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Arrangement:

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Series 1: Personal, Personal and Awards, 1974-2018
This series contains Professor Koenker's CV, his PhD dissertation from the University of Michigan (1974), and a photo album about his William B. McKinley Professor of Economics and Public Utilities. The series is arranged alphabetically.
Box 1

1. Curriculum Vitae, 2018
2. Koenker, "The estimation of input demand functions and the relative economic efficiency of regulated trucking firms," Dissertation (University of Michigan), 1974
3. Photo Album*, Named Chairs and Professorships in the College of Commerce and Business Administration,* University of Illinois at Urbana-Champaign, Investiture Ceremony, 2000

Series 2: Correspondence, 1974-2015
This series contains Roger Koenker's correspondence (most from 1974-1999) as well as letters of recommendation he wrote on behalf of students and scholars. This series is organized chronologically.
Box 1

4. Correspondence, 1 of 2, 1974-1978
5. Correspondence, 2 of 2, 1974-1978
6. Referee Letters, 1 of 2, 1974-1982
7. Referee Letters, 2 of 2, 1974-1982
8. Correspondence, 1979-1982
9. Correspondence, 1983-1987
10. Correspondence, 1988-1989
11. Correspondence, 1 of 2, 1990-1992
12. Correspondence, 2 of 2, 1990-1992
13. Correspondence, 1992-1994
14. Correspondence, 1 of 2, 1996-1999
15. Correspondence, 2 of 2, 1996-1999
16. Anonymous Letters, 2005-2015

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Series 3: Talks and Workshops, 1975-2011
This series consists of invited talks, conference papers, workshops, handwritten notes for talks as well as related slides and transparencies. This series is arranged alphabetically.
Box 1

17. Ancient talks on regression quantiles, 1975-1987

Box 2

1. Brazil talks, 1997
2. Breakdown Talk, *Tail Behavior of Regression Estimators*, 1990
3. Congestion Pricing for UNIX System, slides, 1982
4. Convergence to Mediocrity, talk, ca. 1990s
5. Inference and Influence in Quantile Regression, talk, 1998
6. *Journal of Applied Econometrics* (JEP) talk, Quantile Regressions, Allied Social Science Associations Conference, 2001
7. Khmaladze's Martingalization talk, 1999
8. LR-LM Processes, talks, 1998-2000
9. Madison Talk, 1998
10. Miscellaneous notes for talks, 1986-2011
11. Momentary Lapses: Moment Expansions and the Robustness of Minimum Distance Estimators, talk, 1990
12. NAKE Workshop, Groningen (Tilburg University), 2003
13. National Science Foundation (NSF) Workshop, 2002
14. Parametric Models for Conditional Quantiles and How to Estimate Them, 1989
15. Regression Quantile lectures, 1988-1998
16. Rank Tests talk, 1996
17. Regression Redux, 2000
18. Smoothing Talk, 1989
19. Talk on Asymptotics, 1986
20. Talk on electricity work, "Hierarchical Models for Conditional Quantiles and the Demand for Electricity," ca. 1990s
21. Talk on Gaussian Hare and the Laplacian Tortoise, ca. 1990s
22. Talk on GMM Inference with $q \rightarrow 100$, ca. 1990s
23. Toronto Talk/M.N. Hasan, ca. 1990s
24. Transparencies, RQSS (Regression Quantile Smoothing Splines), 1993-1997
25. UM Talk, ca. 1990s
26. UMSL Talk, 1989
27. Unit Root Talk, 1995

Series 4: Early Research Files, 1969-1987
This series contains Roger Koenker's early research files and notes mostly pertaining to his time at Bell Telephone Laboratories. Topics include advertising data, asymptotics, airlines, bread, regression quantiles, coin phones, fitting splines, telecommunications regulation, and his research as a student (1969-1974). This series is arranged alphabetically.
Box 2

28. A Cross-Sectional Cost Function, 1978
29. Ad. Age Data Xerox's, 1973
30. "An Application of Multivariate Box-Jenkins Techniques in Bell Canada," paper, 1978

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Box 2

31. "An Empirical Quantile Function for Linear Models with iid Errors," paper, 1980-1981
32. Asymptotics, 1978
33. Bread paper, 1971-1974
34. Computing Error Components Models, 1974

