

# Quantile regression for trend analysis

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## Method Article

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# Abstract

## Introduction

Quantile regression extends ordinary least-squares regression to quantiles of the response variable. Ordinary regression is a model for the conditional mean, where the mean is conditional on the value of the explanatory variable. Likewise, quantile regression is a model for the conditional quantiles. For trend analysis the explanatory variable is time. Quantiles are points taken at regular intervals from the cumulative distribution function of a random variable. The quantiles mark a set of ordered data into equal-sized data subsets. The software is downloaded from the internet and installed on a computer. A data set from the internet is imported into a software session. An exploratory plot of the data is created to visualize the trends. A quantile regression model is fit to the data to quantify the trends and determine their statistical significance.

## Equipment

1. Computer running Macintosh, Linux/Unix, or Windows 2. Internet connection 3. R environment for statistical computing - "<http://www.r-project.org/>":[http://www.r-project.org](http://www.r-project.org/) <sup>1</sup>

## Procedure

1. Download and install R. **\*\*Tip:\*\*** Only the base directory is needed. 2. Click on the icon to start R. With Linux/Unix, type the letter R from a command window. 3. Read the data into R by typing on the command line:

```
_StormMax=read.csv -
```

```
"http://garnet.fsu.edu/jelsner/extspace/extremedatasince1899.csv":http://garnet.fsu.edu/jelsner/extspace/extremedatasince1899.csv
```

**\*\*Caution:\*\*** The quotes must be bidirectional. With a copy/paste directly from this document, the quotes will most likely be unidirectional causing an error message. 4. Subset the cyclones by basin \ (cyclones away from the U.S. coastline) and by year after 1977 \ (satellite era) by typing: `_StormMaxBasin=subset(StormMax,Region=="Basin"); StormMaxBasin=subset(StormMaxBasin,Yr>1977)` 5. Make the columns of the data set available by name by typing: `_attach(StormMaxBasin)` 6. Create an exploratory plot of the annual lifetime maximum wind speed \ (intensity) as a function of year by typing: `_x=boxplot(Wmax~as.factor(Yr),plot=F) _boxplot(Wmax~as.factor(Yr),ylim=c(35,175),xlab="Year",ylab="Intensity \ (kt)") _xx=1:29 _abline(lm(x$stats[5,~xx],col="red") _abline(lm(x$stats[4,~xx],col="blue") _abline(lm(x$stats[3,~xx],col="green"))` 7. Install and load the `_quantreg` package developed by Roger Koenker<sup>2</sup>. Then print the reference citation. `_install.packages("quantreg") _library(quantreg) _citation("quantreg")` 8. Summarize the results of a quantile regression at the upper quantiles 0.75, 0.9, and 0.95. `_summary(rq(Wmax~Yr,tau=c(0.75,0.9,0.95)),se="iid")` **\*\*Tip:\*\*** The standard errors \ (`_se=_` argument) can be estimated using other methods, type: `?summary.rq` 9. Plot the model results. `_model=rq(Wmax~Yr,tau=seq(0.2,0.8,0.1)) _plot(summary(model,alpha=.05,se="iid"),parm=2,pch=19,cex=1.2,mar=c(5,5,4,2)+0.1,ylab="Trend \ (kt/yr)",xlab="Quantile")`

## Timing

20 minutes

## Troubleshooting

Make sure there is permission on the computer to install software. Make sure the commands are typed exactly as shown with bidirectional double quotes. If copy/paste is used, make sure to change the quotations to bidirectional.

## Anticipated Results

The exploratory plot should verify the lack of trend in the median lifetime maximum intensity. It should also show a tendency for the strongest cyclones (higher quantiles) to get stronger during the past 30 years. The statistical significance of the trends is assessed with a quantile regression model and the results are plotted.

## References

1. R Development Core Team, R: A language and environment for statistical computing. R Foundation for Statistical Computing, Vienna, Austria. ISBN 3-900051-07-0, "<http://www.R-project.org>":<http://www.R-project.org> (2006).
2. Koenker, R. `_quantreg`: Quantile Regression. R package version 4.10. "<http://www.r-project.org>":<http://www.r-project.org> (2007).

## Acknowledgements

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