

CURRICULUM VITAE

BYUNG-JOO LEE

PERSONAL INFORMATION

Addresses - Office: Department of Economics, University of Notre Dame
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Granger, IN 46530, U.S.A.
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Marital Status: Married with two children Citizenship: U.S.A

Education:

Ph.D, University of Wisconsin-Madison, Madison, Wisconsin, August 1988.
Dissertation Title: "Nonparametric Tests Using a Kernel Estimation Method."
Main Advisor: Charles F. Manski
M.S., University of Wisconsin-Madison, Madison, Wisconsin, August 1986.
M.A., Pennsylvania State University, University Park, Pennsylvania, August 1984.
B.S., Seoul National University, Seoul, Korea, August 1982.

Positions:

President and President-elect for Korea-America Economic Association, 2011-2012
Associate Professor of Economics, University of Notre Dame, 1999-present
Assistant Professor of Economics, University of Colorado, 1988-1996
BK21 Research Professor of Economics, Korea University, July 2001-December 2001
Associate Director of the Center for Economic Analysis, University of Colorado, 1992 - 1993

Research Interest:

Theoretical Econometrics, Applied Econometrics
International Financial Economics

Teaching Interest:

Graduate and Undergraduate Econometrics
Economic Statistics, Mathematics for Economics, Mathematical Economics,
Graduate and Undergraduate International Finance
Principles of Macroeconomics

RESEARCH ACTIVITY

Publications:

- "Uncovered Interest Parity Puzzle: Asymmetric Responses," International Review of Economics and Finance, 2013, Vol. 27, p. 238-249.
- "Linkages Between Exchange Rate Policy and Macroeconomic Performance," (with N. Mark and V. Sokolov), Pacific Economic Review, 2011, Vol. 16, No. 4, p. 395-420.
- "Uncovered Interest Parity: Cross-sectional Evidence," Review of International Economics, 2011, Vol. 17, No. 2, p. 219-231.
- "A Multinomial Logit Approach to Exchange Rate Policy Classification with an Application to Growth," (with J. Dubas and N. Mark), Journal of International Money and Finance, 2010, Vol. 29, No. 7, p.1438-1462.
- "Economic Fundamentals and Exchange Rates under Different Exchange Rate Regimes: Korean Experiences," Journal of Applied Economics, 2007, Vol. 10, No. 1, p. 137-159.
- "Quantile Regression Analysis of the Wage Determinants in the Korean Labor Market," (with M. Lee), The Journal of the Korean Economy, 2006, Vol. 7, No. 1, p.1-31, selected as the best paper of the year for JKE, and received award.
- "Korean Exchange Rate Regime Change and Its Impact on Inflation in Comparison to Japan and Australia," Korea Development Review, 2006, Vol. 28, No. 1, p. 193-218.
- "Exchange Rate Exposure Elasticity of Korean Companies: Pre- and Post-Economic Crisis Analysis," The Journal of the Korean Economy, 2003, Vol. 4, No. 2, p.283-313.
- "Sample Selection Bias Correction for Missing Response Observations," (with L. Marsh), Oxford Bulletin of Economics and Statistics, 2000, Vol. 62, No. 2, p.305-322.
- "Nested Logit Analysis of Missing Response Observation," (with L. Marsh), Applied Economics Letters, 1998, Vol. 5, p.751-755.
- "Generalized Method of Moment Estimation of Truncated or Censored Regression," (with M. Lee), Applied Economics Letters, 1997, Vol. 4, 1997, p.365-368.
- "Separability Test for the Electricity Supply Industry," Journal of Applied Econometrics, Vol. 10, No. 1, January-March 1995, p.49-60.
- "Seemingly Unrelated Regression on the Autoregressive (AR(p)) Singular Equation System," Econometric Reviews, Vol. 14, No. 1, February 1995, p.65-74.
- "Nonparametric Derivative Restriction Test Robust to the Functional Misspecification," Economics Letters, Vol. 45, No. 2, June 1994, p. 131-136.
- "Design and Analysis of Contingent Valuation Surveys Using the Nested Tobit Model," (with C. Howe and L. Bennett), The Review of Economics and Statistics, Vol. 76, No. 2, May 1994, p. 385-389.
- "Asymptotic Distribution of the Ullah-type Specification Test," Journal of Quantitative Economics, Vol. 10, No. 1, January 1994, p. 73-92

"A Nested Tobit Analysis For A Sequentially Censored Regression Model," Economics Letters, Vol. 38, No. 3, March 1992, p. 269-273.

