Sokbae (Simon) LEE

Personal Details

Department of Economics
Seoul National University
1 Gwanak-ro, Gwanak-gu
Seoul, 151-742, Korea

Centre for Microdata Methods and Practice
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London, WC1E 7AE, UK

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Currently on leave from Seoul National University

Research Fields

Econometrics, Applied Microeconomics

Education

University of Iowa — Iowa City, IA, USA
Ph.D. in Economics — 1998-2002
Dissertation Title: "Essays on Semiparametric and Nonparametric Methods in Econometrics" (Supervisor: Joel L. Horowitz)

Seoul National University — Seoul, Korea
M.A. in Economics — 1990-1998
B.A. in Economics

Professional History

Mitchell Visiting Research Professor — New York, USA
Department of Economics — September 2014 - December 2014
Columbia University

Professor — Seoul, Korea
Department of Economics — March 2013-
Seoul National University

Research Economist — London, UK
Centre for Microdata Methods and Practice (CeMMAP) — July 2013-
Institute for Fiscal Studies

International Fellow — London, UK
Centre for Microdata Methods and Practice (CeMMAP) — August 2010 - June 2013
Institute for Fiscal Studies

Associate Professor — Seoul, Korea
Department of Economics — August 2010 - February 2013
Seoul National University

Professor — London, UK
Department of Economics — October 2009 - July 2010
University College London

Research Scholar (Visiting Fellow) — New Haven, CT, USA
Cowles Foundation for Research in Economics at Yale University — September 2009 - May 2010

Reader — London, UK
Department of Economics — October 2007 - September 2009
University College London

Lecturer — London, UK
Department of Economics — September 2002 - September 2007
University College London

Research Economist — London, UK
Centre for Microdata Methods and Practice (CeMMAP) — September 2002 - July 2010
Institute for Fiscal Studies

Other (Selected) Professional Activities

Associate Editor, Journal of Econometrics, January 2011-

Associate Editor, Econometric Theory, January 2010-

Associate Editor, Econometrics Journal, May 2007-

Associate Editor, Journal of Econometric Methods, January 2011-

Editorial Board Member, Review of Economic Studies, January 2007 - December 2011.

Programme Committee Member, Econometric Society World Congress, August 2015, Montréal, Canada; August 2010, Shanghai, China.

Programme Committee Member, Econometric Society European Meetings, August 2011, Oslo, Norway; August 2009, Barcelona, Spain; August 2008, Milan, Italy; August 2007, Budapest, Hungary; August 2006, Vienna, Austria.

Programme Committee Member, International Symposium on Econometric Theory and Applications (SETA), 29-30 May, 2014, Taipei, Taiwan; 20-21 July, 2013, Seoul, Korea; 14-16 April, 2011, Melbourne, Australia; July 31-August 2, 2009, Kyoto, Japan.

Scientific Committee Member, Advances in Semiparametric Methods and Applications, a Satellite Conference of the 56th Session of the International Statistical Institute, August 2007, Lisbon, Portugal.

Researcher, Leverhulme Trust Research Programme "Evidence, Inference and Enquiry: Towards an Integrated Science of Evidence", 2003-2007.

Co-organiser, ESRC Econometric Study Group, 2006-2009.

Research Grants (Selected)

Principal Investigator, ERC Research Grant "ROMETA - Research on Microeconometrics: Econometric Theory and Applications" (joint with Samuel Berlinski, Pedro Carneiro, and Adam M. Rosen), October 2009 - June 2015.

Principle Investigator, ESRC Research Grant RES-000-22-2761 (joint with Adam M. Rosen), March 2008 - February 2010.

Co-Investigator, ESRC Research Grant RES-000-22-2542 (joint with Pedro Carneiro), October 2007 - September 2009.

Principle Investigator, ESRC Research Grant RES-000-22-0704 (joint with Joel L. Horowitz and Hidehiko Ichimura), October 2004 - August 2006.

Awards and Honors

Fellow of the Econometric Society, 2014.

Chungram Academic Award, Korean Economic Association, 2014.

Econometric Theory Multa Scripsit Award, 2014.

Fellow of the Journal of Econometrics, 2012.

Dasan Young Economist Award, Korea Economic Daily, 2012.

Taesung Kim Award, Korean Econometric Society, 2012.

Korea-America Economic Association (KAEA) Young Scholar Award, 2009.

Paul R. Olson Award (best second year paper), Department of Economics, University of Iowa, 2000-2001.

Publications

Forthcoming "The Lasso for High-Dimensional Regression with a Possible Change-Point" (with Myung Hwan Seo and Youngki Shin), *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, accepted for publication. Working paper version is available at `http://arxiv.org/abs/1209.4875`.

Forthcoming "Implementing Intersection Bounds in Stata" (with Victor Chernozhukov, Wooyoung Kim, and Adam Rosen), *Stata Journal*, accepted for publication.

2014 "Maximum Score Estimation with Nonparametrically Generated Regressors" (with Le-Yu Chen and Myung Jae Sung), *Econometrics Journal*, 17: 271-300.

2014 "Editorial" (with Xiaohong Chen, Oliver Linton, and Elie Tamer), Advances in Robust and Flexible Inference in Econometrics: A Special Issue in Honour of Joel L. Horowitz. *Econometrics Journal*, 17: Si–Sii.

