

GRAY CALHOUN

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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

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

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

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

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

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
Xiying Liu, PhD Economics	2015 (planned)
Jessica Short, MS Statistics	2015
Matthew Clancy, PhD Economics	2015
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

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

Departmental committees at Iowa State

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