

Sokbae (Simon) LEE

Personal Details

Department of Economics
Columbia University
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Research Fields

Econometrics, Applied Microeconomics, Statistics

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 1990-1998
B.A. in Economics

Professional History

Professor New York, USA
Department of Economics July 2016-
Columbia University

Research Economist London, UK
Centre for Microdata Methods and July 2013-
Practice (CeMMAP)
Institute for Fiscal Studies

Professor Seoul, Korea
Department of Economics March 2013 - February 2016
Seoul National University

Mitchell Visiting Research Professor New York, USA
Department of Economics September 2014 - December 2014
Columbia University

International Fellow
Centre for Microdata Methods and
Practice (CeMMAP)
Institute for Fiscal Studies
London, UK
August 2010 - June 2013

Associate Professor
Department of Economics
Seoul National University
Seoul, Korea
August 2010 - February 2013

Professor
Department of Economics
University College London
London, UK
October 2009 - July 2010

Research Scholar (Visiting Fellow)
Cowles Foundation for Research in
Economics at Yale University
New Haven, CT, USA
September 2009 - May 2010

Reader
Department of Economics
University College London
London, UK
October 2007 - September 2009

Lecturer
Department of Economics
University College London
London, UK
September 2002 - September 2007

Research Economist
Centre for Microdata Methods and
Practice (CeMMAP)
Institute for Fiscal Studies
London, UK
September 2002 - July 2010

Other (Selected) Professional Activities

Co-Editor, *Econometric Theory*, January 2017 - present

Associate Editor, *Econometrics Journal*, May 2007 - present

Associate Editor, *Journal of Econometrics*, January 2011 - December 2019

Associate Editor, *Journal of Econometric Methods*, January 2011 - January 2018

Associate Editor, *Econometric Theory*, January 2010 - December 2016

Editorial Board Member, *Review of Economic Studies*, January 2007 - December 2011

Programme Committee Member, *Econometric Society World Congress*, August 2015, Montréal, Canada; August 2010, Shanghai, China.

Programme Committee Member, Econometric Society European Meetings, August 2011, Oslo, Norway; 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), 29-30 May, 2014, Taipei, Taiwan; 20-21 July, 2013, Seoul, Korea; 14-16 April, 2011, Melbourne, Australia; July 31-August 2, 2009, Kyoto, Japan.

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 (Selected)

Principal Investigator, ERC Research Grant “ROMIA - Research on Microeconometrics: Identification, Inference, and Applications”, January 2016 - December 2021.

Principal Investigator, ERC Research Grant “ROMETA - Research on Microeconometrics: Econometric Theory and Applications”, October 2009 - June 2015.

Principal Investigator, ESRC Research Grant RES-000-22-2761, March 2008 - February 2010.

Co-Investigator, ESRC Research Grant RES-000-22-2542, October 2007 - September 2009.

Principal Investigator, ESRC Research Grant RES-000-22-0704, October 2004 - August 2006.

Awards and Honors

Fellow of International Association for Applied Econometrics, 2020.

Maekyung-KAEA (Korea America Economic Association) Economist Award, 2017.

Fellow of the Econometric Society, 2014.

Chungram Academic Award, Korean Economic Association, 2014.

Econometric Theory Multa Scripsit Award, 2014.

Fellow of the Journal of Econometrics, 2012.

Dasan Young Economist Award, Korea Economic Daily, 2012.

Taesung Kim Award, Korean Econometric Society, 2012.

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

In Press

“Knowledge Spillovers and Patent Citations: Trends in Geographic Localization, 1976–2015” (with Hyuk-Soo Kwon, Jihong Lee, and Ryungha Oh) *Economics of Innovation and New Technology*, forthcoming.

2021

“Factor-Driven Two-Regime Regression” (with Yuan Liao, Myung Hwan Seo and Youngki Shin), *Annals of Statistics*, *Annals of Statistics*, 49: 1656–1678.