Box 3

1. Computing Regression Quantiles, etc., 1975-1976
2. Computing Regression Quantiles, 1981-1987
3. Congestion Pricing, 1980-1983
4. "Cost in the Trucking Industry," papers, 1970-1978
5. Cost Side of Peak-Load Pricing (PLP) Problem, 1979-1983
6. Demands for Coin Phones, 1972-1978
7. Division 12 Computing Needs Task Force Report, 1979
8. Draft of UNIX Pricing for CJ, 1982-1983
9. Eads, George, Marc Nerlove, and William Raduchel, paper on local service airlines, 1969-1977
10. Efficiency Contours, 1978-1979
11. "Estimation of Efficiency Contours in Flexible Models of Production," paper, 1980
12. Fitting Splines, 1977
13. Heteroscedasticity, "Robust Tests for Heteroscedasticity Based on Regression Quantiles," 1979-1980
14. Hoggs, Robert, L-estimates, 1979-1984
15. Library Consulting, 1982
16. Long Waves, 1982
17. Michigan v. Koenker, ticket scalping case, 1972
18. Monopolistic Competition-Generalized Conjectural Variation, 1978
19. North Carolina experiment, 1981
20. Notes on computer pricing, 1981-1982
21. Notes on life-cycle models, 1971
22. "Optimal Scale and the Size Distribution of Trucking Firms," 1976-1981
23. Peak-Load Pricing (PLP) of Electricity, 1980-1983
24. Peak-Load Pricing Experiments, 1976-1978
25. PLP Survey, 1979-1980
26. Periodic Demand draft, 1978-1982
27. "Pricing Interactive Computer Services: A Rationale and Some Proposals for UNIX Implementation," 1 of 2, 1982
28. "Pricing Interactive Computer Services: A Rationale and Some Proposals for UNIX Implementation," 2 of 2, 1982

Box 4

1. Queuing Models, "A Note on Industry Equilibrium with Costly Queuing," 1980
2. Regression Midranges and their LP Form, 1980
3. Regression Quantiles, 1977
4. Resale Price Maintenance, 1972-1975
5. Size Distribution and Firm Growth, 1981

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Series 4: Early Research Files, 1969-1987
Box 4

6. Statistics of Extremes, 1976-1981
7. Talk II on Computer Pricing, 1980-1982
8. Talks on PLP'ing, 1979-1982
9. Talk on robust tests for Heteroscedasticity, 1981-1982
10. Taxis, 1975-1976
11. Telecommunications Regulation, 1982-1984
12. TOD phone rate experts, 1981-1982
13. Union Wage Model, 1977-1978
14. Wally/Computing, 1976
15. Working file LES-Computing, 1979
16. Working file (Koenker's student research): "Residential Location Patterns in the A2 Multi-Family Market," 1 of 2, 1969-1972
    Subfolders:
    - Elasticity of Substitution Paper for Economics 674, graduate school paper of Koenker
    - Working file on Monocentric Urban Models
    - Data Lists (statistical computer print outs)
17. Working file (Koenker's student research: "Residential Location Patterns in the A2 Multi-Family Market"), 1 of 2, 1969-1972
    Subfolders:
    - Elasticity paper, April 7, 1970 (1970-1972, including published article)
    - Draft
    - Notes and charts
18. Working file on Airline Demand, 1975-1977
19. Working file on bread, 1972-1977

Series 5: Later Research Files, 1983-2017
This series contains Roger Koenker's research files regarding adaptive trimming, generalized method of moments (GMM), quantile autoregressions, regression quantiles, the Gaussian hare and the Laplacian tortoise, triograms, and more. This series is arranged alphabetically.
Box 4

20. "Adaptive Choice of Trimming Proportions," paper, 1994
21. Adaptive L-Estimation, 1987
22. Adaptive L-Estimation, 1986-1988
23. Adaptive Trimming, 1 of 2, 1989-1993
24. Adaptive Trimming, 2 of 2, 1989-1993
25. Advertising Models, 1985
26. Amemiya's Estimator, 1990-1992

Box 5

1. "An Interior Point Algorithm for Nonlinear Quantile Regression," paper, 1992-1996
2. "A Note on Computing Dual Regression Quantiles and Regression Rank Scores," paper, 1989-1993

