Seojeong (Jay) Lee

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Contact Information

Department of Economics, Seoul National University
16-509, 1 Gwanak-ro, Gwanak-gu, Seoul 08826, Republic of Korea
Email: s.jay.lee@snu.ac.kr, seojeong.lee@gmail.com
Homepage: https://sites.google.com/site/misspecifiedjay/

Current Academic Positions

Associate Professor, Department of Economics, Seoul National University, Mar 2022-

Senior Visiting Fellow, School of Economics, UNSW Business School, Mar 2022-

Past Academic Positions

Associate Professor, UNSW Business School, Jan-Feb 2022

Senior Lecturer (with tenure), UNSW Business School, 2017-2021

Lecturer (tenure track Assistant Professor), UNSW Business School, 2012-2017

Education

Ph.D. in Economics, University of Wisconsin-Madison, 2008-2012

Advisor: Bruce E. Hansen

M.A. in Economics, Seoul National University, 2006-2008

Advisor: Jae-Young Kim

B.A. in Economics, B.A. in Political Science (International Relations)
summa cum laude, Seoul National University, 2000-2006 (military service 2002-2004)

Research Interest

Econometric theory and applications on robust inference

Awards

UNSW Business School Research Excellence Award, 2021

The Zellner Award, Journal of Econometrics, 2020

UNSW Business School Non-Professorial Research Achievement Award, 2017

The Zellner Thesis Award (Honorable Mention) in Business and Economic Statistics, American Statistical Association, 2014

Grants

Australian Research Council Discovery Project, DP190100202, 2021-2023
UNSW Business School Dean's Research Fellow, 2020-2022
Health@Business UNSW Grant, 2020
Australian Research Council Discovery Early Career Researcher Award, DE170100787, 2017-2019
UNSW Business School Research Grant, 2015-2017
UNSW Business School Special Research Grant, 2013-2014
Asian Meeting of the Econometric Society Travel Support for Young Economists, 2011
University of Wisconsin-Madison Department of Economics Travel Grant, 2011

Publications

[7] "Inference for Iterated GMM under Misspecification" with Bruce E. Hansen
Econometrica (2021) 89(3), 1419-1447

[6] "A Doubly Corrected Robust Variance Estimator for Linear GMM"
with Jungbin Hwang and Byunghoon Kang
Journal of Econometrics (2021) In Press

[5] "Complete Subset Averaging with Many Instruments" with Youngki Shin
The Econometrics Journal (2021) 24, 290-314

[4] "Asymptotic Theory for Clustered Samples" with Bruce E. Hansen
Journal of Econometrics (2019) 210(2), 268-290

- Winner of the 2020 Zellner Award for the best paper in theoretical econometrics published by the JoE in 2018 and 2019

[3] "A Consistent Variance Estimator for 2SLS When Instruments Identify Different LATEs"
Journal of Business and Economic Statistics (2018) 36:3, 400-410

- STATA package "mlr2sls" which calculates the standard error for over-identified 2SLS under treatment effect heterogeneity (with Dandan Yu). To install type "`ssc install mlr2sls`"

[2] "Asymptotic Refinements of a Misspecification-Robust Bootstrap for Generalized Empirical Likelihood Estimators"
Journal of Econometrics (2016) 192(1), 86-104

[1] "Asymptotic Refinements of a Misspecification-Robust Bootstrap for Generalized Method of Moments Estimators"
Journal of Econometrics (2014) 178(3), 398-413

Working Papers

[1] "Synthetic Controls with Multiple Outcomes: Estimating the Effects of Non-Pharmaceutical Interventions in the COVID-19 Pandemic"
with Wei Tian and Valentyn Panchenko, September 2021

Invited Seminar Presentations

[2021] University of Melbourne (webinar)
University at Albany – State University of New York (webinar)
Center for Econometrics and Business Analytics (CEBA) at St Petersburg State University (webinar)
University of Sydney Business School

[2020] University of Wisconsin-Madison (webinar)
University of Adelaide (webinar)
The Korea-America Economic Association (KAEA) virtual seminar
Melbourne-Monash online Econometrics seminar

[2019] University of Melbourne
Kyung Hee University

[2018] Academia Sinica
University of Seoul

[2017] Seoul National University
Lancaster University
University College London
London School of Economics
University of Bristol
Sungkyunkwan University
University of Sydney
Monash University

[2016] University of Adelaide
University of Melbourne
Korea University

[2015] University of Technology Sydney

[2014] Korea University
Korea Institute of Finance
Sogang University

[2013] University of Sydney
University of Adelaide
Australian National University
Monash University

[2012] National University of Singapore
University of Sydney
University of Auckland
Yale University
University of Iowa
University of New South Wales
Sungkyunkwan University
Sogang University

