

## Name Index

- Aaberge, R., 63  
 Abadie, A., 148, 281  
 Abrevaya, J., 20  
 Acerbi, C., 289  
 Adrover, J., 272  
 Aigner, D.J., 64, 130  
 Aitchison, J., 131  
 Amemiya, T., 64, 160, 282  
 Andrews, D.F., 42  
 Andrews, D.W.K., 97, 107, 317  
 Angrist, J., 48, 65, 281  
 Antoch, J., 268, 272  
 Arcones, M.A., 123  
 Arias, O., 31  
 Arrow, K., 213  
 Artzner, P., 289, 291  
  
 Bahadur, R.R., 123, 226  
 Bai, Z., 272  
 Barrodale, I., 183, 184, 185, 186, 190, 270, 300  
 Bashtannyk, D.M., 51  
 Bassett, G., 35, 66, 70, 74, 75, 79, 119, 122, 133, 151, 290, 306  
 Becker, R.A., 295  
 Belluzzo, W., 259  
 Bennett, S., 251  
 Beran, R., 92, 295  
 Bernoulli, D., 287  
 Bickel, P.J., 42, 107, 122, 134, 152  
 Biliyas, Y., 101, 109, 253  
 Bixby, R.E., 206  
 Bjerkedal, T., 28  
 Bloomfield, P., 126, 128  
  
 Blumberg, L., 50  
 Blundell, R., 283, 286  
 Bofinger, E., 115, 139  
 Boneva, L.I., 79  
 Boots, B., 241  
 Bosch, R.J., 230  
 Boscovich, R., 295  
 Bourdin, B., 248  
 Bouyé, E., 266  
 Bowley, A.L., 270  
 Breidt, F.J., 128  
 Brown, G.W., 15  
 Brown, J.A.C., 131  
 Brownlee, K.A., 88, 297  
 Buchinsky, M., 107, 253  
  
 Cade, B.S., 54  
 Carroll, R., 164, 172  
 Chamberlain, G., 49, 66, 133  
 Chambers, J.M., 295, 299  
 Chambolle, A., 248  
 Chappell, R., 232, 313  
 Chaudhuri, P., 222, 223, 226, 227, 275, 276  
 Chen, S., 109, 253  
 Chen, S.S., 137, 279  
 Chen, X., 119  
 Chernoff, H., 81, 91  
 Chernozhukov, V., 65, 130, 131, 253, 281  
 Chesher, A., 283, 285  
 Chiu, S.N., 241  
 Choquet, G., 60, 287  
 Chu, S.F., 130  
 Cox, D.R., 250, 294