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Series 5: Later Research Files, 1983-2017
Box 5

3. "A Remark on Bartels and Conn's Linearly Constrained Discrete l_1Problems," paper, 1995-1996
4. AS Convergence of RQs (regression quantiles), 1 of 2, 1983-1995
5. AS Convergence of RQs (regression quantiles), 2 of 2, 1983-1995
6. "Asymptotic Theory and Econometric Practice," paper, 1986-1987
7. Bakeoff, A Gaussian Compound Decision, 2012-2013
8. Bandaids, Additive Models for Quantile Regression, 2009-2011
9. Bandaids for Bandwiths, 1992
10. BAYesball, JEP, 2016
11. Binary Links, 2007
12. Boscovich's Estimator, 1985
13. Bracketology, 1997
14. Cauchy Pitman Estimation, 1993-1995
15. Censored Quantile Regression (CQR), 2009
16. Chapter 6, Quantile Regression (QR), 1996-1998
17. Choquet Paper, 2003-2004
18. CI's for RQ's (Confidence Intervals for Regression Quantiles), 1992-1993
19. Computing RQ's, 1984-1985
20. Computing RQSS (Regression Quantile Smoothing Splines), 1 of 2, 1985-1993
21. Computing RQSS (Regression Quantile Smoothing Splines), 1 of 2, 1985-1993
22. "Conditional Quantile Estimation and Inference for Arch Models," paper, 1995
23. Convex Optimization in R, 2013-2014
24. CRQ Redux, 2007-2008
25. Density Estimation, 1986-1988
26. Densities on TV, 1991-2007

Box 6

1. Distributional vs. Quantile Regression, (DR v. QR), 2012-2015
2. Dual RQs and RRS (Regression Rank Scores), 1990-1991
3. Economic Perspectives Piece, 2000
4. Empirical Bayes Rules, 2006-2013
5. ET (Econometric Theory) Problems, 2001-2010
6. Expectiles, 1993-1994
7. Expectiles, 2013
8. Facial Expressions of Emotion, 2013
9. Falstaff Estimator, 1993-1994
10. Falstaff Estimator, 1996-1998
11. Fréchet Median, 2004-2007
12. Galton, et al., 1998
13. Generalized Method of Moments (GMM), 1 of 3, 1990-1991
14. GMM, 2 of 3, 1990-1991
15. GMM, 3 of 3, 1990-1991
16. "GMM Inference When the Number of Moment Conditions is Large," paper, 1996

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Box 6

17. "GMM Inference When the Number of Moment Conditions is Large," paper, 1996-1998
18. Growth Charts, 1993-2005
19. Growth, Curves, 2004
20. Hierarchical Spines, 1988-1991
21. Huber (1974) Spline Project, 2014
22. H-tests (heteroscedasticity), 1994
23. Income Dynamics, 2014
24. Inequality Constrained, QR, 2001-2004
25. International Encyclopedia of the Social Behavioral Sciences (IESBS) RQ article, 1999-2001
26. Janson, Marius A. comment, 1987

Box 7

1. JEP revision, 2000-2001
2. Kernel Methods Opt., 2011
3. Khmaladze, 1 of 2, 1998-2004
4. Khmaladze, 2 of 2, 1998-2004
5. Khmaladze Revision, 2002-2002
6. L_1 Computation: Interior Monologue, 1997
7. Lab and library, 1981-1995
   Subfolders:
   - Economics Lab
   - PORT Library
8. Lab, How to guide, 2000
9. Lab, new policies, 1997
10. Larpe-*p*, GMM expansions, 1994-1995
11. Least Squares Tail Behavior, 2000-2001
12. "Likelihood Ratio and Goodness of the Processes for Quantile Regression," paper, 1998-1999
13. LRT (Likelihood Ratio Test) vs. C(x), 2012-2015
14. Ma's (Lingjie) Thesis, 2002
15. Medflies, 1998-1999
16. Medflies, 1999-2001
17. M-estimation of SUR's (seemingly unrelated regression), 1988-1990
18. Momentary lapses, 1991-1994
19. Moment matching, 2000-2012
20. Monopoly pricing, 2011
21. Multivariate quantiles, 1995-2008
22. Natality Project, 1991-2000
23. NECA (National Exchange Carrier Association, Inc.) Report, 2011-2012
24. NFL (National Football League) Draft, 1998-2000
25. "Nonparametric Estimation of Conditional Quantile Functions," paper, ca. 1990s

