

Accepted Manuscript

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PII: S0167-9473(18)30138-5
DOI: <https://doi.org/10.1016/j.csda.2018.05.021>
Reference: COMSTA 6624

To appear in: *Computational Statistics and Data Analysis*

Received date: 15 January 2018

Revised date: 29 April 2018

Accepted date: 28 May 2018

Please cite this article as: Zhao W., Jiang X., Lian H., A principal varying-coefficient model for quantile regression: Joint variable selection and dimension reduction. *Computational Statistics and Data Analysis* (2018), <https://doi.org/10.1016/j.csda.2018.05.021>

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A Principal Varying-Coefficient Model for Quantile Regression: Joint Variable Selection and Dimension Reduction

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Apr 29, 2018

Abstract

A principal varying-coefficient model for quantile regression based on regression splines estimation is proposed. Convergence rate and local asymptotics for the coefficient functions are then derived. Furthermore, penalization is used to obtain joint variable selection and dimension reduction in quantile varying-coefficient models. A group coordinate descent algorithm is adopted for a computationally efficient implementation. Simulations are carried out to investigate the finite sample performance and an application on a real data set is presented.

Keywords and phrases: *Asymptotic normality; B-splines; Check loss function; Variable selection; Varying-coefficient model.*

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