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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

Lecturer (Assistant Professor), Department of Economics, London School of Economics and Political Science, September 2004 – present

RESEARCH GRANT & AWARD

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

KAEA Young Scholar Award 2012

RESEARCH

Published & Forthcoming Papers

"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,.

"Testing for threshold effects in regression models," *Journal of the American Statistical Association, Theory and Methods section* (2011), 106, 220-231, with Sokbae Lee and Youngki Shin.

"Estimation of nonlinear error correction models," *Econometric Theory* (2011), 27, 201-234.

"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.

“Unit root test in a threshold autoregression: asymptotic theory and residual-based block bootstrap,” *Econometric Theory* (2008), 24, 1699-1716.

“A smoothed least squares estimator for threshold regression models,” *Journal of Econometrics* (2007), 141, 704-735, with Oliver Linton.

“Bootstrap testing for the null of no cointegration in a threshold vector error correction model,” *Journal of Econometrics* (2006), 134, 129-150.

Working Papers

“Testing for structural stability in the whole sample,” with Javier Hidalgo, November 2010. under revision for a journal.

“Dynamic Panel with possibly endogenous threshold,” with Yongchul Shin, November 2010.

“Estimation of a Threshold Autoregressive Model under Misspecification,” March 2011.

“Specification for Lattice Processes,” with Javier Hidalgo March 2011.

“Improving unit root testing with a new long run variance estimator,” November 2006,

TEACHING

Various Econometrics Courses.

PRESENTATIONS

Conference Presentations

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.

Seminar Presentations

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.

Professional Activities

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.

Program committee

London-Oxbridge Time Series Conferences, 2008- .
Econometric Society European Meeting, August, 2006, Vienna, Austria.