

In this paper, we consider a robust approach to the ultrahigh dimensional variable screening under varying coefficient (VC) models. Different from the existing works focusing on the mean regression function, we propose a novel procedure based on the conditional quantile correlation sure independent screening (CQCSIS). This new proposal is applicable to heterogeneous or heavy-tailed data in general and is invariant to monotone transformation of the response. Furthermore, we generalize such a screening procedure to address censored lifetime data through inverse probability weighting. $\text{\textcolor{rgb}{1.00,0.00,0.00}}$ The CQCSIS can be easily implemented due to an application of nonparametric B-spline approximation, and computed much faster than the kernel based screening method. Under some regularity conditions, we establish sure screening properties including screening consistency and ranking consistency for proposed approaches. In this paper we also attempt to construct a two-stage variable selection procedure for a further improvement of performance of CQCSIS based on a group SCAD penalization. Extensive simulation examples and real data applications are presented for illustration.