## 338 Name Index

- d'Orey, V., 92, 183, 270, 300  
 Dalgaard, P., 296  
 Dantzig, G., 174  
 Davies, L., 246  
 Davis, R.A., 127, 128  
 De Angelis, D., 106  
 de Finnetti, B., 287  
 de Jongh, P.J., 268, 272  
 de Wet, T., 268, 272  
 Delaunay, B., 241  
 Delbaen, F., 289, 291  
 Delong, D.M., 97  
 Denneberg, D., 264, 289  
 Dhrymes, P., 283  
 Dickey, J., 135  
 Dikin, I.I., 192  
 Doksum, K., 27, 31, 63, 227, 250, 252  
 Donoho, D., 45, 137, 279  
 Dunsmuir, W.T.M., 128  
 Durbin, J., 99, 144  
 Dutta, S.R.K., 211
- Eber, J.-M., 289, 291  
 Edgeworth, F.Y., 220, 269, 293  
 Efron, B., 64, 82, 106, 107, 255  
 El Attar, R.A., 211  
 El Bantli, F., 119  
 Ellis, S.P., 118  
 Engel, E., 78, 297  
 Engle, R.F., 129  
 Epanechnikov, V.A., 84
- Feigin, P.D., 131  
 Ferguson, T.S., 5, 132  
 Fermat, P., 273  
 Fernandez, I., 65  
 Fiacco, A.V., 190  
 Fisher, R.A., 149  
 Fitzenberger, B., 42, 110, 253  
 Floyd, R.W., 207, 208  
 Fox, M., 5  
 Frank, I.E., 137  
 Freedman, B.A., 192, 200  
 Freedman, D.A., 107  
 Friedman, J., 137, 228  
 Friedman, M., 81, 288  
 Frisch, R., 190, 281  
 Fréchet, M., 61  
 Fu, W., 135, 136, 137
- Gál, T., 186  
 Gasko, M., 250, 252  
 Gauss, C.F., 33  
 Geling, O., 251  
 Gentleman, R., 295  
 Gill, P., 175, 178, 190  
 Gnedenko, B.V., 149  
 Goldberger, A.S., 41, 277  
 Goldie, C.M., 63  
 Gonzaga, C.C., 195, 204  
 Green, P.J., 235, 314  
 Grunwald, G.K., 51  
 Gu, C., 249  
 Guilbaud, O., 114  
 Gutenbrunner, C., 81, 87, 123, 125, 130, 188
- Hahn, J., 106, 253  
 Hájek, J., 81, 85, 124  
 Hall, P., 79, 92, 106, 140, 208  
 Hallin, M., 91, 119, 128, 260  
 Hallock, K., 31  
 Hampel, F.R., 42  
 Hansen, C., 281  
 Hansen, M., 236, 241  
 Härdle, W., 223, 227  
 Hartigan, J., 246  
 Hartigan, P., 246  
 Hasan, M.N., 128, 260  
 Hastie, T.J., 159, 280  
 He, X., 45, 59, 110, 123, 137, 228, 270, 272, 299  
 Heath, D., 289, 291  
 Heckman, J., 41  
 Henderson, C.R., 277  
 Hendricks, W., 79, 123, 306  
 Hercé, M., 128, 260  
 Hettmansperger, T., 85  
 Hill, B., 151  
 Hjört, N.L., 122  
 Hodges, J.L., 81, 84  
 Hoeffding, V., 81  
 Hoffenberg, M., 213  
 Hogg, R.V., 15, 168, 214  
 Hong, H., 253  
 Horowitz, J., 107, 160, 257  
 Hotelling, H., 81  
 Hu, F., 110, 299  
 Huber, P.J., 42, 45, 74, 133, 152

- Hubert, M., 268, 271  
 Hunter, D.R., 221  
 Hyndman, R.J., 51
- Ihaka, R., 295  
 Imbens, G., 48, 281, 283, 286
- Janas, D., 107  
 Jaschke, S., 289  
 Jones, M.C., 64  
 Jung, S.H., 42  
 Jurečková, J., 45, 81, 87, 91, 122, 123,  
 124, 125, 128, 130, 131, 188, 260, 268,  
 270, 272
- Karmarker, N., 190  
 Ke, C., 280  
 Keifer, J., 97  
 Kendall, M., 81  
 Kendall, D., 79  
 Khmaladze, E., 99, 144, 148, 307, 317  
 Kiefer, J., 123  
 Kiwiel, K.C., 207  
 Klee, V., 189  
 Knight, K., 66, 122, 127, 128, 131, 133,  
 135, 136, 137, 141, 150, 260  
 Knuth, D.E., 207, 296  
 Kočerginsky, M., 110, 299  
 Kolmogorov, A.N., 42  
 Koltinskii, V.I., 276  
 Kooperberg, C., 236, 241  
 Kordas, G., 257, 258, 290  
 Koul, H., 126, 260  
 Kovac, A., 246  
 Küchler, U., 289
- Laine, B., 275  
 Lange, K., 221  
 Laplace, P.S., 4, 33  
 Lee, S., 228  
 Lehmann, E.L., 26, 81, 83, 84, 114,  
 152  
 Leisch, F., 296  
 Leroy, A.M., 35, 268  
 Liang, H., 228  
 Lindley, D.V., 277  
 Liu, J., 127  
 Loader, C., 159  
 Lustig, I.J., 190, 201, 206
- Ma, L., 286  
 Machado, J.A.F., 63, 90, 98, 123, 134,  
 147, 259  
 Mammen, E., 234  
 Mann, H.B., 81  
 Manning, W., 50  
 Manski, C., 256  
 Maritz, J.S., 115  
 Markowitz, H., 289  
 Maronna, R.A., 134, 272  
 Marsden, R.E., 190, 201, 206  
 Martin, R.D., 127  
 Mata, J., 63  
 McCormick, G.P., 190  
 McFadden, D.L., 148  
 Mehrotra, S., 192, 196, 197, 201  
 Meketon, M.J., 192, 212  
 Meyer, M., 242  
 Meyer, Y., 248  
 Minty, G.J., 189  
 Mizera, I., 118, 217, 235, 237, 243, 247,  
 270, 272, 313  
 Mizuno, S., 205  
 Mood, A.M., 15  
 Morgenstern, O., 287  
 Morrison, H.L., 158  
 Mosler, K., 63  
 Mosteller, F., 1, 152, 168  
 Moulton, L.H., 50  
 Mu, Y., 110, 299  
 Mukherjee, K., 126, 260  
 Mumford, D., 247  
 Murray, W., 175, 178, 190
- Nair, V.N., 31  
 Natanson, I.P., 231  
 Nazareth, J.L., 184  
 Nerlove, M., 277  
 Newey, W.K., 64, 77, 161, 283, 286  
 Newton, I., 2  
 Ng, E.G., 217  
 Ng, P., 59, 137, 214, 216, 230, 234, 242,  
 313  
 Nicholls, D.F., 261  
 Niinimaa, A., 274  
 Nyblom, J., 274
- Oberhofer, W., 119, 123  
 Oja, H., 273, 274

