

GRAY CALHOUN

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last updated: 2015-05-22

EDUCATION

University of California, San Diego 2003 to 2009

PhD in Economics, 2009

MS in Statistics, 2006

Thesis title: *Limit theory for overfit models*

Advisors: Graham Elliott and Allan Timmermann

Tufts University 1997 to 2001

BA in Mathematics, 2001

ACADEMIC POSITIONS

Iowa State University 2009 to present

Assistant Professor of Economics

GRANTS AND AWARDS

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

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

PUBLICATIONS

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

WORKING PAPERS

Out-of-sample comparisons of overfit models. Working Paper 11002, Iowa State University, 2014 (revise and resubmit, *Quantitative Economics*)

Block bootstrap consistency under weak assumptions. Working Paper 11017, Iowa State University, 2014 (3rd revise and resubmit, *Econometric Theory*)

An asymptotically normal out-of-sample test based on mixed estimation windows. 2015 (revise and resubmit, *Econometrica*)

Improved stepdown methods for asymptotic control of generalized error rates. 2014 (revise and resubmit, *Journal of Econometrics*)

Causality in the Reinhart-Rogoff dataset, the plots thicken. 2015 (submitted to *Economic Letters*)

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

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

EXTERNAL PRESENTATIONS

2015 University of Montreal; CIREQ Econometrics Conference

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

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| PhD Econometrics 1 (Team-Based Learning) | 2014 to present |
| PhD Econometrics 1 (as traditional lectures) | 2009 to 2013 |
| PhD Macroeconometrics | 2011 to present |
| Principles of Macroeconomics | 2010 to present |
| Undergraduate Econometrics 3 (UCSD) | Spring 2009 |

GRADUATE STUDENT ADVISING

PhD students, Major Professor

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| Matt Simpson, PhD Economics and Statistics | 2015 (planned) |
| Co-advisor with Jarad Niemi | |
| Placement: Postdoc in Statistics at University of Missouri | |

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| Anwen Yin, PhD Economics | 2015 |
| Co-advisor with Helle Bunzel | |
| Placement: Assistant Prof. of Economics at Texas A&M International University | |

Graduate student committee membership

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

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

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|---|-----------------|
| Faculty Representative Assembly Executive Committee | 2014 to present |
| Faculty Representative Assembly | 2013 to present |

Departmental committees at Iowa State

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|---|--------------|
| Agricultural economist hiring | 2014 to 2015 |
| Environmental and resource economist hiring | 2013 to 2014 |
| Computer support staff hiring | 2012 to 2013 |
| Graduate Student Admissions | 2009 to 2013 |
| Computer Committee | 2009 to 2014 |

Professional membership

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