**WOOYONG LEE**

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| **Office Contact Information** | | | |  | |
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| **Placement Directors:** Professor Ufuk Akcigit, [uakcigit@uchicago.edu](mailto:uakcigit@uchicago.edu), (773) 702 0433  Professor Alessandra Voena, [avoena@uchicago.edu](mailto:avoena@uchicago.edu), (773) 702 9127  **Graduate Student Coordinator:** Robert Herbst, [fherbst@uchicago.edu](mailto:fherbst@uchicago.edu), (773) 834 1972  **Personal Information:** Male, Republic of Korea (South) | | | | | |
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| **Education** | | | | | |
|  | The University of Chicago, 2014 to present | | | | |
|  | Ph.D. Candidate in Economics  Thesis Title: “Identification and estimation of average effects in dynamic random coefficient models” | | | | |
|  | Expected Completion Date: June 2020  M.Sc., Statistics, The University of British Columbia, 2014  B.S., Economics, Korea University, 2012 | | | | |
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|  | References: | | | | |
|  | Professor Stéphane Bonhomme (Primary Advisor) | | | | Professor Alexander Torgovitsky |
|  | University of Chicago | | | | University of Chicago |
|  | [sbonhomme@uchicago.edu](mailto:sbonhomme@uchicago.edu), (773) 834 6831 | | | | [torgovitsky@uchicago.edu](mailto:torgovitsky@uchicago.edu), (773) 702 1569 |
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|  | Professor Guillaume Pouliot | | | |  |
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| **Teaching and Research Fields**: | | | | | |
|  | Primary fields: Econometrics | | | | |
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|  | Secondary fields: Labor Economics | | | | |
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| **Teaching Experience:** | | | | | |
|  | Spring, 2018 | Topics in Econometrics (graduate), University of Chicago, Teaching Assistant for Stéphane Bonhomme | | | |
|  | Winter, 2018  Autumn, 2017  Spring, 2017  Winter, 2017  Autumn, 2016  2012 to 2014 | Topics in Microeconometrics (undergraduate), University of Chicago, Teaching Assistant for Thibaut Lamadon  Topics in Microeconometrics (undergraduate), University of Chicago, Teaching Assistant for Thibaut Lamadon  Applied Microeconometrics (undergraduate), University of Chicago, Teaching Assistant for Juanna Schrøter Joensen  Topics in Microeconometrics (undergraduate), University of Chicago, Teaching Assistant for Thibaut Lamadon  Topics in Econometrics (graduate), University of Chicago, Teaching Assistant for Stéphane Bonhomme  Elementary Statistics (undergraduate), University of British Columbia, Teaching Assistant for Eugenia Yu | | | |
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| **Research Experience and Other Employment:** | | | | | |
|  | Summer, 2014 | University of British Columbia, Research Assistant for Nancy Heckman | | | |
| **Honors, Scholarships, and Fellowships:** | | | | | |
|  | 2019 | | Reid Economics Fellowship | | |
|  | 2014 to 2019  2012 to 2014 | | Social Sciences Fellowship  International Partial Tuition Scholarship | | |
| **Professional Activities:** | | | | | |
|  | Conference and Seminar Presentations: | | | | |
|  | 2019 | | Optimization-Conscious Econometrics Conference | | |
| **Language and Computer Skills:** | | | | | |
|  | Computer Skills: | | | | |
|  | R, C++, Matlab, Stata | | | | |
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|  | Languages: | | | | |
|  | English (Fluent), Korean (native) | | | | |
| **Publications:** | | | | | |
| Lee, W., Greenwood, P. E., Heckman, N., & Wefelmeyer, W. (2017). Pre-averaged kernel estimators for the drift function of a diffusion process in the presence of microstructure noise. Statistical Inference for Stochastic Processes, 20(2), 237-252. | | | | | |
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| **Job Market Paper:** | | | | | |
| “Identification and estimation of average effects in dynamic random coefficient models” | | | | | |
| In empirical research, there is ample evidence and reasoning on why the parameter of interest itself is heterogeneous across individuals. This paper studies a linear panel data model where its coefficients are heterogeneous, called a random coefficient model. I show that the model is partially identified in the presence of sequentially exogenous regressors such as lagged outcome, and the bounds of parameters of interest such as mean, variance or distribution of the coefficients are characterized using duality principle of linear programming. To compute the bounds, I propose a computation method that is much faster than general methods in Galichon and Henry (2013) and Schennach (2014), which exploits the linear structure and uses a fast algorithm for global optimization of polynomials. The method is applied to life-cycle earnings and consumption dynamics, which provides evidence on large heterogeneity in consumption response to earnings shocks. A structural life-cycle model is calibrated in order to explain the evidence. | | | | | |
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| “<*Paper Title*>” | | | | | |
| <Abstract of research paper. Should be about 150 to 250 words> | | | | | |
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| **Work in Progress:** | | | | | |
| “<*Paper Title*>” | | | | | |
| <Abstract of research paper. Should be about 150 to 250 words> | | | | | |
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