## 340 Name Index

- Okabe, A., 241  
 Osborne, M.R., 135, 211
- Pabst, M.R., 81  
 Park, B.J., 211, 212  
 Parzen, E., 31, 77  
 Parzen, M., 108, 299  
 Peyton, B.W., 217  
 Pitman, E.J.G., 83  
 Poincaré, H., 293  
 Poirier, D.J., 64  
 Pollard, D., 122, 126  
 Portnoy, S.L., 45, 81, 104, 123, 126, 130, 131, 134, 156, 157, 186, 188, 196, 199, 204, 205, 211, 216, 230, 234, 253, 255, 270, 271, 300, 313  
 Powell, J.L., 41, 42, 64, 77, 79, 109, 124, 161, 253, 256, 282, 283, 286, 299  
 Presnell, B., 135  
 Procházka, B., 124
- Quiggin, J., 288  
 Quinn, B.G., 261
- Ramsey, F.P., 287  
 Ramsey, J.O., 137  
 Rao, C.R., 81, 119, 169, 277  
 Reinsch, C., 229  
 Renegar, J., 205  
 Resnick, S.I., 131  
 Ripley, B.D., 256, 296  
 Rippa, S., 241  
 Ritov, Y., 255  
 Rivest, R.L., 207, 208  
 Roberts, F., 183, 184, 185, 186, 190, 270, 300  
 Robins, J.M., 255  
 Robinson, G.K., 277  
 Rockafellar, R.T., 38, 289  
 Rogers, W., 150  
 Rogers, W.H., 42  
 Ronchetti, E., 95  
 Rosenblatt, F., 256  
 Rousseeuw, P.J., 35, 45, 268, 271  
 Rubin, D.B., 48  
 Rubin, H., 5  
 Ruppert, D., 122, 164, 172
- Sakov, A., 108  
 Saleh, A.K.M.E., 260  
 Salmon, M., 266  
 Samarov, A., 227  
 Santos Silva, J.M.C., 259  
 Sardy, S., 236, 241  
 Saunders, M., 137, 190, 279  
 Savage, I.R., 91  
 Savage, L.J., 81, 287, 288, 294  
 Schmeidler, D., 60, 264, 288  
 Schroeder, R.L., 54  
 Schwarz, G., 134, 234  
 Sen, P.K., 123  
 Serfling, R.J., 153, 276  
 Shah, J.B., 247  
 Shamir, R., 189  
 Shanno, D.F., 190, 201, 206  
 Shao, Q.-M., 123  
 Sheather, S., 79, 115, 140, 208  
 Shen, X., 234  
 Shorack, G., 96  
 Šidák, Z., 81, 85, 124  
 Siddiqui, M., 77, 139, 208  
 Sievers, G.L., 31  
 Silverman, B.W., 104, 223, 235, 304, 314  
 Smirnov, N.V., 118, 149  
 Smith, A.F.M., 277  
 Smith, J.R., 2  
 Smith, R.L., 131  
 Sonnevend, G., 205  
 Sosa-Escudero, W., 31  
 Spearman, C., 81  
 Stefanov, I., 79  
 Steiger, W., 126, 128  
 Stein, C.M., 277  
 Stevens, W.L., 260  
 Stigler, G., 174  
 Stigler, S.M., 2, 152, 295  
 Stoer, J., 205  
 Stoker, T.M., 227  
 Stone, C., 222, 224  
 Strotz, R., 283  
 Struyf, A., 272  
 Stuetzle, W., 228  
 Stukel, T.A., 257  
 Subrahmanyam, M., 4  
 Sugihara, K., 241

