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EDUCATION

Ph.D. Economics, University of Wisconsin-Madison, August 2004
M.S. Economics, University of Wisconsin-Madison, December 2001
M.A. Economics, Seoul National University, February 1999
B.A. Economics, Seoul National University, February 1997

ACADEMIC POSITION

Associate Professor, Department of Economics, Seoul National University, 2016- .
The Cowles Foundation Visiting Associate Professor, Yale University, 2018-2019.
Assistant Professor, Department of Economics, Seoul National University, 2014-16.
Lecturer, Department of Economics, London School of Economics and Political Science, 2004-14.

PROFESSIONAL SERVICES

Associate Editor, *Journal of Econometrics*, 2019-
Editorial Board, *The Korean Economic Review*, 2015-

RESEARCH GRANT & AWARD

Seoul Natinal University CSS Research Award, 2020
National Research Foundation of Korea (NRF-2018S1A5A2A01033487), 2018-2025
Tjalling C. Koopmans Econometric Theory Prize, 2018
LG Yonam Foundation's Research Scholar, 2018-9
Mluta scripist Econometric Theory Award, 2016
Promising Pioneering Researcher Program through SNU 2015-2018
Korea America Economic Association Young Scholar Award 2012

ESRC RES-061-23-0059 “Research on Non-Linear Time Series Models” 2006-2008.

RESEARCH

Publications

1. “Factor-Driven Two-Regime Regression”, *the Annals of Statistics* (2020) with Sokbae Lee, Yuan Liao, Youngki Shin, to appear.
2. “Sparse HP Filter: Finding Kinks in the COVID-19 Contact Rate”, *Journal of Econometrics* (2020) with Sokbae Lee, Yuan Liao, Youngki Shin, to appear.
3. “Discussion on selecting the number of breaks in the pattern of spread of COVID-19 (a reply to Zhao and Liang)”, *International Journal of Infectious Diseases* (2020), with Young-Joo Kim and Hyun-E Yeom, to appear.
4. “High-Dimensional Predictive Regression in the Presence of Cointegration’’ *Journal of Econometrics* (2020) to appear with Bonsoo Koo, Heather Anderson, Wenying Yao.
5. "Estimating a breakpoint in the spread pattern of COVID-19 in South Korea", *International Journal of Infectious Diseases* (2020), 97, 360-364, with Young-Joo Kim and Hyun-E Yeom.
6. "Desperate times call for desperate measures: government spending multipliers in hard times" *Economic Inquiry* (2020), with Sokbae Lee, Yuan Liao, Youngki Shin, to appear.
7. "Discussion: Detecting possibly frequent change-points: Wild Binary Segmentation 2 and steepest-drop model selection", *Journal of the Korean Statistical Society* (2020), to appear.
8. “Estimation of Dynamic Panel Threshold Model using Stata’’ *Stata Journal* (2019), 19, 685-697, with Sueyoul Kim, Young-Joo Kim.
9. “Robust Inference for Threshold Regression Models,” *Journal of Econometrics* (2019) 210 (2), 291-309, with Javier Hidalgo and Jungyoon Lee.
10. “Oracle Estimation of a Change-point in High-Dimensional Quantile Regression” *Journal of the American Statistical Association, Theory and Methods section* (2018), 113, 1184-1194, with Sokbae Lee, Yuan Liao, Youngki Shin.
11. “Local M-estimation with Discontinuous Criterion for Dependent and Limited Observations,” *the Annals of Statistics* (2018), 46, 344-369 with Taisuke Otsu.
12. “Testing for A Debt-Threshold Effect on Output Growth” with Sokbae Lee, Hyunmin Park, and Youngki Shin, (2017), 38, 701-717, *Fiscal Studies*.
13. “Is there a Jump in the Transition” *Journal of Business and Economic Statistics*, (2017), 35, 241-249 with Young-Joo Kim.
14. “Dynamic Panels with Threshold Effect and Endogeneity,” *Journal of Econometrics,* (2016), 195, 169-186 with Yongchul Shin.
15. “The Lasso for High-Dimensional Regression with a Possible Change Point,” *Journal*

of the Royal Statistical Society Series B (2016), 78, 193-210 with Sokbae Lee and Youngki Shin.