Box 8

1. Ober Banff, 2003
2. Option Value, 1995-1996

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Box 8

3. Options Value Paper, 2000-2001
4. Panel Data, JME (Journal of Multivariate Analysis), 2003-2004
5. Pathologies, 1984
6. Penalties Methods for Panel Data, 1996-2003
7. Pennsylvania bonus/Konstanz paper, 1991-2001
8. QAR (Quantile Autoregression), 2004-2006
9. QAR, 2002
10. QAR, rejoinder, 2004-2006
11. QGarch (quantile),
12. QR in progress, 1996-1997
13. QR Methods, 2004-2005
14. QR Models for Global Temperature Change, 1993-1994
15. QSS (quantile smoothing splines), 1992-1994
16. Quantile Contours, 2005-2007
17. Quasi-Concave, 2002-2008
18. Quasi-Concave, 2008-2009
19. Rank survey, 1995-1996
20. Rank tests, 1992
21. RATS (software) review, 1985-1986
22. REBayes JSS (Journal of Statistical Software), 2013
23. Regression depth comment, 1998
24. Reproducibility, 2006-2007
25. Robbins, Herbert, 2003-2014
26. Robust Rank Tests of the Unit Root Hypothesis, 1994-1996
27. Ropusseeuw example, 1999-2000

Box 9

1. RQ (regression quantiles), miscellaneous, Portnoy, ca. 2000s
2. RQ monograph, ca. 1990s
3. RQSS, asymptotics, 1992
4. Scale Estimation, ca.1990s
5. Smoothings, 1986-1987
6. Sparsity, 2002
7. Spline Adaptation, 2001
8. SUR-robustly, M-estimation of multivariate regressions, 1988-1990
9. Tail Behavior, 1988-189
10. Testing of linear hypotheses and l_1 estimations, 1982-1987
11. The Gaussian Hare and the Laplacian Tortoise, 1996-1997
    Subfolders:
    - Laplace vs. Gauss
    - Hare and Tortoise
12. Total Positivity (Econ. Apps.), 2007
13. Trimmed Least Squares, 1986-1987
14. Trimmed Wilcoxon Tests, 1999-2010

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Box 9

15. Triograms, 1999-2005
16. Triogram computing, 2002
17. Triograms, JRSS (B), 2001-2003
18. Triogram notes (miscellaneous), 1998-2002
19. Two-Stage Least Squares, Robustly, 1991-1993
20. Two-Stage Regression Quantiles, 1990

Box 10

1. UQAR (Unit Root Quantile Autoregression), 2001-2004
2. Vgrams/Tgrams, 2004-2005
3. Volleyball, 1992-1994
4. Welsh, Alan comments, 1985-1986
5. Wilson-Pierce, Median SE, 2008
6. Wu-Lang Clan, 1988-2008

Series 6: Publications, 1972-2009
Consists of journal articles and monographs authored, co-authored, and co-edited by Roger Koenker. Journal articles are listed first and organized chronologically, followed by two of his monographs.
Box 10

7. Publications, 1972-1993
   - "An Empirical Note on the Elasticity of Substitution between Land and Capital in a Monocentric Housing Market," *Journal of Regional Science*, 12 (2), August (1972), 299-305.
   - "Was Bread Giffen? The Demand for Food in England circa 1790," *Review of Economics and Statistics*, 59, (1977), 225-229.
   - "Optimal Scale and the Size Distribution of American Trucking Firms," *Journal of Trans- port Economics and Policy*, (1977), 54-67.
   - "Consumption Patterns for Electricity" (with W. Hendricks and R. Podlasek), *Journal of Econometrics*, 5, (1977), 135-153.
   - "Asymptotic Theory of Least Absolute Error Regression" (with G. Bassett), *Journal of the American Statistical Association*, (1978), 618-622.
   - "Regression Quantiles" (with G. Bassett), *Econometrica*, 46, (1978), 33-51.
   - "Optimal Peak Load Pricing with Time Additive Consumer Preference," *Journal of Econo-metrics*, 9, (1979), 175-192.
   - "Stochastic Parameter Models for Panel Data" (with W. Hendricks and D. Poirier), *Inter- national Economic Review*, 20, (1979), 707-724.
   - "Product Differentiation, Monopolistic Competition, and Public Policy" (with M. Perry), *Bell Journal of Economics*, 12, (1981), 217-231.
   - "Robust Methods in Econometrics" (with discussion), *Econometric Reviews*, 1, (1982), 213-255.
   - "Tests of Linear Hypotheses and L1 Estimation" (with G. Bassett), *Econometrica*, 50, (1982), 1577-1583.
   - "Robust Tests for Heteroscedasticity Based on Regression Quantiles" (with G. Bassett), *Econometrica*, 50, (1982), 43-61.
   - "An Empirical Quantile Function for Linear Models with iid Errors" (with G. Bassett), *Journal of the American Statistical Association*, 77, (1982), 407-415.

