Adam Lee

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

ACADEMIC EMPLOYMENT

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

EDUCATION

2018-22 **Ph.D. in Economics**
Universitat Pompeu Fabra

Essays on statistical inference in non-regular semiparametric models

Advisor: Geert Mesters
Committee: Juan Carlos Escanciano, Kirill Evdokimov & Majid Al-Sadoon

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

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

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

RESEARCH INTERESTS

Econometrics & Statistics
– limit experiments; semiparametric models; weak identification; non-regular models; time series

PUBLISHED & ACCEPTED PAPERS

[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*

[3] **Robust Estimation and Inference for Time-Varying Unconditional Volatility** *with G. Sucarrat and R. Sandberg, Accepted at* Journal of Time Series Analysis*, 2025+*

WORKING PAPERS

[4] **Locally Regular and Efficient Tests For Non-Regular Semiparametric Models**, *Submitted*

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

[5] **Semiparametrics via parametrics and contiguity** *with E. A. Stoltenberg and P. A. Mykland, Submitted*

TEACHING EXPERIENCE

2022- **BI Norwegian Business School**
- Advanced Statistics and Alternative Data Types (MSc)
- Excel Automation and Programming (BSc)

2025 **Universitat Pompeu Fabra**
- Advanced Econometric Methods III (PhD)

2016-22 **Barcelona School of Economics (TA)**
- Advanced Econometric Methods III (PhD)
- Econometric Methods III (MSc)
- Quantitative & Statistical Methods III (MSc)

2016-21 **Universitat Pompeu Fabra (TA)**
- Econometrics II (BSc)
- Econometrics (BSc)
- Introduction to Game Theory (BSc)
- Topics in Macroeconomics (BSc)

PROFESSIONAL ACTIVITIES

Presentations

2025: Universidad Carlos III de Madrid, Financial Econometrics BCN (UPF), European Association of Young Economists Annual Meeting (King's College London), Gothenburg Workshop in Econometrics & Statistics, Aarhus University, Sciences Po*, European Winter Meeting of the Econometric Society (Cyprus)*, SAEe (UAB)*

2024: Microeconometrics Class of 2022 & 2023 Workshop (Duke University), European Association of Young Economists Annual Meeting (Paris School of Economics), University College London (Economics), IMS International Conference on Statistics and Data Science (Nice)

2023: IAAE Annual Conference (BI Norwegian Business School), Meeting of Young Economists (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)

(* : Scheduled)

Posters

2020: EC^2 (Online)

Refereeing

Journals: Quantitative Economics, Journal of Business and Economic Statistics, Annals of Applied Statistics, SERIEs

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

Service

European Association of Young Economists (EAYE):
- Co-President (2024 –)
- Board Member (2023 –)
- Program Committee for EAYE Annual Meeting (2023 –)

Dept. Data Science & Analytics, BI Norwegian:
- Seminar organisation (2025 –)

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.

IT SKILLS

Languages	Julia, R, Python, C++
Miscellaneous	Linux, Bash, 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**