

GRAY CALHOUN

Curriculum Vitae, July 6, 2015

CONTACT INFORMATION

Economics Department 858-361-4248 (cell)
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Ames, IA 50011 <http://gray.clhn.org>

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 (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