

Talk title: Instrumental-variables quantile regression

Abstract: When we want to study the effects of covariates on the different quantiles of the outcome, we use quantile regression. However, the traditional quantile regression is inconsistent when a covariate is endogenous. We introduce the Stata command `ivqregress`, which models the quantiles of the outcome and simultaneously controls for problems that arise from endogeneity. We show how to use the suite of instrumental-variables quantile regression commands to estimate, visualize, and infer features of the outcome distribution.