

# GRAY CALHOUN

Curriculum Vitae

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## 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

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*

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