

YOONSEOK LEE

Business Address:

University of Michigan
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Phone: (734) 615-0177**Fax:** (734) 764-2796**E-mail:** yoolee@umich.edu**Web page:** www-personal.umich.edu/~yoolee/**Citizenship:** Republic of Korea**Visa Status:** Permanent Resident
(Green Card Holder)**Temporary Contact for Academic Year 2009-2010:**

Cowles Foundation
Yale University
P.O. Box 208281
New Haven, CT 06520-8281

Phone: (203) 432-4814**Fax:** (203) 432-6167**Academic Positions:**

Assistant Professor, Department of Economics, University of Michigan, 2006 – current

Visiting Fellow, Cowles Foundation for Research in Economics, Yale University, 2009 – 2010

Fields of Interest:

Econometrics

Education:

Ph.D. in Economics, Yale University, 2006

M.Phil. in Economics, Yale University, 2004

M.A. in Economics, Yale University, 2002

M.A. in Economics, Seoul National University, 2001

B.A. in Economics (*summa cum laude*), Seoul National University, 1999

Working Papers:

“Specification Test for Instrumental Variables Regression with Many Instruments” (with R. Okui), October 2009.

“What Aspect of the Income Distribution Matters in the Crime Model: Polarization Index and Its Inferences” (with D. Shin), revised October 2009.

“Likelihood Ratio based Joint Test for the Exogeneity and the Relevance of Instrumental Variables” (with D. Kim), September 2009, *submitted*.

- "Bias in Dynamic Panels under Time Series Misspecification," September 2009 (previously "A General Approach to Bias Correction in Dynamic Panels under Time Series Misspecification" and "Bias Correction in Dynamic Panels under Time Series Misspecification"), *revised and resubmitted*.
- "Likelihood Based Model Selection in the Presence of Incidental Parameters", September 2009.
- "Variable Omission and Pseudo-Spatial Dependence", August 2009.
- "Grouped Mixed Proportional Hazard Model with Social Interactions: Analysis of Motorcycle Helmet-Use Law" (with J. Lee), August 2009.
- "Bringing 'Honest Capital' to Poor Borrowers: The Passage of the Uniform Small Loan Law, 1907-1930" (with B.G. Carruthers and T.W. Guinnane), June 2009, *Yale Economics Department Working Paper No. 63; Yale University Economic Growth Center Discussion Paper No. 971* (previously "The Passage of the Uniform Small Loan Law").
- "Nonparametric Estimation of Dynamic Panel Models with Fixed Effects," July 2008 (previously "Nonparametric Estimation of Dynamic Panel Models"), *resubmission invited*.
- "New Nonparametric Estimation of the Marginal Effects in Fixed-Effects Panel Models: An Application on the Environmental Kuznets Curve" (with D. Mukherjee), May 2008, *resubmission invited*.
- "Grouped Mixed Proportional Hazard Models with Social Interactions," revised July 2007.
- "The Effects of Introducing Five-Day Work Week in Korean Labor Market: A Semiparametric Vector Error Correction Approach," August 2003.
- "Bootstrap Inference for Error Correction Models", M.A. Thesis, Seoul National University, 2001.

Work in Progress:

- "Averaging Instrumental Variables Estimators." (with Y. Zhou)
- "Social Interaction Based Charitable Donation Behavior." (with L. Kawano)
- "What is the Information Content in a Fixed Effect?" (with D.J. Henderson and C.F. Parmeter)
- "Semiparametric Estimation of Panel Data Models with Heterogeneous Trends." (with D. Kristensen)
- "Inferences with Many Weak Instruments in Near Exogeneity."
- "A Parameter Homogeneity Test and Group Identification in Panel Models."

