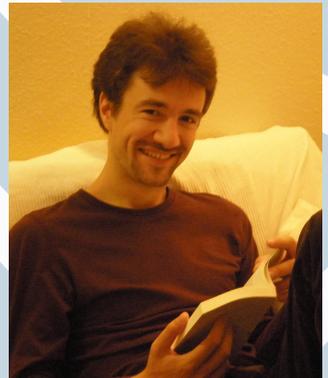


High Dimensional Nonstationary Time Series

IRTG 1792 Short Course

Stéphane Bonhomme

Quantile Methods for Static and Dynamic models



Modern data sets provide researchers with the opportunity to model and document the presence of significant heterogeneity in individual behavior and responses to interventions. Distributional and quantile methods are well-suited for this purpose.

This short course will cover applications of recently developed quantile and quantile regression techniques to various topics, including sample selection and censoring, quantile methods for panel data, and nonlinear methods for dynamic micro and macro-models with heterogeneous agents.

Stéphane Bonhomme is a Professor in the Kenneth C. Griffin Department of Economics and the College at the University of Chicago since 2013. He a former managing editor at the Review of Economic Studies and a fellow of the Econometric Society. His research interests are microeconomics and econometric theory, with a special interest in latent variable modeling, panel data, and labor economics.

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