“Sparse HP Filter: Finding Kinks in the COVID-19 Contact Rate” (with Yuan Liao, Myung Hwan Seo and Youngki Shin), *Journal of Econometrics*, 220: 158–180.

“Binary Classification with Covariate Selection through ℓ_0 -Penalised Empirical Risk Minimisation” (with Le-Yu Chen), *Econometrics Journal*, 24: 103–120.

2020

“An Econometric Perspective on Algorithmic Subsampling” (with Serena Ng), *Annual Review of Economics* 12: 45–80.

“Optimal Data Collection for Randomized Control Trials” (with Pedro Carneiro and Daniel Wilhelm), *Econometrics Journal*, 23: 1–31.

“Please Call me John: Name Choice and the Assimilation of Immigrants in the United States, 1900–1930” (with Pedro Carneiro and Hugo Reis), *Labour Economics*, 62: 101778.

“A Tale of Two Koreas: Property Rights and Fairness” (with Syngjoo Choi, Byung-Yeon Kim and Jungmin Lee), *Journal of Economic Behavior and Organization*, 170: 112–130.

“Desperate Times Call for Desperate Measures: Government Spending Multipliers in Hard Times” (with Yuan Liao, Myung Hwan Seo and Youngki Shin), *Economic Inquiry*, 58: 1949–1957.

2019

“Breaking the Curse of Dimensionality in Conditional Moment Inequalities for Discrete Choice Models” (with Le-Yu Chen), *Journal of Econometrics*, 210: 482–497.

2018

“Identifying Effects of Multivalued Treatments” (with Bernard Salanié), *Econometrica*, 86: 1939–1963.

“Oracle Estimation of a Change Point in High Dimensional Quantile Regression” (with Yuan Liao, Myung Hwan Seo and Youngki Shin), *Journal of the American Statistical Association*, 113: 1184–1194.

“Best Subset Binary Prediction” (with Le-Yu Chen), *Journal of Econometrics*, 206: 39–56.

“The Identification Power of Smoothness Assumptions in Models with Counterfactual Outcomes” (with Wooyoung Kim, Koohyun Kwon, and Soonwoo Kwon), *Quantitative Economics*, 9: 617–642.

“Testing for a General Class of Functional Inequalities” (with Kyungchul Song and Yoon-Jae Whang), *Econometric Theory*, 34: 1018–1064.

“Exact Computation of GMM Estimators for Instrumental Variable Quantile Regression Models” (with Le-Yu Chen), *Journal of Applied Econometrics*, 33: 553–567.

2017

“Nonparametric Estimation and Inference under Shape Restrictions” (with Joel L. Horowitz), *Journal of Econometrics*, 201: 108–126.

“International Trends in Technological Progress: Evidence from Patent Citations, 1980-2011” (with Soonwoo Kwon and Jihong Lee), *Economic Journal*, 127: F50–F70.

“Do Institutions Affect Social Preferences? Evidence from Divided Korea” (with Byung-Yeon Kim, Syngjoo Choi, Jungmin Lee, and Kyunghui Choi), *Journal of Comparative Economics*, 45: 865–888.

“Doubly Robust Uniform Confidence Band for the Conditional Average Treatment Effect Function” (with Ryo Okui and Yoon-Jae Whang), *Journal of Applied Econometrics*, 32:1207–1225.

“Testing for a Dept-Threshold Effect on Output Growth” (with Hyunmin Park, Myung Hwan Seo, and Youngki Shin), *Fiscal Studies*, 38: 701–717.

“Recombinant Innovation and the Boundaries of the Firm” (with Rachel Griffith and Bas Straathof), *International Journal of Industrial Organization*, 50: 34-56.

2016

“The Lasso for High Dimensional Regression with a Possible Change Point” (with Myung Hwan Seo and Youngki Shin), *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 78: 193–210.

