High-Dimensional Non-Stationary Time Series Analysis

IRTG 1792 Short Course

Roger Koenker

Unobserved Heterogeneity and Empirical Bayes Methods

Unobserved heterogeneity is a pervasive feature of modern econometric problems. Recent advances in convex optimization make it possible to efficiently estimate the nonparametric mixture models that underlie such applications and empirical Bayes methods provide a unified decision theoretic framework for interpreting them. This approach will be illustrated with applications to longitudinal models of income dynamics, frailty models in survival analysis and multiple testing. Computational methods collected in the R package REBayes will be employed to demonstrate the scope and ease of use of the methods.

07.06.2017 | 10:00-12:00 | LvB library, SPA1

Roger Koenker is a professor of Economics and Statistics at the Department of Economics, University of Illinois at Urbana-Champaign. He received the Ph.D. degrees from University of Michigan in 1974. His specialized field is Econometric Theory and Applications. In particular, he is known for the contributions to quantile regression.

www.hu.berlin/irtg 1792