- Tam, M-Y.S., 66, 133  
 Tasche, D., 289  
 Terrell, J.W., 54  
 Theil, H., 270  
 Thompson, S., 128  
 Tibshirani, R., 107, 135, 279  
 Tippett, L.H.C., 149  
 Tjstheim, D., 261  
 Todd, M.J., 205  
 Tomlin, T., 190  
 Trindada, A., 128  
 Tukey, J.W., 1, 42, 77, 153, 275, 303  
 Turlach, B.A., 135
- Uryasev, S., 289
- van Aelst, S., 272  
 van de Geer, S., 124, 234  
 van der Waerden, B.L., 85  
 Vanderbei, R.J., 192, 200  
 Vapnik, V.N., 117, 256  
 Venables, W.N., 296  
 Vidyasagar, M., 211  
 von Neumann, J., 287  
 Voronoi, G., 247
- Wald, A., 15, 281, 306  
 Wang, Y., 280  
 Watson, G.A., 211  
 Wei, L.J., 42, 108, 299
- Weiss, A.A., 126, 260  
 Wellner, J., 96  
 Welsh, A.H., 79, 134, 158, 172, 268, 272  
 Whitney, D.R., 81  
 Whittaker, E., 229  
 Wiens, D., 133  
 Wilcoxon, F., 81  
 Wold, H., 283  
 Wood, W., 249  
 Woodrooffe, M., 242  
 Woodworth, G.G., 230  
 Working, E.J., 281  
 Wright, M., 175, 178, 190  
 Wright, S., 190, 281  
 Wu, C.F.J., 4  
 Wu, Y., 119
- Xiao, Z., 99, 104, 123, 128, 143, 148, 149, 307, 317
- Yaari, M., 288  
 Ye, Y., 205, 230  
 Ying, Z., 42, 108, 109, 253, 299  
 Yohai, V., 134, 272  
 Young, G.A., 106
- Zhao, G., 205  
 Zhao, L., 119  
 Zhao, Q., 129, 161, 166

## Subject Index

- accelerated failure time model, 101, 251
- active constraints, 174
- adaptive estimation, 156
- adaptive kernel density estimator, 304
- adaptive triangulation, 241
- additive models, 228, 248
  - for nonparametric quantile regression, 313
- affine equivariance
  - and multivariate medians, 273
- affine scaling algorithm, 192
- affine scaling direction, 197, 212
- Akaike model selection criterion, 134
- akj adaptive kernel density estimator, 304
- alcohol
  - demand for, 50
- $\alpha$ -risk, 289
  - as quantile regression, 291
- Amazon basin
  - evaluation of water project, 259
- anova function of `quantreg` package, 305
- ARCH models, 129
- argminning averages, 169
- ARMA models, 128
- asymptotic covariance matrix
  - estimation of, 77
- asymptotic covariance matrix estimation
  - non-iid, 79
- asymptotic relative efficiency
  - of autoregression estimators, 127
  - of rank tests, 91
  - of Wilcoxon and  $t$ -tests, 83
- asymptotic theory
  - under dependent conditions, 126
  - of linear rank statistics, 85
  - of nonlinear quantile regression, 123
  - for quantile regression process, 142
  - of rankscore process, 124
  - of regression rankscore tests, 90
  - of sample quantiles, 71
- asymptotics
  - joint distribution of regression quantiles
    - with iid errors, 73
    - with nid errors, 74
- automatic  $\lambda$  selection, 242
- autoregressive models, 51, 260
- average case complexity, 205
- average derivative estimation, 226
- average derivative estimator
  - of structural effect, 284
- averaging argmins, 169
- B-spline basis expansion, 51, 311
- backfitting, 228
- Bahadur representation, 122
  - for locally polynomial quantile regression, 226
- bandwidth selection, 78, 223
  - for kernel weighted L-estimator, 171
  - for sparsity estimation, 115
- barrier method, 191
  - for nonlinear quantile regression, 212
- barycentric coordinates, 238
- basic solutions, 33
  - as extreme points, 10

