YOON-JIN LEE

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ADDRESS: Wylie Hall 201, Indiana University, Bloomington, IN 47405

CITIZENSHIP: Republic of Korea (Permanent resident of the USA)

ACADEMIC POSITION:

August, 2006-Present	Assistant Professor, Department of Economics, Indiana University.
November, 2006-Present	Adjunct Assistant Professor, Department of Statistics, Indiana University.

EDUCATION:

Ph.D.	Cornell University, May 2006
Ph.D Program	Tokyo University, Japan, 1999-2000
M.A.	Tokyo University, Japan, 1997-1999
B.A.	Yonsei University, Korea, 1996

FIELDS OF CONCENTRATION:

Econometric Theory, Time Series Econometrics, Financial Econometrics.

PUBLISHED PAPERS:

"An Improved Generalized Spectral Tests for Conditional Mean Specification in Time Series with Conditional Heteroskedasticity of Unknown Form," joint with Yongmiao Hong, *Econometric Theory* 23, p. 106-154, February 2007.

"Generalized Spectral Tests for Conditional Mean Specification in Time Series with Conditional Heteroskedasticity of Unknown Form," joint with Yongmiao Hong, *Review of Economic Studies* 72, p. 499-541, April 2005

WORKING PAPERS:

"A Unified Approach to Testing Nonlinear Time Series Models", joint with Yongmiao Hong

"Is the Drift of the Interest Rate Process linear? A New Approach and Evidence", joint with Yongmiao Hong and Zhaogang Song

"A Loss Function Approach to Model Specification Testing and Its Relative Efficiency to the GLR Test" (with Yongmiao Hong)

"Testing Linear Dynamic Panel Data Models against Nonlinear Alternatives" (*Revision Requested*)

"Detecting Misspecifications in Autoregressive Conditional Duration Models via Generalized Spectrum" (with Yongmiao Hong) (*Revision Requested*)

"A General Approach to Testing Volatility Models in Time Series," (with Yongmiao Hong)

"Consistent Testing for Serial Correlation of Unknown Form under General Conditional Heteroskedasticity" (with Yongmiao Hong)

WORK IN PROGRESS:

"Testing Dynamic Asset Pricing Models with Full Use of Conditional Information" joint with Yongmiao Hong and Guofu Zhou.

"Testing for Nonlinear Panel Data Models with Cross-Sectional Dependence of Unknown Form"

TEACHING EXPERIENCE:

Graduate Econometrics I, Econometric Theory and Practice I, Statistical Analysis for Business and Economics.

ACADEMIC EXPERIENCE:

August, 2006-Present	Assistant Professor, department of economics, Indiana University.
November, 2006-Present	Adjunct Assistant Professor, Department of Statistics, Indiana University.
2001-2006	Teaching Assistant, Cornell University
Spring, 2005	Research Assistant, Cornell University

AWARD, HONORS & FELLOWSHIP:

- 2008 KAEA (Korea-America Economic Association) Young Scholar Award
- Cornell University TA Scholarship, Cornell University, Fall 2005
- Cornell University Sage Fellowship, Cornell University, 2000-2005
- Conference Travel Grant, Cornell University, July 2004, June 2003
- Japanese Government Fellowship, Japanese Ministry of Education, 1996-2000
- Graduation with Summa Cum Laude, Yonsei University, February 1996
- Junior Fellowship, Korea Foundation for Leadership, 1992-1996

CONFERENCE PARTICIPATION:

- North American Econometric Society Winter Meeting, Atlanta, January 2010 (expected)
- Midwest Econometrics Group Meeting, Purdue, September 2009
- Far Eastern Econometric Society Summer Meeting, Tokyo University, Tokyo, August 2009
- European Econometric Society Meeting (accepted), Barcelona, Spain, August 2009
- Time Series Conference, CIREQ, Montreal, Canada, May 2009
- North American Econometric Society Winter Meeting, San Francisco, January 2009
- Far Eastern Econometric Society Summer Meeting (accepted), Singapore Management University, Singapore, July 2008
- North American Econometric Society Summer Meeting (accepted), Pittsburg University, June 2008
- Symposium of Econometric Theory and Application, Seoul, Korea, June 2008
- International Symposium on Recent Developments of Time Series Econometrics, Xiamen, China, May 2008
- North American Econometric Society Winter Meeting (Invited Section), New Orleans, January 2008
- The 14th International Conference on Panel Data, Xiamen, China, July 2007
- Far Eastern Econometric Society Summer Meeting, Academic Sinica, Taiwan, July 2007
- Singapore Econometrics Study Group Meeting, Singapore Management University, July 2007
- The third Symposium of Econometric Theory and Applications, Hong Kong, April 2007
- Discussion, Time Series Conference, CIREQ, Montreal, Canada, December 2006
- Midwest Econometrics Group Meeting, Cincinnati, October 2006
- Far Eastern Econometric Society Summer Meeting, Tsinghua University, China, July 2006
- Far Eastern Econometric Society Summer Meeting, Yonsei University, Korea, July 2004
- North American Econometric Society Summer Meeting, Northwestern University, July 2003

INVITED SEMINAR PRESENTATIONS:

- 2009: Texas A&M, Ohio State University
- 2008: Hong Kong University of Science and Technology, UC Riverside, Korea University
- 2007: Purdue University, Yonsei University
- 2006: Hong Kong University, Indiana University, National University of Singapore, Singapore Management University, Southern Methodist University, University of Western Ontario
- 2005: Cornell University

REFEREE EXPERIENCE

Econometric Theory, Journal of Econometrics, Journal of Business and Economic Statistics, Review of Economics and Statistics, Econometric Review, Econometric Bulletin, Journal of Nonparametric Statistics, Studies in Nonlinear Dynamics and Econometrics.