# Dynamic quantile linear model: a Bayesian approach

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**Resumo/Abstract:**
A dynamic quantile regression method for hierarchical models is proposed in this talk. The asymmetric Laplace distribution is reviewed and the current literature in quantile regression is summarized. Static and dynamic versions of the hierarchical quantile regression model will be discussed. A simulation study is presented to verify the main capabilities of the proposed models. The method is also applied to a real data set. Both the simulation and real data analysis indicates that the method is effective and accurate.