16. "Structural Break Models under Misspecification: Implication for Forecasting," *Journal of Econometrics,* (2015), 188, 166-181 with Bonsoo Koo.
17. "Specification Tests for Lattice Processes," *Econometric Theory* (2015), 31, 294-336 with Javier Hidalgo. The winning article for "Tjalling C. Koopmans Econometric Theory Prize: best article among published in 2015-17"
18. Discussion of "Multiscale change point inference" by Frick, Munk and Sieling, *Journal of the Royal Statistical Society Series B* (2014), 76, 548, with Oliver Linton.
19. "Testing for structural stability in the whole sample," *Journal of Econometrics* (2013), 175, 84-93, with Javier Hidalgo.
20. "Testing for non-nested conditional moment restrictions using unconditional empirical likelihood," *Journal of Econometrics* (2012), 167, 370-382, with Yoon-Jae Whang and Taisuke Otsu.
21. "Testing for threshold effects in regression models," *The Journal of the American Statistical Association, Theory and Methods section* (2011), 106, 220-231, with Sokbae Lee and Youngki Shin.
22. "Estimation of nonlinear error correction models," *Econometric Theory* (2011), 27, 201-234.
23. "Semiparametric estimation of a binary response model with a change-point due to a covariate threshold," *Journal of Econometrics* (2008), 144, 492-499, with Sokbae Lee.
24. "Unit root test in a threshold autoregression: asymptotic theory and residual-based block bootstrap," *Econometric Theory* (2008), 24, 1699-1716.
25. "A smoothed least squares estimator for threshold regression models," *Journal of Econometrics* (2007), 141, 704-735, with Oliver Linton.
26. "Bootstrap testing for the null of no cointegration in a threshold vector error correction model," *Journal of Econometrics* (2006), 134, 129-150.

Working Papers

1. "Threshold Regression under Misspecification," 2015.
2. "Structural stability of infinite-order regression" with Abhimanyu Gupta, 2019, R&R *Econometrica.*
3. "Testing Stochastic Dominance with Many Conditioning Variables" with Oliver Linton and Yoon-Jae Whang, submitted.
4. "Causal inference on regression discontinuity designs by high-dimensional methods" with Yoichi Arai and Taisuke Otsu.
5. "Powerful Inference" with Xiaohong Chen and Sokbae Lee, August 2020.

TEACHING

Various Econometrics, Time-series, Big-data Courses in London School of Economics, Seoul National University, and Yale University.
[빅데이터연구원] 빅데이터 핀테크 전문가 양성 과정 2018

PRESENTATIONS

Conference Presentations

(2020) SIER Econometrics Workshop: Econometrics of causality and prediction in big data era

(2019) Big Data Conference in University of Cambridge; Midwest Econometrics Group in Ohio, USA;

(2018) ASSA winter meeting, Philadelphia; 13th Greater New York Metropolitan Area Econometric Colloquim.

(2017) 한국은행 통계포럼; Econometrics Workship at CUHK; Econometric Society Asian Meeting; 7th Econometrics Workshop at SUFE; Joint Statistical Meeting;

(2016) Conference on Big Data in Economics, Dornsife-USC.

