

## GRAY CALHOUN

Curriculum Vitae, July 9, 2015

### CONTACT INFORMATION

467 Hedy Hall	Office	515-294-6271
Economics Department	Mobile	858-361-4248
Iowa State University	Email	gcalhoun@iastate.edu
Ames, IA 50011	Website	<a href="http://gray.clhn.org">http://gray.clhn.org</a>

### 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

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

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

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

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

A graphical analysis of causality in the Reinhart-Rogoff dataset. Submitted to *Contemporary Economic Policy*

## **Manuscripts in preparation**

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

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

## **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

### **Invited conference presentations**

2015 CIREQ Montreal Econometrics Conference

### **Other presentations**

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; Federal Reserve Bank of Kansas City; Wayne State University

## **TEACHING EXPERIENCE**

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

### **Courses taught**

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

## **PROFESSIONAL SERVICE**

### **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**

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, Midwest Economics Association