2015

“Nonparametric Tests of Conditional Treatment Effects with an Application to Single-Sex Schooling on Academic Achievements” (with Minsu Chang and Yoon-Jae Whang), *Econometrics Journal*, 18: 307–346, 2015.

“Implementing Intersection Bounds in Stata” (with Victor Chernozhukov, Wooyoung Kim, and Adam Rosen), *Stata Journal*, 15: 21–44.

2014

“Local Identification of Nonparametric and Semiparametric Models” (with Xiaohong Chen, Victor Chernozhukov, and Whitney K. Newey), *Econometrica*, 82: 785–809.

“Maximum Score Estimation with Nonparametrically Generated Regressors” (with Le-Yu Chen and Myung Jae Sung), *Econometrics Journal*, 17: 271–300.

2013

“Intersection Bounds: Estimation and Inference” (with Victor Chernozhukov and Adam Rosen), *Econometrica*, 81: 667–737.

“Testing Functional Inequalities” (with Kyungchul Song and Yoon-Jae Whang), *Journal of Econometrics*, 172: 14–32.

“Nonparametric Identification of Accelerated Failure Time Competing Risks Models” (with Arthur Lewbel), *Econometric Theory*, 29: 905–919.

2012

“Uniform Confidence Bands for Functions Estimated Nonparametrically with Instrumental Variables” (with Joel L. Horowitz), *Journal of Econometrics*, 168: 175–188.

“Does It Matter Who Responded to the Survey? Trends in the U.S. Gender Earnings Gap Revisited” (with Jungmin Lee), *Industrial and Labor Relations Review*, 65: 148–160.

2011

“Trends in Quality-Adjusted Skill Premia in the United States, 1960–2000” (with Pedro Carneiro), *American Economic Review*, 101: 2309–49.

“Is Distance Dying at Last? Falling Home Bias in Fixed Effects Models of Patent Citations” (with Rachel Griffith and John Van Reenen), *Quantitative Economics*, 2: 211–249.

“Testing for Threshold Effects in Regression Models” (with Myung Hwan Seo and Youngki Shin), *Journal of the American Statistical Association*, 106: 220–231. [See “Correction,” *Journal of the American Statistical Association*, 112: 883–883, 2017]

2010

“Characterization of the Asymptotic Distribution of Semiparametric M-Estimators” (with Hidehiko Ichimura), *Journal of Econometrics*, 159: 252–266. [See “Corrigendum” *Journal of Econometrics*, 202: 306–307, 2018]

2009

“Testing for Stochastic Monotonicity” (with Oliver Linton and Yoon-Jae Whang), *Econometrica*, 77: 585–602.

“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.

“Testing a Parametric Quantile-Regression Model with an Endogenous Explanatory Variable against a Nonparametric Alternative” (with Joel L. Horowitz), *Journal of Econometrics*, 152: 141-152.

“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.

“Estimating Panel Data Duration Models with Censored Data”, *Econometric Theory*, 24: 1254-1276.

2007

“Nonparametric Instrumental Variables Estimation of a Quantile Regression Model” (with Joel L. Horowitz), *Econometrica*, 75: 1191-1208.

“Endogeneity in Quantile Regression Models: A Control Function Approach”, *Journal of Econometrics*, 141: 1131-1158.

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

“Semiparametric Methods in Applied Econometrics: Do the Models Fit the Data?” (with Joel L. Horowitz), *Statistical Modelling*, 2: 3-22.

Miscellanea

“Editorial” (with Xiaohong Chen, Oliver Linton, and Elie Tamer), *Advances in Robust and Flexible Inference in Econometrics: A Special Issue in Honour of Joel L. Horowitz*. *Econometrics Journal*, 17: Si–Sii, 2014.

“Discussion of “Local Quantile Regression” by Spokoiny, Wang, and Härdle” (with Kookyun Kwon), *Journal of Statistical Planning and Inference*, 143: 1136–1138, 2013.