
It is our pleasure to announce two upcoming events related to the research on Quantile and M-quantile Regression:

Workshop on “Recent Advances in Quantile and M-quantile Regression” July 15, 2016	Tutorial on “Quantile and M-quantile Regression” July 14, 2016
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The workshop and the tutorial will be hosted at the University of Pisa and they will take place under the auspices of the *Italian Statistical Society* (SIS).

Workshop on “Recent Advances in Quantile and M-quantile Regression”
July 15, 2016

The aim of the workshop is to bring together researchers interested in methodological and applied research in Quantile and M-quantile Regression. It is organized as a thematic workshop and it is expected to promote open discussions and setting-up of research networks.

Keynote speakers:

Matteo Bottai (Institute of Environmental Medicine (IMM), Karolinska Institutet)

Ray Chambers (NIASRA, University of Wollongong)

Nikos Tzavidis (Social Statistics & Demography, University of Southampton)

Provisional list of additional speakers:

- Lea Petrella, Valeria Bignozzi (Sapienza Università di Roma)
- Lea Petrella (Sapienza Università di Roma), Mauro Bernardi (Università di Padova)
- Mariano Porcu, Francesca Giambona (Università di Cagliari)
- Leonardo Grilli, Carla Rampichini (Università di Firenze), Roberta Varriale (ISTAT, Roma)
- Cristina Davino (Università di Macerata), Domenico Vistocco (Università di Cassino e del Lazio Meridionale)
- Annamaria Bianchi (Università di Bergamo), Enrico Fabrizi (Università Cattolica del Sacro cuore), Nikos Tzavidis, Nicola Salvati (Università di Pisa)
- Marco Alfò (Sapienza Università di Roma), M. Giovanna Ranalli (Università di Perugia)
- Riccardo Borgoni (Università di Milano Bicocca)
- Paolo Frumento (Karolinska Institutet)
- James Dawber (NIASRA, University of Wollongong)

Scientific and Organizing Committee

R. Chambers (University of Wollongong), C. Davino (Università di Macerata), E. Fabrizi (Università Cattolica del Sacro Cuore), C. Giusti (Università di Pisa), G. Marchetti (Università di Pisa), L. Petrella (Sapienza Università di Roma), N. Salvati (Università di Pisa), D. Vistocco (Università di Cassino e del Lazio meridionale)

Participation to the workshop is free but registration before June 15th will be appreciated.

We sincerely hope that you will join us and share a fruitful moment of discussion.

All the best,

Nicola Salvati (Università di Pisa) nicola.salvati@unipi.it

Enrico Fabrizi (Università Cattolica del Sacro Cuore) enrico.fabrizi@unicatt.it

Cristina Davino (Università di Macerata) cristina.davino@unimc.it

About the venue: The whole workshop will take place in Aula Savi in the [Botanic Garden](#) of the University of Pisa (via Paolo Buoizzi 3 – Pisa)

The Botanic Garden is in the city centre and it is marvelously well located near the [Leaning Tower](#), known worldwide for its unintended tilt.

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/>

Tutorial on “Quantile and M-quantile Regression”
July 14, 2016

Target attendees

The tutorial is opened to 25 graduated students as well as PhD students, researchers and practitioners in different fields willing to have an introduction on theory and applications of Quantile and M-quantile regression.

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

Lecturers and schedule

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
- Quantile Multilevel Regression: Motivating research questions
- Quantile random effects regression by using the ALD
- M-quantile and expectile random effects regression

Participation to the tutorial is free but registration before June 1st will be appreciated.

About the venue: The whole tutorial will take place in Dipartimento di Economia e Management, University of Pisa (via Cosimo Ridolfi 10 – Pisa)

Contact person for the registration: Nicola Salvati (Università di Pisa)

nicola.salvati@unipi.it