

Taesuk Lee

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EDUCATION

Ph.D. Economics, University of Rochester	Expected 2010
M.A. Economics, University of Rochester	2007
M.A. Economics, Seoul National University, Korea	2001
B.A. Economics, Seoul National University, Korea, Summa Cum Laude	1999

DISSERTATION

Essays in Econometrics and Time-Series Analysis:

“An Improved Pre-averaging Estimator of Integrated Volatility” (with Werner Ploberger)

“Rate-optimal Tests for Jumps in Diffusion Processes” (with Werner Ploberger)

FIELDS OF SPECIALIZATION

Primary: Econometrics, Time-series, Applied Econometrics, Financial Econometrics

Secondary: Microeconomics, Industrial Organization.

PUBLICATIONS

“Asymptotic Expansions for Canonical Cointegrating Regression,” *Research Review of the Third Military Academy*, Vol 58, 2003

“Estimation of Diffusions using Approximate Maximum Likelihood Method,” *Master’s Dissertation*, Seoul National University, 2001 (Korean)

WORK IN PROGRESS

“Bootstrap Tests in Error Correction Models” (with Joon Y. Park and Werner Ploberger)

“Noise-Robust Tests for Jumps” (with Werner Ploberger)

“Optimal Tests for Levy-type Jumps in Diffusion Processes” (with Werner Ploberger)

RESEARCH EXPERIENCE

Research Assistant, Prof. Werner Ploberger, Washington Univ. in St. Louis	2006-2009
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Research Assistant, Korea Fixed Income Research Institute	2001-2001
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Research Assistant, Prof. Joon Y. Park, Seoul National University	1999-2001
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TEACHING EXPERIENCE

Instructor, Washington University in St. Louis

Econometric Techniques	Summer 2009
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Teaching Assistant, Washington University in St. Louis

Econometrics	Fall 2006
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Teaching Assistant, University of Rochester	
Industrial organization	Summer 2006
Invited Lecturer, Korea Power Exchange	
Time-Series Analysis	Summer 2004
Full-time Lecturer, Korea Army Academy at Yeongcheon	
Public Finance	Spring 2002, 2003, 2004
Principles of Economics	Spring 2002, 2003
Defense Management	Spring 2002, 2003, Fall 2001
Korean Economy	Fall 2003
Microeconomics	Fall 2001, 2002
Teaching Assistant, Seoul National University	
Advanced Microeconomics	Fall 2000
Econometrics / Statistics for Economists	Spring 2000
The Korean Economy in a Global Context	Fall 1999
Economics of Food and Agriculture	Spring 1999

CONFERENCE PRESENTATION

Midwest Econometric Group	September 2009
Title : Rate-optimal Tests for Jumps in Diffusion Processes	

FELLOWSHIPS

Graduate Scholarship, Washington University in St. Louis	2006-2009
Graduate Fellowship, University of Rochester	2004-2009
Graduate Fellowship, Dongbu Culture Foundation	1999-2000
Undergraduate Fellowship, Daelim Culture Foundation	1995-1998

REFERENCES

Werner Ploberger (Advisor)

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Indiana University
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