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Tutorial on "A tutorial on Quantile and M-Regression"
July 14, 2016
<u>University of Pisa</u>
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The tutorial will take place in Aula Mac-Win, Dipartimento di Economia e Management, University of Pisa (via Cosimo Ridolfi 10 – Pisa)

Lecturers
Domenico Vistocco – Department of Economics and Law, University of Cassino, Italy
- Conditional mean and conditional quantiles
- The simple and multiple quantile regression model
- Sampling distribution of the quantile regression estimator
- Inference on conditional quantiles
- Equivariance property, model validation, estimation of the response conditional distribution
- Looking insight the estimation procedure: the simplex algorithm

Nikos Tzavidis (Social Statistics & Demography, University of Southampton)
- Defining robustness
- Estimating the centre (location) of a distribution
- Quantiles, M-quantiles & expectiles as location parameters
- Regression quantiles, M-quantiles & expectiles
- Robust Estimation for Generalized Linear Models
- Quantile, M-quantile, Expectile regression for discrete outcomes (Focusing on count outcomes)
- Quantile/M-quantile Multilevel Regression
- Using quantiles to measure heterogeneity

The school is application oriented; all the techniques will be shown in action using the software R

Schedule
9:30-13:00   *Domenico Vistocco*
13:00-14:00 Lunch
14:00-15:30 *Domenico Vistocco*
15:30-18:00 *Nikos Tzavidis*

ACCOMODATION

We recommend workshop participants to book the hotel as soon as possible as there might be other concurrent events in Pisa during the dates of the workshop. The following hotels offer special rates to participants of events organized at the University of Pisa (UoP). Please do ask for them when booking. Hotels close to the conference venue include (all within walking distance – max 15 min):

- **RESIDENCE LE BENEDETTINE**   Lungarno Sidney Sonnino 18   www.residence.pi.it   http://en.residence.pi.it/   This is UoP Official Guesthouse. Excellent location, but note that this hotel does not offer breakfast.
- **HOTEL REPUBBLICA MARINARA**   Via Matteucci, 81 – 56125 Pisa   Tel. 050.3870100   Fax 050.3870200   http://www.hotelrepubblicamarinara.it/ info@hotelrm.it
- **HOTEL DI STEFANO**   Via S. Apollonia, 35 – 56127 Pisa   Tel. 050.553559   Fax 050.556038   http://www.hoteldistefano.it/ hds@email.it
- **HOTEL ROMA**   Via Bonanno, 111 – 56126 Pisa   Tel. 050.554488   Fax 050.550164   http://www.hotelroma.pisa.it/   info@hotelroma.pisa.it
- **HOTEL ROYAL VICTORIA**   Lungarno Pacinotti, 12 – 56126 Pisa   Tel. 050.940111   Fax 050.940180   http://www.royalvictoria.it/   mail@royalvictoria.it
- **HOTEL VERDI**   Piazza della Repubblica, 5 – 56125 Pisa   Tel. 050.598947   Fax 050.598944   http://www.verdihotel.it/   hotelverdi@sirius.pisa.it
- **HOTEL BOLOGNA**   Via Mazzini, 57 – 56125 Pisa   Tel. 050.502120   Fax 050.43070   http://www.hotelbologna.pisa.it/   info@hotelbologna.pisa.it

However, booking online with some advance is often cheaper, and you could also choose among nice B&B and other hotels. We recommend to book a hotel that is in the city center. Before booking a room, please check Tripadvisor for the best options: http://www.tripadvisor.com/Hotels-g187899-Pisa_Province_of_Pisa_Tuscany-Hotels.html

Check also Airbnb (Pisa): https://www.airbnb.it/s/Pisa–Italia and Couchsurfing www.couchsurfing.com!

See also, **ARTY HOLIDAYS** http://www.artyholidayhomes.com/

USEFUL LINKS

Pisa Buses http://www.cpt.pisa.it/   International Airport Galileo Galilei http://www.pisa-airport.com/   Railway Station http://www.trenitalia.com/