- basis pursuit, 137  
 Bessel process, 97  
 best linear unbiased predictor, 277  
 binary response models, 255  
   relationship to survival models, 252  
 birthweight  
   determinants of, 20  
 bivariate smoothing, 217  
 BLUP, 277  
 bootstrap, 105, 141  
   residuals, 106  
   smoothing, 107  
   subsampling, 108  
 Boscovich  
   ellipticity of earth, 2  
 boundary constraints  
   for triograms, 243  
 bounded influence  
   quantile regression, 268, 272  
 bounded variables linear program, 182  
 Box-Cox transformations, 39  
 boxplot, 14  
 breakdown point, 45, 270  
   of median regression estimator, 46  
 breakpoints  
   of quantile regression process, 186  
 bridge penalty, 137  
 Brownian bridge, 97  
  
 capacity  
   Choquet, 288  
 Cauchy algorithm, 184  
 causal chain model, 283  
 causal effects, 281  
 censored quantile regression model, 109  
 censoring, 40, 253  
 centercept, 303  
 central path, 195  
*ceratitis capitata*, 251  
 chaining argument, 122  
 changepoint model, 233  
 check function, 5  
 Chicago land values, 243  
 Cholesky factorization, 192, 216  
 Choquet expected utility, 287  
 class size  
   and course evaluations, 17  
 Cobar mining data, 314  
 coherent risk measures, 289  
  
 comonotonicity, 60, 264, 288  
   and copulas, 266  
   and Fréchet bounds, 61  
   and quantile autoregression, 261  
   and quantile treatment effect, 62  
   and reparameterization of design, 61  
 comparison density function, 31  
 complementary slackness, 178  
 computational complexity, 204  
   of Frisch-Newton algorithm, 209  
 conditional density estimation, 53  
 conditional probability estimator, 257  
 confidence bands  
   for preprocessing, 208  
 confidence intervals, 91  
   by rank test inversion, 188  
   for sample quantiles, 72  
 consistency  
   of linear quantile regression, 118  
   of sample quantiles, 117  
 contamination model, 42  
 contingent valuation model, 259  
 contour plots  
   of Chicago land values, 243  
   of Oja “quantiles”, 268  
 control variate estimator  
   of quantile structural effect, 286  
   as two stage least-squares, 282  
 convexity  
   and argmin convergence, 122  
 convexity constrained triograms, 243  
 copula models, 265  
   and conditional quantile functions, 266  
 count data, 259  
 course evaluation  
   and class size, 17  
 covariance matrix estimation, 141  
 Cox model, 101  
 Cramér -von-Mises tests, 146  
 Cramér -vonMises tests, 95  
 critical values  
   for Khmaladze tests, 317  
 crossing problem  
   of estimated quantile curves, 56  
   in quantile autoregression, 261  
  
 deepest point, 270  
 degeneracy, 36  
 Delaunay triangulation, 241

344 **Subject Index**

- DeMoivre-Laplace
  - central limit theorem, 72
- density estimation
  - conditional, 53
- derivative estimation, 223
- descent directions, 176
- design robustness
  - for quantile regression, 268
- diet problem, 174
- dimension
  - of nonparametric curves, 233
  - of triogram surface, 240
- dimension reduction, 226
- direction of descent, 176
- directional derivative
  - and globbing, 206
- directional derivatives, 8, 33
- directional quantile regression, 275
- discrete response models, 255
- distortion
  - Choquet, 288
- dithering, 259
- divergence
  - as effective dimension measure, 242
- Doob-Meyer decomposition, 144
- dual plot, 270
- dual problem
  - quantile regression, 182
  - regression rankscores, 87
- duality
  - gap, 181, 196, 201
  - in linear programming, 180
- dummy vertices
  - for triograms, 241
- Durbin problem, 99, 142
  
- ecology
  - of sustainable populations, 54
- edge detection, 246
- efficiency of median, 4
- elementary subsets, 34
  - and least squares estimator, 4
- ellipticity of the earth, 2
- endogeneity
  - in quantile regression models, 281
- Engel's law, 78
- Epanechnikov kernel, 158
- equality of slopes
  - tests of, 305
- equivariance, 39
  - to affine transformations, 238
- exact fit property, 33, 35
- exchangeability
  - of individual specific effects, 280
- expected shortfall, 289
- expected utility, 287
- expectiles, 64
- extremal quantile regression, 130
- extreme value theory, 149
  
