Subject: Quantile regression within IDL
Posted by Ken Knapp on Fri, 16 Mar 2012 20:35:33 GMT

Hi
Well, the latest thing is to apply quantile regression to our analyses
... and it seems to be prevalent in R and Matlab but not IDL. I am told
that it is more than just a linear regression of the quantiles (which is
what I do now).

Any thoughts? Does anyone have a quantile regression coded up?

Thanks-
-Ken