

Quantile Regression for Spatial Data McMillen, Daniel P.

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The author points out the difference of quantile regression analysis from conventional regression models regarding distribution issues. Quantile regression is not focused on how the expected value of the dependent variable responds to a change in an explanatory variable but is extended to possible changes for the entire distribution of the dependent variable. However, the use of quantile regression in the analysis of spatial data is disseminated enough. The objective of this book is to make quantile regression procedures more accessible for researchers working with spatial data sets. The emphasis is on interpretation of quantile regression results.

McMillen lays emphasis on graphical interpretation of quantile regression results, presents spatial estimators and parametric as well as nonparametric approaches. He also presents a series of hypothetical and real examples, aiming at making the quantile regression analysis more accessible for researchers. The book can be interesting for experts related to Spatial Econometrics, Regional Economics and Statistics in general.

Book Review by Nikolaos Hasanaga, Aristotle University of Thessaloniki