"A Heteroskedasticity Test Robust to Conditional Mean Misspecification," Econometrica, Vol. 60, No.1, January 1992, p. 159-171.

Working Papers:

"Effective Exchange Rate Classifications and Growth," joint with J. Dubas and N. Mark, NBER Working Paper 11272

"The 1997 Financial Crisis and Economic Governance – Lessons from the South Korean Experience," with Kwan S. Kim

"Heteroskedasticity Consistent Bootstrap Procedure."

"The Effect of Exchange Rate Movement on a Country's Debt Servicing Ability: An Application of the GMM-ARCH Model," with A. Suprijanto.

"Comparison of Travel Cost Method and Contingent Valuation Method Using Bootstrap Generalized Method of Moment Estimation," with M. Lee.

"Time Varying Risk Premium in Foreign Exchange Market: Semi-Parametric ARCH-M Approach," with D. Yang.

"Real Exchange Rate and the Terms of Trade: The Korean Capital Market Liberalization," (with D. Yang), Proceedings of the Ninth Annual Meeting of the Korea-America Economic Association, Boston, MA, January 1994, p. 131-145.

Work In Progress:

"Uncovered Interest Parity: Key currency bias?"

Research Grant:

"Exchange Rate Exposure Elasticity of Korean Companies: Pre- and Post-Economic Crisis Analysis," Institute for Scholarship in the Liberal Arts (ISLA), University of Notre Dame, \$5,200, Summer 2001.

"The Asian Economic Crisis and the Global Economy," joint grant with Kwan S. Kim and Amitava Dutt from the Institute for Scholarship in the Liberal Arts (ISLA), University of Notre Dame, \$25,000, 1998-1999.

"The Financial Crisis and Economic Restructuring in South Korea," joint grant with Kwan S. Kim, the Kellogg Institute, University of Notre Dame, \$2,800, August 1998.

"A Simultaneous Equation Estimation of a Nonparametric Single Index Model: A Single Equation Approach," Council on Research and Creative Work, the Graduate School of the University of Colorado, \$3,000, May 1992 - April 1993.

"A Heteroskedasticity Test Robust to Conditional Mean Misspecification," Council on Research and Creative Work, the Graduate School of the University of Colorado, \$5,000, July 1989 - June 1990.

Awards Received:

Junior Faculty Development Award: University of Colorado, Council on Research and Creative Work, March 1989

IMPART Award: University of Colorado, January 1989

Distinguished Teaching Assistant Award: Department of Economics, University of Wisconsin-Madison, January 1986.

Charles V. Donohoe Memorial Award: The Best First Year Graduate Student Award, Department of Economics, The Pennsylvania State University, March 1983

Referee Work:

2010: Review of International Economics

2009: World Development, Journal of Money Credit and Banking

2008: Journal of International Money and Finance, Korea Development Review

2007: Journal of Economics and Business, Journal of the Korean Economy

2006: Journal of Applied Econometrics, Review of International Economics

Older

Econometrica, Econometric Theory, Econometric Reviews,
Journal of Business and Economic Statistics, Journal of Econometrics,
Journal of Quantitative Economics, Review of Economics and Statistics,
National Science Foundation.

Textbook Review:

Econometrics, Kane, 2003, Houghton Mifflin Publishers.

Econometrics from A to Z, by O. Ashenfelter, D. Zimmerman and P. Levine, 2000, John Wiley & Sons, Inc.

Statistics for Economics: An Intuitive Approach, by A. Caniglia, 1991, HarperCollins Publishers Inc.

Other Research Activities:

Double Auction Tournament for Computer Trading sponsored by the Santa Fe Institute, March 1990, participated with M. Cronshaw, J. Kruse and G. Fullerton.

Listed in the 94/95 issue of the "Who's Who Among Asian Americans."