- Farkas lemma, 178
- finite sample theory
  - of quantile regression, 69
- fish populations
  - structural model of, 284
- food expenditure, 78
- Frank copula model, 266, 308
- Frisch-Newton algorithm, 199, 300
  - with preprocessing, 208
- frontier production model, 130
- fruit flies, 251
- Fréchet bounds
  - and comonotonicity, 61
  
- general position, 35
- generalized method of moments
  - see* method of quantiles, 131
- Gini's mean difference, 62
- glacier lilies, 54
- Glivenko-Cantelli theorem, 117
- globbing
  - for preprocessing, 206
- guinea pigs, 28
  
- half-space depth, 275
- hazard function, 251
- heteroscedasticity
  - tests of, 75
- high breakdown methods
  - for quantile regression, 268
- Hogg estimator, 168
- Huber's least favorable density, 152
  
- image segmentation, 247
- individual specific effects, 278
- inequality
  - measures of, 62



- inequality constraints
  - in quantile regression, 213
- inference
  - on quantile regression process, 95, 307
  - R software for, 299
- infinite variance innovations
  - autoregression with, 127
- influence function, 42
  - of L-estimator, 170
- interest rates
  - short-term U.S., 262
- interior point methods
  - for canonical linear programs, 190
  - for nonlinear quantile regression, 212
  - for quantile regression, 199
- interpolated points
  - number as measure of dimension, 240
- interpretation
  - of misspecified models, 65
  - of quantile regression coefficients, 47
- invariance
  - of matrix norms, 236
- inversion of rank tests
  - for confidence intervals, 91
- iteratively reweighted least squares
  - algorithm, 221
- jackknife, 105
- jittering, 259
- Kaplan-Meier estimator, 253
- kernel smoothing, 158
  - locally polynomial quantile regression, 222
  - of  $\rho_\tau$ -function, 160
- Khmaladzation, 100, 144
- khmaladze.test, 308
- Knight's identity, 121
- Kolmogorov-Smirnov statistic, 95, 142, 148
  - with estimated parameters, 99, 143
- L-estimator, 132
  - influence function of, 170
- L-estimators, 151
  - for adaptive estimation, 156
  - of Gaussian scale, 158
  - as kernel smoothing, 158
  - for linear quantile regression model, 168
  - for location-scale regression model, 155
  - location equivariance of, 170
  - of location, 170
  - of location-scale model, 165
  - of scale, 155
  - optimal weights, 169
- $\lambda$  selection, 233
  - in longitudinal models, 280
  - for triograms, 242
- Laplacian likelihood, 93
- large- $p$  asymptotics, 133
- lasso penalty, 135, 279
- least median of squares, 45, 268
- likelihood ratio process, 98
- likelihood ratio tests, 92
- lilies, glacier, 54
- linear programming
  - definition of, 173
  - formulation of quantile regression, 181
- linear rank statistics
  - Brownian bridge process, 86
  - locally most powerful, 84
- LM tests, 81
- locally polynomial quantile regression, 222, 310
- location equivariance
  - of L-estimators, 170
- location model
  - bivariate example, 12
- location shift hypothesis
  - test of, 317
- location-scale model, 17, 98
  - bivariate example, 13
  - for binary response, 257
  - with censoring, 41
  - and crossing quantile functions, 57
  - penalty methods for, 164
- location-scale shift hypothesis
  - test of, 317
- logarithmic barrier method, 191
- Lorenz curve, 62
- $\text{Lprq}$  function, 310
- $m$  out of  $n$  bootstrap, 108
- Mann-Whitney test, 82
- Markov chain marginal bootstrap, 110, 299

