SVEUČILIŠTE U RIJECI UNIVERSITY OF RIJEKA
FAKULTET ZA MENADŽMENT U TURIZMU I UGOSTITELJSTVU
FACULTY OF TOURISM AND HOSPITALITY MANAGEMENT

OPATIJA, HRVATSKA CROATIA

Quantile Regression
Applied Econometric Course using Stata

by visiting professor **EYUP DOGAN** from Department of Finance and Economics, University of Sharjah
15 -16 July 2022, Faculty of Tourism and Hospitality Management, University of Rijeka

Information about the course

The workshop aims to provide graduate students and academics with a basic understanding of quantile regression method. It covers a general presentation of the method, the type of topics/situations where it is useful, advantages and disadvantages of the method and empirical applications. Each day will include a hands-on exercise to be completed on your own after the lecture session is over; so that, you can review the exercise results and ask any questions.

Lecturer

Visiting scholar **Eyup Dogan** is associate professor at the University of Sharjah, Department of Finance and Economics, UAE. He is coauthor of more than 50 empirical papers in peer-reviewed journals in the fields of Energy and Environmental Economics. Professor Dogan is member of the editorial board of journal Applied Economics and Finance and journal Business and Economic Research and also a reviewer in more than 10 journals. He has extensive teaching experience in undergraduate and graduate classes on Principles of Microeconomics and Macroeconomics, Money & Banking, Business Statistics, Energy and Environmental Economics, Statistics and Data Analysis.
Citations#: 5,553
H-index: 30
Eyup Dogan - Google Scholar

Schedule

Friday, July 15, 2022, 4pm - 8pm
1. Quantiles and quantile functions
 • Cumulative distribution functions, quantiles, and quantile functions
 • Quantile-based measures of location and shape
 • Properties of quantiles

Saturday, July 16, 2022, 9pm - 18pm
2. Quantile regression model and estimation
 • Linear regression modeling and its shortcomings
 • Conditional median and quantile regression models
 • Quantile regression estimation
 • Transformation and equivariance

3. Quantile regression inference
 • Standard errors and confidence intervals for the linear regression model
 • Standard errors and confidence intervals for the quantile regression model
 • The bootstrap method for the quantile regression model
 • Goodness of fit of the quantile regression model

4. Interpretation of quantile regression estimates
 • Reference and comparison
 • Conditional means vs. conditional medians
 • Interpretation of other individual conditional quantiles
 • Tests for equivalence of coefficients across quantiles
 • Using quantile regression results to interpret shape shifts

How to apply

In order to register, send an e-mail with your full name, contacts, affiliation and the name of the course (panel) to which you are applying to qrworkshop@fthm.hr and all additional information will be provided.
Prerequisites for the course are: basic knowledge of applied econometrics and basic familiarity with STATA econometric software.

Deadlines & Location

•   Application deadline: July 5, 2022
•   WHERE: Faculty of Tourism and Hospitality Management, University of Rijeka
Naselje Ika, Primorska 46, 51410 Opatija, Croatia

Fee

Early bird – 250 EUR per person (until June 20, 2022)
Regular fee – 300 EUR per person (after June 20, 2022)
Maximum number of participants is limited to 20.

Contact Information

qrworkshop@fthm.hr