TEACHING AND PROFESSIONAL ACTIVITY

Teaching:

American University in Asia (AUIA) International Summer School Program sponsored by the National Taipei University of Technology, Taipei, Taiwan, June 2013 – August 2013
University of Notre Dame, Graduate and Undergraduate Econometrics, Economic Statistics, Graduate Mathematics for Economists, 1999-present
Korea University, BK21 Professor, Fall 2001
University of Colorado-Boulder, Undergraduate Economic Statistics, Graduate and Undergraduate Econometrics, 1988-1996
Visiting Assistant Professor, Economics Institute, Boulder, Colorado, Graduate Mathematical Economics, Undergraduate Economic Statistics, Summer 1993, Summer 1994, Summer 1995.
Teaching Assistant, University of Wisconsin-Madison, Graduate and Undergraduate Econometrics, Undergraduate Principles of Economics, 1984-1988
Teaching Assistant, Pennsylvania State University, Undergraduate Principles of Economics, 1982-1984

Graduate Thesis Supervision:

University of Notre Dame

Main advisor: Chandrasekhar, Krishnan (2000), Nyce, Steve (2000) (co-Main Advisor)
Committee Member: Sokolov, Vladimir (2006), Chukumba, Celestine O. (2005), Lawson, Daniel (2005), Neuman, Kevin (2004), Lopes, Mary (2003), Leaver, Eric (2003), Martinez, Gabriel (2002), Sulemane, Jose A. (2001), O'Hare, Brian (2000), Cortez, Wily (1998), Raman, Jaishankar (1997).

University of Colorado-Boulder

Main advisor: Suprijanto, Agus (1995), Yang, Doo Yong (1994)
Committee Member: Beck, James (1996), De Andrade, Luiz F. P. (1995), O'Reilly, Phillip F. (1995), Bhatia, Sanjiv (1993)

Conference Participation and Paper Presentation:

Southern Economic Association Meeting, New Orleans, LA, November 2012
Far Eastern Meeting of the Econometric Society, Seoul, Korea, July 2011
KDI/KAEA Conference, Seoul, KOREA, July 2005, 2007, 2008, August 2010, 2011, 2012
Far Eastern Meeting of the Econometric Society, Singapore, July 2008
Far Eastern Meeting of the Econometric Society, Taipei, TAIWAN, July 2007
Latin American Meeting of the Econometric Society, Mexico City, MEXICO, November 2006
Far Eastern Meeting of the Econometric Society, Beijing, CHINA, July 2006
Southern Economic Association Meeting, Washington, D.C., November 2005
The APEA (Asia Pacific Economic Association) Conference 2005, Hitotsubashi University, Tokyo, JAPAN, July 2005
KIEP seminar presentation, Seoul, KOREA, July 2005
American Economic Association Winter Meeting, Philadelphia, PA, January 2005
NBER Fall International Finance and Money Conference, Cambridge, MA, October 2004
Far Eastern Meeting of the Econometric Society, Seoul, KOREA, July 2004
KangReung National University, KangReung, KOREA, July 2003
Korea Money and Finance Association Conference, May 2003
American Economic Association Winter Meeting, Washington, D.C., January 2003
Korea Labor Institute Labor Seminar, Seoul, KOREA, August 2002
KAEA-KEA Bi-Annual Economic Conference, Seoul, KOREA, August 2002
American Economic Association Winter Meeting, Atlanta, GA, January 2002
Far Eastern Meeting of the Econometric Society, Kobe, JAPAN, July 2001.
Southern Economic Association Meeting, Washington, D.C., November 2000.

International Economics Convention by KEA, Seoul, KOREA, August 1998.
Midwest Economic Association Meeting, Chicago, IL, March 1998.
Midwestern Econometrics Group Meeting, East Lansing, Michigan, October 1997.
American Economic Association Winter Meeting, Boston, Massachusetts, January 1994.
Northwestern University Econometrics Conference on "Empirical Applications of Semi- and Non-Parametric Methods," Evanston, Illinois, October 1993.
Far Eastern Meeting of the Econometric Society, Taipei, TAIWAN, June 1993.
Korea Institute of International Economic Policy, Seoul, KOREA, June 1993.
The Bank of Korea, Seoul, KOREA, June 1993.
American Economic Association Winter Meeting, Anaheim, California, January 1993.
North American Summer Meeting of the Econometric Society, Seattle, Washington, June 1992.
Far Eastern Meeting of the Econometric Society, Seoul, KOREA, June 1991.
American Economic Association Winter Meeting, Washington, DC, December 1990.
World Congress of the Econometric Society, Barcelona, SPAIN, August 1990.
Far Eastern Meeting of the Econometric Society, Kyoto, JAPAN, June 1989.
Conference on Time Series Analysis and its Application, Osaka, JAPAN, June 1989.
North American Summer Meeting of the Econometric Society, Ann Arbor, Michigan, June 1989.