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7. Publications, 1972-1993 (cont.)
   - "A note on L-estimates for linear models", *Stat. and Prob Letters*, 2, (1984), 323-5.
   - "Four (Pathological) Examples in Asymptotic Statistics" (with G. Bassett), *American Statistician*, 38, (1984), 209-212.
   - "Pricing Interactive Computer Services: A Rationale and Some Proposals for UNIX Implementation" (with W. A. Gale), *Computer Journal*, 27, (1984), 8-17.
   - "A note on L-estimates for linear models", *Stat. and Prob Letters*, 2, (1984), 323-5.
   - "On Boscovich's Estimator" (with G. Bassett), *Annals of Statistics*, 13, (1986), 1625-29.
   - "Strong Consistency of Regression Quantiles and Related Empirical Processes," *Econo- metric Theory*, 2, (1986), 191-201.
   - "Computing Regression Quantiles" (with V. D'Orey), *Journal of the Royal Statistical Society (C)*, 36, (1987), 383-393.
   - "L-Estimation for the Linear Model" (with S. Portnoy), *Journal of the American Statistical Association*, (1987), 851-857.
   - "Asymptotic Theory and Econometric Practice," *Journal of Applied Econometrics*, 3, (1988), 139-147.
   - "Adaptive L-Estimation for Linear Models" (with S. Portnoy), *Annals of Statistics*, 17, (1989), 362-381.
   - "M-Estimation of Multivariate Regressions" (with S. Portnoy), *Journal of the American Statistical Association*, 85, (1990), 1060-1068.
   - "Tail Behavior of Regression Estimators and their Breakdown Points" (with J. Jureckova, S. Portnoy, and X. He), *Econometrica*, 58, (1990), 1195-1214.
   - "Hierarchical Spline Models for Conditional Quantiles and the Demand for Electricity" (with W. Hendricks), *Journal of the American Statistical Association*, (1992), 87, 58-69.
   - "Tests of Linear Hypotheses based on Regression Rank Scores" (with J. Jureckova, C. Gutenbrunner and S. Portnoy), *Journal of Nonparametric Statistics,* (1993), 2, 307-331.
8. Publications, 1994-2009
   - "Confidence Intervals for Regression Quantiles," in *Proceedings of the 5th Prague Symposium on Asymptotic Statistics,* P. Mandl and M. Huskova (eds), (1994), Heidelberg: Physica-Verlag.
   - "Adaptive Choice of Trimming Proportions" (with J. Jureckova, and A. H. Welsh), Annals *of the Institute of Statistical Mathematics,* (1994), 46, 731-755.
   - "Quantile regression models for global temperature change" (with F. Schorfheide), *Climatic Change,* (1994), 28, 395-404.
   - "Momentary Lapses: Moment expansions and the robustness of minimum distance estimators" (with J.A.F. Machado, Chris Skeels, and Alan Welsh), *Econometric Theory,* (1994), 10, 172-197.
   - "L-estimation for linear heteroscedastic models" (with Q. Zhao), *J. of Nonparametric Statistics* (1994), 3, 223-235.
   - "Remark on Algorithm AS 229: Computing dual regression quantiles and regression rank scores" (with V. D'Orey), *Applied Statistics,* (1994), 43, 410-414.
   - "Quantile Smoothing Splines" (with P. Ng and S. Portnoy), *Biometrika,* (1994), 81, 673- 680.
   - "A note on Amemiya's form of the weighted least squares estimator" (with J. Machado,
   - C.L. Skeels, and A.H. Welsh), *Australian Journal of Statistics,* (1994), 35, 155-174.
   - "Conditional quantile estimation and inference for ARCH models" (with Q. Zhao), *Econo- metric Theory,* (1996), 12, 793-813.