346 **Subject Index**

- martingale transformation, 100, 144
- matrix norms, 236
- maximum regression depth estimator
  - asymptotic theory of, 271
  - as median regression estimator, 271
- maximum score estimator, 256
- median
  - autoregression, 126
  - binary response model, 256
  - dog, 45
  - influence function of, 42
  - interior point algorithm for, 220
  - jackknifing, 105
  - of one observation, 8
  - of pairwise slopes, 270
  - Oja's, 273
  - tortoise, 220
- median regression estimator
  - influence function of, 42
- Melbourne
  - daily temperature, 51
- mesh refinement, 241
- method dispatch
  - in R, 299
- method of quantiles, 131, 266
- method of situation, 4
- misspecification, 65
  - and crossing quantile functions, 57
- model selection, 133
- monotone transformations
  - equivariance to, 39
- monotonicity
  - of nonparametric fits, 234
  - of quantile regression process at  $\bar{x}$ , 56
- Monte-Carlo experiment
  - on confidence interval estimates, 110
  - on smoothed L-estimators, 158
- motorcycle data, 223, 310
- Muller, 270
- multi-index model, 228
- multiple optimal solutions, 36
- multivariate median, 273
- multivariate quantiles
  - as holy grail of statistics, 272
- negative weights
  - for location L-estimators, 153
- Newton method, 191
- nLrq function, 211, 308
- nonlinear quantile regression, 211, 265, 308
- nonparametric
  - autoregression, 51
  - quantile regression, 222, 310
- normal distribution
  - as a *gens d'armes* hat, 293
- Oja's median, 273
  - as median regression problem, 273
- optimal weight function
  - for L-estimator, 153
  - for L-estimators, 169
- optimality
  - of basic solution, 34
  - of Delaunay triangulation, 241
  - for linear programs, 177
- optimism, 288
- order statistics, 73
- overdispersion
  - in count models, 260
- parametric programming, 185, 303
  - for regression rank tests, 188
- parametric quantile process, 145
- parametric quantile regression process, 146
- partially linear models, 248
- penalized least-squares
  - for random effects models, 276
- penalty methods, 133, 135
  - for bivariate smoothing, 235
  - for location-scale model, 164
  - for longitudinal data, 278
  - for univariate smoothing, 229
- Pennsylvania unemployment bonus experiment, 100
- perceptron, 256
- perspective plots
  - of Chicago land values, 245
- pessimism, 288
- pessimistic
  - portfolios, 292
  - risk measure, 289
- pivotal statistic, 108
- plural median, 4, 220
- Poisson regression model, 259
- polyhedral constraint set, 33, 174

## Subject Index

347

- portfolio theory, 287
  - pessimistic, 291
- Powell estimator, 253
- PP plot, 31
- predictor-corrector method, 197
- prenatal care
  - and birthweight, 22
- preprocessing, 206, 300
  - simultaneous confidence band for, 207
- primal quantile regression problem, 181
- primal-dual algorithm, 192
- projection
  - $\ell_1$  vs.  $\ell_2$ , 32
  - pursuit, 228
- proportional hazard model, 101, 250
- proportional odds model, 251
- purification, 204
  
- QQ plot, 31
- quadratic programming, 135
- qualitative constraints, 234
  - imposing with `rqss`, 315
- qualitative robustness, 42
- quantile autoregression, 260
- quantile contour sets, 275
- quantile density function, 77
- quantile regression process
  - computation of, 303
  - inference on, 95
- quantile scores, 91
- quantile structural effect, 286
- quantile treatment effect, 26, 96, 148
  - as difference in quantile functions, 30
  - interpretation of, 48
  - and PP plot, 31
  - and QQ plot, 31
- quantiles
  - as optimization problem, 5
- `quantreg`, 214, 217, 296
  
- R language, 295
- random censoring, 253
- random coefficient interpretation
  - of quantile regression, 59
- random coefficient model, 261
- rank generating functions, 85
- rank tests, 81
  - inversion of, 91
  - of two sample location shift, 82
- rank-dependent utility, 288
- ranks
  - dual of quantiles, 9
- rates of convergence, 120
- recursive least squares, 145
- recursive structural model, 283
- recursive updating interpretation
  - of Kaplan Meier estimator, 255
- redescending M-estimator, 153
- regression depth, 268
- regression rankscore process, 98
- regression rankscores
  - as quantile regression dual, 87
- regression shift
  - equivariance to, 39
- reparameterization of design
  - and comonotonicity, 61, 264
  - equivariance to, 39
- resampling
  - gradient condition, 108
- resampling methods, 105, 141
- residuals
  - bootstrap, 106
  - signs of, 37
- $\rho$ -tests, 92
- ridge regression estimator, 135
- risk assessment, 289
- robustness, 42
- roughness penalties
  - $L_p$  form, 230
  - for triograms, 235
  - total variation form, 230
  - univariate, 229
- `rqss` function, 313
  - in `quantreg` R package, 234, 249
- running speed
  - of mammals, 232, 313
  
