

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 (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 endogenous treatment decisions.

Honors, Scholarships, and Fellowships

Reid Economics Fellowship, 2019–2020.

Social Sciences Fellowship, 2014–2019.

International Partial Tuition Scholarship, 2012–2014.

Invited Seminars and Conferences

2024 Monash University.

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

2022 KAEA Empirical Micro and Microeconometrics Seminar, Australasian Meeting of the Econometric Society, University of Sydney, University of Queensland.

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.

Referees

Referee for *Journal of Econometrics*.

Teaching

University of Technology Sydney

PhD level advanced course in econometrics. 2021-present.

Undergraduate level advanced course in applied econometrics. 2022-present.

Miscellaneous

Programming Languages: C++, R, Stata.

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