

Parametric modeling of quantile regression coefficient functions

Dr. Paolo Frumento

Associate Professor
University of Pisa, Italy



Quantile regression coefficient modeling (QRCM) is an approach in which quantile regression coefficients are described through parametric functions. This is not merely a smoothing technique: it enables full parametric identification of the conditional distribution while retaining the standard structure of quantile-based approaches. QRCM simplifies estimation and inference, makes better use of the available information, and allows traditional estimators to be extended to censored, truncated, longitudinal, and discrete data

Paolo Frumento is an Associate Professor at the University of Pisa, Italy. Previously, he was an Assistant Professor at the Karolinska Institutet in Stockholm, Sweden. His main research interests include quantile regression and its generalizations, survival analysis, statistical modeling, and causal inference.

Seminar

When: Friday, March 20, 2026 | 13:30-14:45

Where: University of Milano-Bicocca, Room 08, Building U9, Koinè
Viale dell'Innovazione, 10

Further news: Dr. Rino Bellocco (rino.bellocco@unimib.it)

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