Wooyong Lee

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University of Technology Sydney
Economics Discipline Group
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Employment

Lecturer, Economics Discipline Group, University of Technology Sydney, 2021–present

Education

Ph.D. Economics, University of Chicago, Chicago, United States, 2020

Dissertation Title: "Identification and estimation of dynamic random coefficient models".

Committee: Stéphane Bonhomme (Chair), Alexander Torgovitsky, Guillaume Pouliot.

M.Sc. Statistics, University of British Columbia, Vancouver, Canada, 2014

Dissertation Title: "Pre-averaged kernel estimators for the drift function of a diffusion process in the presence of microstructure noise".

Committee: Nancy E. Heckman, Priscilla E. Greenwood.

B.A. Economics, Statistics *(Double major)*, Korea University, Seoul, Korea (South), 2012

Research Interests

Econometrics (Primary), Applied Microeconomics

Publications

Peer-Reviewed Publications

1. Pre-averaged kernel estimators for the drift function of a diffusion process in the presence of microstructure noise. 2016. *Statistical Inference for Stochastic Processes* 1–16. (with Priscilla E. Greenwood, Nancy E. Heckman and Wolfgang Wefelmeyer).

Working Papers

2. Identification and estimation of dynamic random coefficient models.

Work in Progress

Separating measurement error from multivariate data.

Binary choice models with heterogeneous state dependence and partial effects.

Honors, Scholarships, and Fellowships

Reid Economics Fellowship, 2019–2020.

Social Sciences Fellowship, 2014–2019.

International Partial Tuition Scholarship, 2012–2014.

Invited Seminars

2022 KAEA Empirical micro and microeconometrics seminar.

2020 Brown University, Chinese University of Hong Kong, Cornell University, Duke University, Hanyang University, Korea Development Institute, University of Southern California, University of Technology Sydney, Rice University, Toulouse School of Economics.

Conference Presentations

2019 Optimization-Conscious Econometrics Conference.

Teaching

University of Technology Sydney

PhD level topics course in econometrics. 2021.

University of Chicago

Topics in Econometrics (graduate), teaching assistant.

Topics in Microeconometrics (undergraduate), teaching assistant.

Applied Microeconometrics (undergraduate), teaching assistant.

University of British Columbia

Elementary Statistics (undergraduate), teaching assistant.

Miscellaneous

Programming Languages: R, C++, Stata, LaTeX.

Nationality: Korea, Republic of (South). Permanent resident of Australia.