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8. Publications, 1994-2009 (cont.)
   - "A Remark on Bartels and Conn's linearly constrained discrete l_1 problems" (with P.Ng), *ACM Transactions on Mathematical Software,* (1996), 22, 493-95.
   - "The Gaussian Hare and the Laplacean Tortoise: Computability of Squared-error vs Ab- solute Error Estimators," (with S. Portnoy). *Statistical Science,* (1997) **12**, 279-300.
   - "Robust rank tests of the unit root hypothesis" (with M.N. Hasan), *Econometrica,* (1997), 65, 133-161.
   - "Rank Tests for Linear Models," *Handbook of Statistics,* 15, (1997), G.S. Maddala and C.R. Rao (eds.) Amsterdam: North Holland.
   - "The Falstaff Estimator," (with J.A.F. Machado), *Economics Letters*, 61,(1998), 23-28.
   - "GMM Inference when the Number of Moment Conditions is Large," (with J.A.F. Machado), *J. of Econometrics*, (1999), 93, 327-344.
   - "Galton, Edgeworth, Frisch and prospects for quantile regression in econometrics," *J. of Econometrics*, (2000), 95, 347-374.
   - "Quantile regression for duration data: A reappraisal of the Pennsylvania reemployment bonus experiments, (with Y. Bilias), *Empirical Economics*, 26, 199-220.
   - "Reappraising Medfly Longevity: A Quantile Regression Approach," (with O. Geling), *J. of Am Stat. Assoc.*, 1996, 458-468.
   - "Quantile Regression: An Introduction," (with K. Hallock), *J. of Economic Perspectives*, (2001), 15, 143-156.
   - "Inference on the Quantile Regression Process," (with Z. Xiao) *Econometrica*, (2002), 81, 1583–1612.
   - "Some pathological regression asymptotics under stable conditions," (with S. Portnoy), *Stat. and Prob. Letters*, (2002), 50, 219-228.
   - "Tail Behavior of the Least Squares Estimator," (with J. Jureckova and S. Portnoy), *Stat. and Prob. Letters*, (2002), 55, 377-84.
   - "Pessimistic Portfolio Allocation and Choquet Expected Utility," (with G. Bassett and G. Kordas), *J. of Financial Econometrics*, (2004), 2, 477-492.
   - "Quantile Regression for Longitudinal Data," *J. of Multivariate Analysis*, (2004), 91, 74-89.
   - "Penalized Triograms: Total Variation Regularization for Bivariate Smoothing", (with I. Mizera), *J. Royal Stat. Soc. (B)*, (2004), 66, 145-163.
   - "A Frisch-Newton Algorithm for Sparse Quantile Regression", (with Pin Ng) *Acta Mathematicae Applicatae Sinica*, (2005), 21, 225–236.
   - "Quantile Regression Methods for Reference Growth Charts," (with Ying Wei, Anneli Pere, and Xuming He), *Statistics in Medicine* (2006), 25, 1369-1382.
   - "Primal and dual formulations relevant for the numerical estimation of a probability density via regularization," (with I. Mizera), *Tatra Mountains Math. Pub.*, (2008), 255-264.
   - "Reproducible Econometric Research," (with A. Zeileis), *J. of Applied Econometrics*, 2009, 24, 833-847.
9. *Quantile Regression*, (2005), Roger Koenker, Econometric Society Monograph Series, Cambridge U. Press.

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10. *Economic Applications of Quantile Regression,* (2001), Co-edited by Roger Koenker, B. Fitzenberger, and J.A.F. Machado, Physica-Verlag.

Processing Notes:
Original order was maintained for Series 2, 4, and 5. An order was imposed for all others. Secondary literature and duplicates were weeded. Added folder titles are indicated by [ ]. Processed by Carolina Ortega, under the supervision of Susanne Belovari, February 2019.