

Ninth Winter School on Inequality and Social Welfare Theory
“Public policy and inter/intra-generational distribution”
January 13–16 2014, Alba di Canazei, Italy

Lecture on *Distribution regression methods*
Philippe Van Kerm
Reading list

Main references

- Chernozhukov, Fernández-Val and Melly (2013)
- Firpo, Fortin and Lemieux (2009)
- Rothe (2010)
- Machado and Mata (2005)
- Melly (2005)

Additional references

- Autor, Katz and Kearney (2005)
- Biewen and Jenkins (2005)
- Chernozhukov, Fernández-Val and Galichon (2007)
- Choe and Van Kerm (2013)
- Donald, Green and Paarsch (2000)
- Foresi and Peracchi (1995)
- Fortin and Lemieux (1998)
- Fortin, Lemieux and Firpo (2011)
- Koenker and Hallock (2001)
- Koenker, Leorato and Peracchi (2013)
- Peracchi (2002)
- Rothe (2010)
- Van Kerm (2013)
- Van Kerm, Yu and Choe (2013)

References

- Autor, D. H., Katz, L. F. and Kearney, M. S. (2005), Rising wage inequality: The role of composition and prices, NBER Working Paper 11628, National Bureau of Economic Research, Cambridge MA, USA.
- Biewen, M. and Jenkins, S. P. (2005), ‘Accounting for differences in poverty between the USA, Britain and Germany’, *Empirical Economics* **30**(2), 331–358.
- Chernozhukov, V., Fernàndez-Val, I. and Galichon, A. (2007), Improving estimates of monotone functions by rearrangement, CEMMAP working paper CWP09/07, Centre for Microdata Methods and Practice, Institute for Fiscal Studies, University College of London.
- Chernozhukov, V., Fernández-Val, I. and Melly, B. (2013), ‘Inference on counterfactual distributions’, *Econometrica* **81**(6), 2205–2268.
- Choe, C. and Van Kerm, P. (2013), Foreign workers and the wage distribution: Where do they fit in? Unpublished manuscript, CEPS/INSTEAD, Esch/Alzette, Luxembourg.
- Donald, S. G., Green, D. A. and Paarsch, H. J. (2000), ‘Differences in wage distributions between Canada and the United States: An application of a flexible estimator of distribution functions in the presence of covariates’, *Review of Economic Studies* **67**(4), 609–633.
- Firpo, S., Fortin, N. M. and Lemieux, T. (2009), ‘Unconditional quantile regressions’, *Econometrica* **77**(3), 953–973.
- Foresi, S. and Peracchi, F. (1995), ‘The conditional distribution of excess returns: An empirical analysis’, *Journal of the American Statistical Association* **90**(430), 451–466.
- Fortin, N., Lemieux, T. and Firpo, S. (2011), Decomposition methods, in O. Ashenfelter and D. Card, eds, ‘Handbook of Labor Economics’, Vol. 4A, North-Holland, Amsterdam, pp. 1–102.
- Fortin, N. M. and Lemieux, T. (1998), ‘Rank regressions, wage distributions, and the gender gap’, *Journal of Human Resources* **33**(3), 610–643.
- Koenker, R. and Hallock, K. F. (2001), ‘Quantile regression’, *Journal of Economic Perspectives* **15**(4), 143–156.
- Koenker, R., Leorato, S. and Peracchi, F. (2013), Distributional vs. quantile regression, Research Paper 11-15-300, CEIS Tor Vergata, University of Rome Tor Vergata.
- Machado, J. A. F. and Mata, J. (2005), ‘Counterfactual decomposition of changes in wage distributions using quantile regression’, *Journal of Applied Econometrics* **20**, 445–465.
- Melly, B. (2005), ‘Decomposition of differences in distribution using quantile regression’, *Labour Economics* **12**, 577–90.
- Peracchi, F. (2002), ‘On estimating conditional quantiles and distribution functions’, *Computational Statistics and Data Analysis* **38**, 433–447.
- Rothe, C. (2010), ‘Nonparametric estimation of distributional policy effects’, *Journal of Econometrics* **155**(1), 56–70.
- Van Kerm, P. (2013), ‘Generalized measures of wage differentials’, *Empirical Economics* **45**(1), 465–482.
- Van Kerm, P., Yu, S. and Choe, C. (2013), Wage differentials between natives, immigrants and cross-border workers: Evidence and model comparisons. Unpublished manuscript, CEPS/INSTEAD, Esch/Alzette, Luxembourg.