- S language, 295
- salaries
  - of twins, 31
  - of statisticians, 13
- sample quantiles
  - select algorithm for, 207
- sandwich estimate
  - Hendricks-Koenker, 79
  - of asymptotic covariance matrix, 74
  - Powell, 80

348 **Subject Index**

- scale shift
  - equivariance to, 39
- Scheffé confidence bands, 208
- Schwarz model selection criterion, 134
  - for  $\lambda$  selection, 234
- score functions
  - estimation of, 104
  - for rank tests, 91
- score tests, 81
- select algorithm
  - for univariate quantiles, 207
- semiparametric efficiency bound
  - for quantile regression, 161
- sensitivity analysis
  - as parametric programming, 185
- shadow prices, 180
- shrinkage, 135, 229, 277
- sign scores, 91
- simplex algorithm, 177, 183
  - and Edgeworth, 269
- simulation of quantile regression models, 59
- simultaneous confidence band
  - for preprocessing, 207
- single-index model, 226, 227
- smoking
  - and birthweight, 22
- smoothed maximum score estimator, 257
- smoothing splines, 229
- sorting
  - via optimization, 7
- sparse Cholesky factorization, 219
- sparse linear algebra, 216
- SparseM R package, 216
- sparsity
  - and additive models, 248
  - of triogram computations, 242
  - of triogram estimation, 217
- sparsity estimation
  - bandwidth selection, 139
  - kernel method, 79
  - local, 79
- sparsity function, 77
- spatial median, 273
- stackloss data, 88, 297
- statisticians
  - academic salaries, 14
- steepest descent, 184
- stochastic dominance
  - test of, 148
- stochastic equicontinuity, 122
- structural models, 281
- Student  $t$ -test
  - efficiency of, 83
- subgradient condition, 34, 38, 70
- subsample size
  - for bootstrap, 108
  - for confidence bands, 209
- subsampling, 108
- summary, 299
- survival models, 250
- Sweave, 296
- symmetry
  - tests of, 76
- tail behavior
  - of location estimators, 45
  - of median regression estimator, 46
- taut string method, 246
- temperature
  - in Melbourne, 51
- tests
  - computation of, 305
  - equality of slopes, 305
  - location-scale shift hypothesis, 98
  - of general alternatives, 76
  - of heteroscedasticity, 75
  - of location shift hypothesis, 147, 307
  - of location-scale hypothesis, 166
  - of location-scale shift hypothesis, 147, 307
  - of stochastic ordering, 148
  - of symmetry, 76
  - of unit root hypothesis, 128
  - regression rankscore, 87, 90
  - regression rankscore process, 98
  - Wald, 75
- thin plate smoothing spline, 235
- top coding, 41
- total variation
  - and taut string method, 247
  - for bivariate functions, 235
  - of a triogram, 237
  - of gradient as roughness penalty, 230
- total variation penalty methods, 235, 313
- transformation models, 250
- triangular structural model, 283

## Subject Index

349

- triangulation, 236, 241
- trimmed mean, 151
- trimmed least squares, 172
- triograms, 217, 236
  - estimation as a linear program, 240
  - roughness penalty of, 239
- two-sample
  - model, 96
  - quantile treatment effect, 30, 37
- two-stage least-squares, 282
  - control variate interpretation, 282
- two-stage median regression, 282
  
- U-statistic
  - Oja's median as, 273
- unemployment duration, 100
- union wage premium, 49
- unit-root autoregression, 262
- unit-root hypothesis, 128
  
- value at risk, 289
- vertex solutions, 33
- vertices
  - of constraint set, 174
  
- Voronograms, 247
- Voronoi tessellation, 247
  
- Wald process, 97
- Wald tests, 75
  - of general alternatives, 76
- Wasserstein distance, 96
- weighted average derivative estimator, 286
- weighted maximum depth estimator
  - as quantile regression estimator, 272
- weighted quantile regression, 151, 160
  - computation of, 184
- weighted sums
  - of  $\rho_\tau$  functions, 168
  - of quantile objective functions, 214
- Wilcoxon score function, 87
- Wilcoxon test, 82
  - efficiency of, 83
- women's labor supply, 258
- worst case computational complexity, 205
  
- $xy$ -pairs bootstrap, 107, 142