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Quantile regression is gradually emerging as a unified statistical methodology for estimating models of conditional quantile functions. This monograph is the first comprehensive treatment of the subject, encompassing models that are linear and nonlinear, parametric and nonparametric. Roger Koenker has devoted more than 25 years of research to the topic. The methods in his analysis are illustrated with a variety of applications from economics, biology, ecology and finance and will target audiences in econometrics, statistics, and applied mathematics in addition to the disciplines cited above. Author resource page:

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Roger Koenker is the winner of the 2010 Emanuel and Carol Parzen Prize for Statistical Innovation, awarded by the the Department of Statistics at Texas A&M University.



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Jana Jureckova, Journal of the American Statistical Association

"The author is one [of] the "fathers" of quantile regression. He has substantially contributed to the theoretical as well as the applied development of the field. The book is well written... It provides useful information for statisticians and econometricians, and it can certainly serve as a reference book."

M. Huskova, Mathematical Reviews

#### **About the Author**

Roger Koenker is McKinley Professor of Economics and Professor of Statistics at the University of Illinois at Urbana-Champaign. From 1976 to 1983 he was a member of the technical staff at Bell Laboratories. He has held visiting positions at The University of Pennsylvania, Charles University, Prague, Nuffield College, Oxford, University College London and Australian National University. He is a Fellow of the Econometric Society.

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