Adam Lee

adamjclee.github.io | adam.lee@bi.no

ACADEMIC EMPLOYMENT

2022 - **Assistant Professor**
Department of Data Science & Analytics, BI Norwegian Business School

EDUCATION

2018-22 **Ph.D. in Economics**
Universitat Pompeu Fabra, Spain
Advisor: Geert Mesters

2016-17 **Master of Research in Economics, Finance and Management**
Universitat Pompeu Fabra, Spain

2015-16 **Master of Science in Economics and Finance**
Barcelona Graduate School of Economics, Spain

2009-13 **BSc in Economics**
University of Bath, UK

FIELDS

Econometric & statistical theory, semiparametric models, time series, non-asymptotic statistics

PUBLICATIONS

1. **Locally Robust Inference for Non-Gaussian Linear Simultaneous Equations Models** *with G. Mesters,* Journal of Econometrics, *Volume 240, Issue 1, 105647, 2024*

2. **Locally Robust Inference for Non-Gaussian SVAR models** *with L. Hoesch and G. Mesters,* Quantitative Economics, 15: 523 – 570, 2024

WORKING PAPERS

1. **Locally Regular and Efficient Tests For Non-Regular Semiparametric Models**

   Previously titled: "Robust and efficient inference for non-regular semiparametric models"

2. **Robust Estimation and Inference for Time-Varying Unconditional Volatility** *with G. Sucarrat and R. Sandberg, Submitted*

TEACHING EXPERIENCE

2022- **BI Norwegian Business School**
- Advanced Statistics and Alternative Data Types (MSc; $\times 2$)
- Excel Automation and Programming (BSc, Summer School; $\times 3$)

2016-22 **Barcelona School of Economics (TA)**
- Advanced Econometric Methods III (PhD; $\times 5$)
- Econometric Methods III (MSc; $\times 1$)
- Quantitative & Statistical Methods III (MSc; $\times 1$)

2016-21 **Universitat Pompeu Fabra (TA)**
- Econometrics II ($\times 3$)
- Econometrics ($\times 2$)
- Introduction to Game Theory ($\times 1$)
- Topics in Macroeconomics ($\times 1$)

AWARDS & SCHOLARSHIPS

2022 Best paper award at the 2022 Spring Meeting of Young Economists for "Robust and efficient inference for non-regular semiparametric models"

2021 SNDE Young Scholars Award, for the best paper presented at the 2021 SNDE Workshop for Young Researchers for "Robust and efficient inference for non-regular semiparametric models"

2015 Full fee-waiver, Barcelona GSE.

2013 Neil Farmery Prize for "outstanding work in quantitative economics", University of Bath.

PROFESSIONAL ACTIVITIES

Presentations

2024: Microeconometrics Class of 2022 & 2023 Workshop (Duke University)*, European Association of Young Economists Annual Meeting (Paris School of Economics)*

2023: IAAE (BI Norwegian Business School), European Association of Young Economists Annual Meeting (Collegio Carlo Alberto), University of Oslo (Statistics & Data Science), 16th CFE-CMStatistics (HTW Berlin)

2022: University of Surrey, BI Norwegian Business School (Department of Data Science and Analytics), Toulouse School of Economics, Duke University, Erasmus University Rotterdam (Econometric Institute), University of Liverpool, Western University, 12th Workshop in Time Series Econometrics (Zaragoza), Spring Meeting of Young Economists (Orléans), Data Analytics for Business Workshop (Verona), Advances in Econometrics (Barcelona School of Economics Summer Forum), EEA/ESEM (Bocconi), SAEe (València), 15th CFE-CMStatistics (King's College London)

2021: Barcelona GSE Jamboree (Online), SAEe (Barcelona), SNDE Workshop for Young Researchers (Online)

2020: Barcelona GSE Jamboree (Online)

Posters

2020: EC^2 (Online)

Refereeing

Journals: Annals of Applied Statistics, SERIEs

Conferences: Northern Lights Deep Learning Conference (2023), European Association of Young Economists Annual Meeting (2023, 2024)

Service

Program Committee: European Association of Young Economists Annual Meeting (2023, 2024†)

Board Member: European Association of Young Economists (2023 –)

(*: Upcoming; † : Committee chair)

IT SKILLS

Languages Julia, R, Python, C++

Miscellaneous Linux, LaTeX, Git

OTHER EMPLOYMENT

2017-18	**Research Assistant**	**Princeton University**
2013-15	**Assistant Economist**	**HM Treasury, UK**
2011-12	**Economist Intern**	**UBS Global Asset Management, UK**