

## GRAY CALHOUN

Curriculum Vitae, August 20, 2015

### CONTACT INFORMATION

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### EDUCATION

2009 PhD Economics. University of California, San Diego  
Dissertation title: *Limit theory for overfit models*  
2006 MS Statistics. University of California, San Diego  
2001 BA Mathematics. Tufts University

### ACADEMIC POSITIONS

2009–present Assistant Professor of Economics, Iowa State University

### PUBLICATIONS

#### Refereed journal articles

Hypothesis testing for linear regression when  $k/n$  is large. *Journal of Econometrics*, 165(2):163–174, 2011

#### Manuscripts in submission

Improved stepdown methods for asymptotic control of generalized error rates, April 2015. Revise and resubmit at *Journal of Econometrics*

An asymptotically normal out-of-sample test based on mixed estimation windows, January 2015. Revise and resubmit at *Econometrica*

Block bootstrap consistency under weak assumptions, October 2014. Iowa State University Economics Department Working Paper 11017. Revise and resubmit at *Econometric Theory*

Out-of-sample comparisons of overfit models, March 2014. Iowa State University Economics Department Working Paper 11002. Revise and resubmit at *Quantitative Economics*

### **Other unpublished manuscripts**

A graphical analysis of causality in the Reinhart-Rogoff dataset, July 2015. Iowa State University Economics Department Working Paper #15014

A simple block bootstrap for asymptotically normal out-of-sample test statistics, April 2015

Graphing better Impulse Response Functions for discrete-time linear models (with Seth Pruitt), March 2015

### **HONORS AND AWARDS**

2006 Walter P. Heller Award for Outstanding Third-Year Paper, UCSD Economics Department

### **GRANTS AND FELLOWSHIPS**

2015 NSF 1541790, "FEW: Coupling Economic Models with Agronomic, Hydrologic, and Bioenergy Models for Sustainable Food, Energy, and Water Systems," Co-PI with Cathy Kling, Raymond Arritt, and David Keiser (\$45,922)

2012 Iowa State University Strategic Initiative, "Graphical Processing Units (GPU) for Parallel Computing," with Helle Bunzel, Jarad Niemi, and Mervyn Marasinghe (\$87,727.39)

### **EXTERNAL PRESENTATIONS**

#### **Invited seminars**

2015 University of Montreal Economics Department

#### **Invited conference presentations**

2015 CIREQ Montreal Econometrics Conference

#### **Other presentations**

2015 Annual Meetings of the Midwest Econometrics Group

2014 NBER Summer Institute (Forecasting & Empirical Methods in Macro & Finance); Joint Statistical Meetings

2013 NBER-NSF Time Series Conference (poster session); Annual Meetings of the Midwest Econometrics Group

2012 First Conference of the International Society for Non-Parametric Statistics

- 2011 NBER-NSF Time Series Conference; Annual Meetings of the Midwest Econometrics Group
- 2010 Annual Meetings of the Midwest Econometrics Group; Joint Statistical Meetings; International Symposium on Forecasting; Midwest Economics Association Annual Meetings
- 2009 Federal Deposit Insurance Corporation; Iowa State University Economics Department; Federal Reserve Bank of Kansas City; Wayne State University Economics Department

## **TEACHING EXPERIENCE**

### **Courses taught**

- 2011-present PhD Macroeconometrics
- 2010-present Principles of Macroeconomics
- 2009-present PhD Econometrics 1
- 2009. Undergraduate Econometrics 3 (taught at UCSD)

### **Graduate student advisor, students listed with year of graduation**

- 2015 Matt Simpson, PhD Economics and Statistics. Co-advisor with Jarad Niemi. Placement: Post-Doctoral Researcher in Statistics at University of Missouri
- 2015 Anwen Yin, PhD Economics. Co-advisor with Helle Bunzel. Placement: Assistant Professor of Economics at Texas A&M International University

### **Graduate student committee member, students listed with year of graduation**

- Current students: Yang He, PhD Economics; Zabid Iqbal, PhD Economics Ziran Li, PhD Economics; Zachary Martin, PhD Economics; Soumnyadip Roy, PhD Economics; Carson Sievert, PhD Statistics; Samantha Tyner, PhD Statistics
- 2015 Matthew Clancy, PhD Economics; Sam Helmich, MS Statistics; Deung-Yong Heo, PhD Economics Xiyang Liu, PhD Economics; Jessica Short, MS Statistics
- 2013 Yihui Xie, PhD Statistics; Nathan Zimmerman, MS Statistics
- 2012 Jeremiah Richey, PhD Economics
- 2010 Ozgu Serttas, PhD Economics

## **PROFESSIONAL SERVICE**

### **Conference organization**

- 2015 NSF workshop, "Coupling Economic Models with Agronomic, Hydrologic, and Bioenergy Models for Sustainable Food, Energy, and Water Systems." Ames, Iowa, 10/12-10/13. Organizing committee

**Journal and handbook referee**

*American Journal of Agricultural Economics; Bernoulli; Communications in Statistics — Theory and Methods; Computational Statistics and Data Analysis; Econometrica; Economics Bulletin; Handbook of Economic Forecasting, volume 2; International Journal of Forecasting; Journal of Business & Economic Statistics; Journal of Money, Credit & Banking; Manchester School*

**University committees at Iowa State**

2014-present Faculty Representative Assembly Executive Committee

2013-present Faculty Representative Assembly

**Departmental committees at Iowa State**

2015-present Seminar Committee

2014-2015 Agricultural Economist Hiring Committee

2013-2014 Environmental and Resource Economist Hiring Committee

2012-2013 Computer Support Staff Hiring Committee

2009-2013 Graduate Student Admissions Committee

2009-2014 Computer Committee

**Professional membership**

American Economic Association, American Statistical Association, Econometric Society, Institute of Mathematical Statistics