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Journal of Statistical Computation and Simulation > Volume 81, 2011 - Issue 11

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Original Articles

Gibbs sampling methods for Bayesian quantile regression

Hideo Kozumi 🔀 & Genya Kobayashi

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Abstract

This paper considers quantile regression models using an asymmetric Laplace

distribution from a Rayesian point of view. We develop a simple and efficient Gibbs

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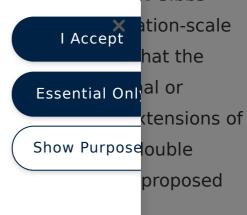
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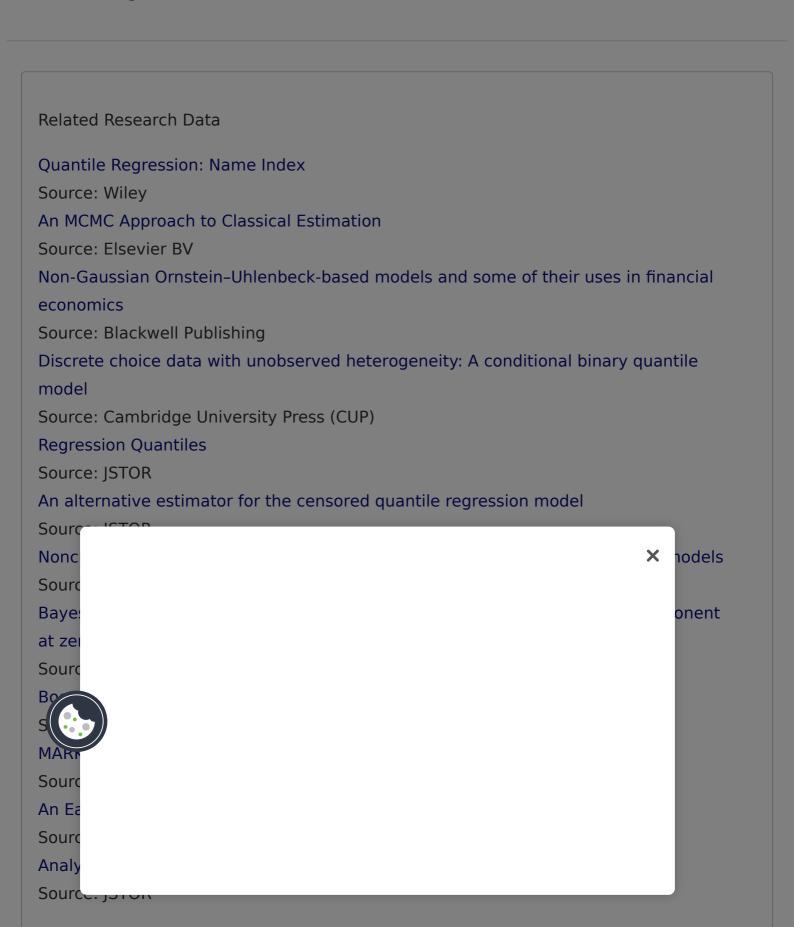
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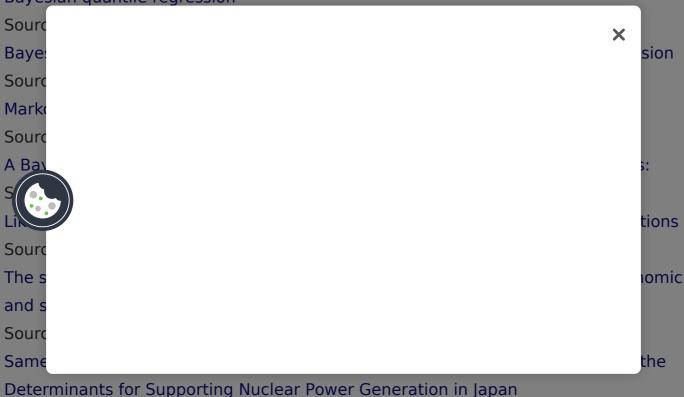
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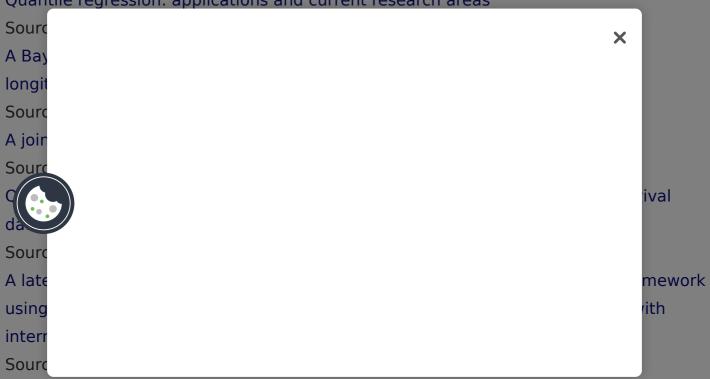
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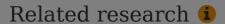
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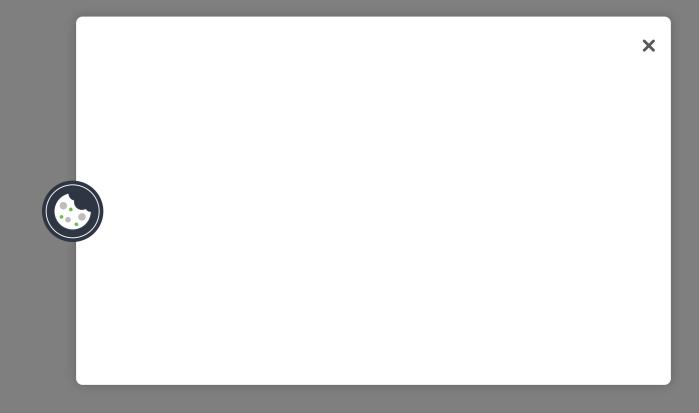
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