2014 "Local Identification of Nonparametric and Semiparametric Models" (with Xiaohong Chen, Victor Chernozhukov, and Whitney K. Newey), *Econometrica*, 82: 785-809.

2013 "Nonparametric Identification of Accelerated Failure Time Competing Risks Models" (with Arthur Lewbel), *Econometric Theory*, 29: 905-919.

2013 "Intersection Bounds: Estimation and Inference" (with Victor Chernozhukov and Adam Rosen), *Econometrica*, 81: 667-737.

2013 "Testing Functional Inequalities" (with Kyungchul Song and Yoon-Jae Whang), *Journal of Econometrics*, 172: 14-32.

2013 "Discussion of "Local Quantile Regression" by Spokoiny, Wang, and Härdle" (with Kookyun Kwon), *Journal of Statistical Planning and Inference*, 143: 1136-1138.

2012 "Uniform Confidence Bands for Functions Estimated Nonparametrically with Instrumental Variables" (with Joel L. Horowitz), *Journal of Econometrics*, 168: 175-188.

2012 "Does It Matter Who Responded to the Survey? Trends in the U.S. Gender Earnings Gap Revisited" (with Jungmin Lee), *Industrial and Labor Relations Review*, 65: 148-160.

2011 "Trends in Quality-Adjusted Skill Premia in the United States, 1960-2000" (with Pedro Carneiro), *American Economic Review*, 101: 2309-49.

2011 "Is Distance Dying at Last? Falling Home Bias in Fixed Effects Models of Patent Citations" (with Rachel Griffith and John Van Reenen), *Quantitative Economics*, 2: 211-249.

2011 "Testing for Threshold Effects in Regression Models" (with Myung Hwan Seo and Youngki Shin), *Journal of the American Statistical Association*, 106: 220-231.

2010 “Characterization of the Asymptotic Distribution of Semiparametric M-Estimators” (with Hidehiko Ichimura), *Journal of Econometrics*, 159: 252-266.

2009 “Testing a Parametric Quantile-Regression Model with an Endogenous Explanatory Variable against a Nonparametric Alternative” (with Joel L. Horowitz), *Journal of Econometrics*, 152: 141-152.

2009 “Testing for Stochastic Monotonicity” (with Oliver Linton and Yoon-Jae Whang), *Econometrica*, 77: 585-602.

2009 “Estimating Distributions of Potential Outcomes Using Local Instrumental Variables with an Application to Changes in College Enrollment and Wage Inequality” (with Pedro Carneiro), *Journal of Econometrics*, 149: 191-208.

2009 “Reform of Unemployment Compensation in Germany: A Nonparametric Bounds Analysis Using Register Data” (with Ralf Wilke), *Journal of Business and Economic Statistics*, 27: 193-205.

2008 “Semiparametric Estimation of a Binary Response Model with a Change-Point due to a Covariate Threshold” (with Myung Hwan Seo), *Journal of Econometrics*, 144: 492-499.

2008 “Estimating Panel Data Duration Models with Censored Data”, *Econometric Theory*, 24: 1254-1276.

2007 “Endogeneity in Quantile Regression Models: A Control Function Approach”, *Journal of Econometrics*, 141: 1131-1158.

2007 “Nonparametric Instrumental Variables Estimation of a Quantile Regression Model” (with Joel L. Horowitz), *Econometrica*, 75: 1191-1208.

2006 “Identification of a Competing Risks Model with Unknown Transformations of Latent Failure Times”, *Biometrika*, 93: 996-1002.

2005 “Nonparametric Estimation of an Additive Quantile Regression Model” (with Joel L. Horowitz), *Journal of the American Statistical Association*, 100: 1238-1249.

2004 “Semiparametric Estimation of a Panel Data Proportional Hazards Model with Fixed Effects” (with Joel L. Horowitz), *Journal of Econometrics*, 119: 155-198.

2003 “Efficient Semiparametric Estimation of a Partially Linear Quantile Regression Model”, *Econometric Theory*, 19: 1-31.

2002 “Semiparametric Methods in Applied Econometrics: Do the Models Fit the Data?” (with Joel L. Horowitz), *Statistical Modelling*, 2: 3-22.

Selected Working Papers

Latest versions are available at `https://sites.google.com/site/sokbae/`.

1. “Structural Change in Sparsity” (with Yuan Liao, Myung Hwan Seo, and Youngki Shin).
2. “The Identification Power of Smoothness Assumptions in Models with Counterfactual Outcomes” (with Wooyoung Kim, Koohyun Kwon, and Soonwoo Kwon).

3. “Do Institutions Affect Social Preferences? Evidence from Divided Korea” (with Byung-Yeon Kim, Syngjoo Choi, Jungmin Lee, and Kyunghui Choi).
4. “Recombinant Innovation and the Boundaries of the Firm” (with Rachel Griffith and Bas Straathof).
5. “A Contribution to the Reinhart and Rogoff Debate: Not 90 Percent but Maybe 30 Percent” (with Hyunmin Park, Myung Hwan Seo and Youngki Shin).
6. “International Trends in Technological Progress: Stylized Facts from Patent Citations, 1980-2011” (with Soonwoo Kwon and Jihong Lee).
7. “Testing for a General Class of Functional Inequalities” (with Kyungchul Song and Yoon-Jae Whang).
8. “Nonparametric Tests of Conditional Treatment Effects with an Application to Single-Sex Schooling on Academic Achievements” (with Minsu Chang and Yoon-Jae Whang).

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