Sokbae 'Simon' LEE

Personal Details

Department of Economics
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Research Fields

Econometric Theory and Applied Econometrics

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 (School of Economics) — 1990-1998
B.A. in Economics (Department of International Economics)

Professional History

Professor — London, UK
Department of Economics — October 2009-
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

Senior Research Economist — London, UK
Center for Microdata Methods and Practice (CeMMAP) — September 2002-

Institute for Fiscal Studies

Other Professional Activities

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

Associate Editor, Econometrics Journal, May 2007-.

Associate Editor, Econometric Theory, January 2010-.

Programme Committee Member, The 10th World Congress of the Econometric Society, August 2010, Shanghai, China.

Programme Committee Member, Econometric Society European Meetings, 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 2009), 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

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-September 2014 (5 Years), Amount Awarded: 1,200,000 Euros.

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

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 "Characterization of the Asymptotic Distribution of Semiparametric M-Estimators" (with Hidehiko Ichimura), *Journal of Econometrics*, accepted for publication.

2009 "Testing a Parametric Quantile-Regression Model with an Endogenous Explanatory Variable against a Nonparametric Alternative" (with Joel L. Horowitz), 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 "Semiparametic Methods in Applied Econometrics: Do the Models Fit the Data?" (with Joel L. Horowitz), *Statistical Modelling*, 2: 3-22.

Selected Working Papers

"Trends in Quality-Adjusted Skill Premia in the United States, 1960-2000" (with Pedro Carneiro).

"Is Distance Dying at Last? Falling Home Bias in Fixed Effects Models of Patent Citations" (with Rachel Griffith and John Van Reenen).

"Intersection Bounds: Estimation and Inference" (with Victor Chernozhukov and Adam Rosen).

"Does It Matter Who Responded to the Survey? Trends in the U.S. Gender Earnings Gap Revisited" (with Jungmin Lee).

"Uniform Confidence Bands for Functions Estimated Nonparametrically with Instrumental Variables" (with Joel L. Horowitz).

"Nonparametric Identification of Accelerated Failure Time Competing Risks Models" (with Arthur Lewbel).

"Nonparametric Tests of Conditional Treatment Effects" (with Yoon-Jae Whang).

"Testing for Threshold Effects in Regression Models" (with Myung Hwan Seo and Youngki Shin).

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