

Contents

- 1 Quantile Regression: An Overview 1**
 - 1.1 A Monte Carlo Study of Gentrification 3
 - 1.2 Quantile Regression Estimates 5
 - 1.3 Implied Distribution of Sales Prices. 5
 - 1.4 Nonlinear Quantile Regression 9
 - 1.5 Conclusion 11
- 2 Linear and Nonparametric Quantile Regression 13**
 - 2.1 Linear Quantile Regression: Simulated Data. 13
 - 2.2 Simulating the Distribution of the Dependent Variable. 17
 - 2.3 The Effect of a Discrete Change in an Explanatory Variable . . . 18
 - 2.4 Nonparametric Quantile Regression. 22
 - 2.5 Conclusion 27
- 3 A Quantile Regression Analysis of Assessment Regressivity 29**
 - 3.1 A Monte Carlo Analysis of Assessment Ratios 30
 - 3.2 Assessment Ratios in DuPage County, Illinois 32
 - 3.3 Conclusion 35
- 4 Quantile Version of the Spatial AR Model 37**
 - 4.1 Quantile Regression with an Endogenous Explanatory Variable 38
 - 4.2 An Application to Hedonic House Price Functions 41
 - 4.3 Conclusion 47

5	Conditionally Parametric Quantile Regression	49
5.1	CPAR Quantile Regression for Spatial Data	50
5.2	An Empirical Example: House Prices in Tacoma, WA.	51
5.3	Assessment Ratios in Cook County, IL	57
5.4	Conclusion	60
6	Guide to Further Reading	61



<http://www.springer.com/978-3-642-31814-6>

Quantile Regression for Spatial Data

McMillen, D.P.

2013, IX, 66 p. 47 illus., Softcover

ISBN: 978-3-642-31814-6