Wooyong Lee

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University of Technology Sydney
Economics Discipline Group
Dr Chau Chak Wing Building, Building 8
14-28 Ultimo Road, Ultimo, NSW 2007
Australia

https://wooyong.github.io/
wooyong.lee.econ@gmail.com

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 (revise and resubmit at *Review of Economic Studies*).

3. A simple approach to staggered difference-in-differences in the presence of spillovers (with Mario Fiorini and Gregor Pfeifer).

Work in Progress

Differences-in-differences with dynamic treatment choices.

Seminar and Conferences Presentations

2024 Monash University, Seoul National University, Sogang University, University of Melbourne.

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).

Referees

Referee for *Journal of Econometrics*.

Teaching

University of Technology Sydney

Topics in Econometrics (PhD)

Policy Evaluation (Undergraduate)

Introduction to Economics (Undergraduate)

Miscellaneous

Programming Languages: C++, R, Stata.

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