

# GRAY CALHOUN

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## EDUCATION

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**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

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## ACADEMIC POSITIONS

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**Iowa State University** 2009 to present

*Assistant Professor of Economics*

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## GRANTS AND AWARDS

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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, 2015 – 2016. (\$45,922)

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

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## PUBLICATIONS

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

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## WORKING PAPERS

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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*)

A graphical analysis of causality in the Reinhart-Rogoff dataset. 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

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## EXTERNAL PRESENTATIONS

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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.

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## 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

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## GRADUATE STUDENT ADVISING

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### PhD students, Major Professor

Matt Simpson, PhD Economics and Statistics	2015
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

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## PROFESSIONAL SERVICE

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### 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