

# 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 Heckman, Priscilla Greenwood.

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

## Research Interests

Econometrics (Primary), Applied Microeconomics

## Publications

### *Peer-Reviewed Publications*

1. Identifying fixed-effects models with heterogeneous coefficients. *Seoul Journal of Economics* (2025), 38(1), 69–84.
2. Pre-averaged kernel estimators for the drift function of a diffusion process in the presence of microstructure noise. *Statistical Inference for Stochastic Processes* (2016), 20, 237–252. (with Priscilla Greenwood, Nancy Heckman and Wolfgang Wefelmeyer)

### *Working Papers*

3. Identification and estimation of dynamic random coefficient models (revise and resubmit at *Review of Economic Studies*).
4. A simple approach to staggered difference-in-differences in the presence of spillovers (with Mario Fiorini and Gregor Pfeifer).
5. Differences-in-differences with dynamic treatment choices.

## Seminar and Conferences Presentations

2025 KER International Conference, Econometric Society World Congress.

2024 Monash University, Seoul National University, Sogang University, University of Melbourne, Australia  
New Zealand Econometric Study Group Meeting.

2023 Peking University, Asian Meeting of the Econometric Society, Australasian Meeting of the Econometric Society.

2022 University of Queensland, University of Sydney, Australasian Meeting of the Econometric Society,  
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.

2019 Optimization-Conscious Econometrics Conference.

## Invited Conference Presentations

2024 KER International Conference (on recent developments in the difference-in-differences literature).

## Editorial Service

Referee for

*Journal of Econometrics,*

*Journal of the American Statistical Association,*

*Journal of Accounting Literature.*

## Advising

### *Undergraduate Honours Students*

Billy Norris (2024, co-advisor with Mario Fiorini; Honours Class 2 Division 1)

## Teaching

### *University of Technology Sydney*

Introductory Econometrics (Undergraduate)

Empirical Methods for Policy Evaluation (Undergraduate)

Economics for Management (Postgraduate)

Topics in Econometrics (Postgraduate)

## Miscellaneous

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

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