Awards and Fellowships:

- Rackham Spring/Summer Research Grants, University of Michigan, 2009
- Multimedia Teaching Grant, CRLT, University of Michigan, 2007
- Dissertation Fellowship, Yale University, 2006
- Carl Arvid Anderson Prize Fellowship, Cowles Foundation, 2005
- Raymond Powell Teaching Prize, Yale University, 2005
- Cowles Foundation Summer Prize, Cowles Foundation, 2004
- Cowles Foundation Graduate Student Fellowship, Cowles Foundation, 2001-2005
- University Fellowship, Yale University, 2001-2005
- Japan-IMF Scholarship for Advanced Studies, IMF, 2001-2003 (declined)
- Ilju Foundation Scholarship for Abroad Studies, Ilju Educational Foundation, 2001-2006 (declined)

U-San Graduate Scholarship, U-San Foundation, 1999-2001
 Scholarship for Honors, Seoul National University, 1995-2001

Invited Talks and Conference Presentations:

- 2009-2010 (including scheduled) Yale University; University of Virginia; Columbia University; Boston College
- 2008-2009 Canadian Econometrics Study Group; Columbia University; University of Rochester; Boston College (cancelled); ASSA Conference (KAEA); Purdue University; University of Western Ontario; Yonsei University; Seoul National University; Korean Econometric Society Summer Meeting; Kyunghee University; Korea University
- 2007-2008 Midwest Econometrics Group Meeting; Cornell University; Texas A&M University; SUNY-Binghamton; 2008 International Symposium on Econometric Theory and Applications; Korean Econometric Society Summer Meeting; Sungkyunkwan University; Korea Advanced Institute of Science and Technology (KAIST); Conference in Honor of Peter C. B. Phillips; Far Eastern and South Asian Meeting of the Econometric Society
- 2006-2007 University of Michigan; University of Pennsylvania; New York Camp Econometrics; Michigan State University; Western Michigan University; Ohio State University
- 2005-2006 Yale University; Inter University Conference at Princeton University; Greater New York Metropolitan Area Econometrics Colloquium (Columbia University); University of Virginia; Pennsylvania State University; University of British Columbia; University of California-Irvine; University of Rochester; University of Michigan; University of Washington-Seattle; Virginia Polytechnic Institute and State University
- 2003-2005 Yale University (2)
- 2000-2001 Seoul National University

Teaching Experience:

- Panel Data Econometrics (Grad.), Sungkyunkwan University, June 2009
- A Short Course on Panel Data Econometrics (Grad.), Yonsei University, June 2009
- Introduction to Panel Data Analysis (Grad.), KAIST, June 2009
- Econometric Analysis II (Grad.), University of Michigan, Winter 2008 & Winter 2009
- Advanced Econometrics I (Grad.), University of Michigan, Winter 2007 & Winter 2009
- Statistics for Economists, University of Michigan, Fall 2006 & Winter 2008
- Advanced Econometrics (Grad.), Seoul National University, Summer 2001
- Economic Forecasting and Time Series Analysis, Korea Electric Power Corporation, Spring 2001
- Teaching Fellow*, Yale University, Department of Economics: Introduction to Probability and Statistics, Fall 2004; Econometrics II (Grad.), Spring 2004; Econometrics I (Grad.), Fall 2003
- Teaching Assistant*, Seoul National University, Department of Economics: Microeconomics, Spring 2001; Advanced Econometrics (Grad.), Fall 2000; Topics in Econometrics (Grad.), Spring 2000; International Finance, Fall 1999; Time Series Analysis, Spring 1999

Other Professional Experience:

Co-organizer, Econometrics Seminar, University of Michigan, 2006-current
Co-organizer, Graduate Summer Workshop, Yale University, 2005
Organizer, Econometrics Reading Group, Yale University, 2004-2005
Head Research Assistant (Macro-factor models), Korea Fixed Income Research Institute, 2001
Research Assistant (short-run economic forecasting), Daewoo Securities Co., Ltd., 1999-2001
Research Assistant (publishing time series textbook), Joon Y. Park, Seoul National University, 1999-2001

Service:

Senior Recruitment Committee (Econometrics), University of Michigan, 2007-2009
Junior Recruitment Interview, University of Michigan, 2007, 2009
Field Exam Committee (Econometrics), University of Michigan, 2007, 2008 (Chair), 2009 (Chair)
Graduate Admissions (Regional Screening), University of Michigan, 2007, 2008, 2009

Dissertation Committee (Ph.D. Students):

Morris, Emily K. (Economics, 2009); Huang, Bo (Business, 2009); Peterson, Kyle (Business, 2008)

Referee:

Econometric Theory, International Economic Review, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Human Resources, National Science Foundation, Research Grants Council of Hong Kong, Studies in Nonlinear Dynamics and Econometrics

Professional Memberships:

American Economic Association, Econometric Society, Korea-America Economic Association