Conference Presentations

[2021] Monash MacroFinance workshop (Monash University)
Econometric Society World Congress (Bocconi University, virtual)

[2020] Australasia Meeting of the Econometric Society (Perth, Australia)
The 15th SETA Conference (Osaka University)
The 29th ANZ Econometric Study Group Meeting (Reserve Bank of New Zealand)

[2019] BK21 Plus International Conference on Econometrics (Korea University)
IAAE Annual Conference (UQAM and UdeM)
Asian Meeting of the Econometric Society (Sogang University)
New Frontiers in Econometrics (University of Connecticut)
The 14th SETA Conference (University of Sydney)

[2018] Midwest Econometrics Group Meeting (Texas A&M University)

[2017] Australasia Meeting of the Econometric Society (University of Technology Sydney)
The 12th SETA/NZ Econometric Study Group Conference (University of Waikato)

[2016] Sydney Econometrics Research Group (University of Sydney)
Econometric Society World Congress (Montreal, Canada)
Australian Conference of Economists (Queensland University of Technology)

[2015] Hitotsubashi-Sogang Conference on Econometrics (Sogang University)
The 16th KEA International Conference (Yonsei University)
The Korean Econometrics Camp (Sungkyunkwan University)
The 10th SETA Conference (Academia Sinica)
The 24th NZ Econometric Study Group Meeting (University of Waikato)

[2014] The 9th SETA Conference (Sungkyunkwan University)
North American Summer Meeting of the Econometric Society (USC)

[2013] The 23th EC^2 Conference (Maastricht University)
Sydney Econometric Theory Workshop (University of New South Wales)

[2012] Midwest Econometrics Group (Chicago Booth)
Asian Meeting of the Econometric Society (Korea University)
North American Summer Meeting of the Econometric Society (WashU)

Special Lectures

- Panel data analysis (1-day course for graduate students and applied researchers)
  May 2019, Pusan National University
- Topics on IV and GMM (3-day course for graduate students and applied researchers)
  July 2018, Pusan National University

Service

- Referee for

Communications in Statistics - Theory and Methods
Economics Bulletin
Economics Letters (×2)
Econometric Reviews (×3)
Econometric Theory (×5)
Econometrics
Health Economics
Journal of Applied Econometrics
Journal of Econometrics (×7)
Journal of Economic Theory and Econometrics (×2)
Journal of Money, Credit and Banking (×7)
Journal of Multivariate Analysis
Journal of Statistical Planning and Inference (×2)
Journal of the American Statistical Association
Review of Economic Studies
Review of Economics and Statistics (×2)
The Econometrics Journal

- External PhD thesis examiner: Australian National University, University of Adelaide
- Assessor for Australian Research Council (ARC) Discovery Projects 2021 round, 2022 round
- Assessor for Research Grants Council (RGC) of Hong Kong 2020/2021
- School of Economics, University of New South Wales

  Academic integrity committee, 2018-2021
  Organizing committee of the UNSW-SKKU Joint Student Conference, 2018
  Organizing committee of the 31st Australian PhD conference in Economics, 2018
  Non-tenured member of recruiting committee, 2015-2016, 2016-2017
  External seminar coordinator, 2015
  Internal seminar coordinator, 2014
  Curriculum review of econometrics and business statistics committee, 2013

Thesis Supervision

- PhD
  - [2] Fangzhou Yu (UNSW ongoing, joint supervision with Robert Kohn)
  - [1] Wei Tian (UNSW 2022, joint supervision with Valentyn Panchenko)
    - Initial placement: Postdoctoral Research Fellow, University of Sydney
- Honours
  - [2] Chuan Jiang (UNSW 2021, University Medal, joint supervision with Arpita Chatterjee and Stanley Cho)
  - [1] Patrick Parrish (UNSW 2019, joint supervision with Fanghua Li)

Teaching

- At SNU (2022-)

  202.301 Econometrics (undergrad), 2022

- At UNSW (2012-2021)

  COMM8102 Econometric Analysis (postgraduate), 2020, 2021
  ECON3208/5408 Applied Econometric Methods (undergrad), 2019, 2021
  ECON6003 Econometric Analysis (postgraduate), 2013-2017
  ECON1203 Business and Economic Statistics (undergrad), 2013-2016

- Teaching Assistant at the University of Wisconsin-Madison (2008-2012)

  ECON 709/ECON 710: Econometrics (PhD core courses, awarded *Distinguished TA*)
  ECON 310: Economic Statistics (undergrad)
  ECON 302: Macroeconomics (undergrad)
  ECON 101/ECON 102: Introductory Micro/Macroeconomics (undergrad)

- Teaching Assistant at Seoul National University (2008): Econometrics (undergrad)