Sokbae 'Simon' LEE

Personal Details

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Appointment at UCL: September 2002

Research Fields

Econometric Theory and Applied Econometrics

Current Projects

Semiparametric and nonparametric methods, quantile regression, duration analysis, wage inequality, patent citations.

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

Reader — London, UK
Department of Economics — October 2007-
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-

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-.

Awards and Grants

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

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.

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

Publications

forthcoming "Testing a Parametric Quantile-Regression Model with an Endogenous Explanatory Variable against a Nonparametric Alternative" (with Joel L. Horowitz), *Journal of Econometrics*, accepted for publication.

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), under revision for *American Economic Review*.

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

"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).

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