

GRAY CALHOUN

Curriculum Vitae

July 2, 2015

CONTACT INFORMATION

Economics Department (858) 361-4248 (mobile)
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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

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

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*

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

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

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 – 2016: 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 (4/23)

Invited Conference Presentations

2015 CIREQ Montreal Econometrics Conference (5/8)

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

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

GRADUATE STUDENT ADVISING

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

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