(2015) 11th World Congress of the Econometric Society 2015. Cemmap-SNU Econometrics Workshop. Econometric Society Winder meeting, Boston, 2015; Time Series Econometrics, Hainan;

(2013) Recent developments in bootstrap methods for time series data, Copenhagen, Symposium on Econometric Theory and Applications, Seoul, 2013; SNDE conference, Milan, 2013; Workshop on recent advances on change point problem, City University, 2013;

(~2012) Econometric Society Korean Meeting 2012; SNDE meeting 2012; NBER-NSF Time Series Conference 2011; Econometric Society European Meeting 2011; Recent Advances in Non-linear Time Series, Singapore, 2011; 3rd International conference of ERCIM on computing and statistics, London, 2010; Gottingen Workshop on threshold modeling 2010; ASSA winter meeting, Atlanta, 2010; Midwest Econometrics Group, Purdue, September 2009; European Meeting of the Econometric Society, Barcelona, August 2009; ESRC econometric study group meeting, Bristol, July 2009; London-Oxbridge time series conference, Oxford, October 2008; NBER-NSF time series conference, Aarhus, September 2008; ESRC econometric study group meeting, Bristol, July 2008; Econometric Society Far Eastern meeting, Singapore, July 2008; Symposium on Econometric Theory and Applications (SETA), Seoul, May 2008; European Meeting of the Econometric Society, Budapest, August 2007; International Symposium on Forecasting, New York, June 2007; Annual Symposium Society for Nonlinear Dynamics and Econometrics, Paris, March 2007; Conference on Breaks and persistence in econometrics, London, December 2006; The Society for Nonlinear Dynamics and Econometrics March 2006; Far Eastern Meeting of Econometric Society in Beijing; August 2006, Econometric Soceity European Meeting in Vienna; May 2005, KAMP Econometrics; July 2005, ESRC Econometric Study Group Annual Conference; June 2004, The North American Summer Meeting of the Econometric Society at Brown University, RI; October 2003, The Midwest Econometrics Group at University of Missouri-Columbia, MO; June 2002, The North American Summer Meeting of the Econometric Society at University of California-Los Angeles, CA.

Invited Seminar Presentations

(2019): Univeristy of Conneticut; UIUC; Boston University; Yale University, Xiamen University;

(2018): Columbia University; Yale University; UT Austine.

(2017): Syracuse university; SKKU;

(2016): University of Washington, Seattle; 계량연구회 특강;

(2015): Peking university, GRIPS Japan, Korea University, University of Hong Kong.

~ 2014: University of Wisconsin-Madison, State University of New York, London School of Economics, Nuffield college, University College London, Birkbeck University of London, Concordia University, Universidad Carlo III de Madrid, University of Copenhagen, SKKU, University of Southampton, Ohio State University, Yonsei University, Korea University, University of Warwick, University of Essex, Indiana university, North Carolina State University, European University Institute, Seoul National University, University of Western Ontario, University of British Columbia, Sogang University, Monash University, University of South Australia, York University, Chunbuk National University, Aarhus university, Singapore Management university, National university of Singapore;

Other Professional Services

경제학연구, 편집위원, 2015-19
응용경제, 편집위원, 2016
한국계량경제학회 이사 2015

Refereeing

Biometrika, Econometrica, Econometric Theory, Economica, International Economic Review, Journal of Econometrics, Journal of Applied Econometrics, Journal of International Economics, Journal of Money, Credit, and Banking, TEST, The Econometrics Journal, Journal of Time Series analysis, Studies in Nonlinear Dynamics & Econometrics, Journal of Time Series Econometrics, The Annals of Statistics, Econometric Review, Journal of Statistical Planning and Inference, Review of Econometrics and Statistics, Journal of Business & Economic Statistics, Statistical Methods and Applications, Review of International Economics, Statistical Methodology, Statistica Sinica. Journal of Financial Markets, Journal of Banking and Finance. Canadian Jnl of Statistics, Journal of Royal Statistical Society Series B.

Program committee

KEA-KAEA International Conference 2016, 2017, 2020

SIER Econometrics Workshop: Econometrics of causality and prediction in big data era 2020

한국계량경제학회 30주년 기념학회 2016

London-Oxbridge Time Series Conferences, 2008-2010.

Econometric Society European Meeting, August, 2006, Vienna, Austria.