

GRAY CALHOUN

Curriculum Vitae, March 28, 2016

CONTACT INFORMATION

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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 articles

Bootstrap Confidence Intervals for Sharp Regression Discontinuity Designs with the Uniform Kernel (with Otávio Bartalotti and Yang He). *Advances in Econometrics*, 38, October 2016

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

Manuscripts in submission

A method for smoothing Impulse Response Functions for discrete-time linear models, March 2016. Submitted to *The American Economic Review*.

Improved stepdown methods for asymptotic control of generalized error rates, April 2015. Revise and resubmit at *Journal of Econometrics*

An asymptotically normal out-of-sample test based on mixed estimation windows, January 2015. Revise and resubmit at *Econometrica*

Block bootstrap consistency under weak assumptions, December 2015. Iowa State University Economics Department Working Paper 11017. Revise and resubmit at *Econometric Theory*

Out-of-sample comparisons of overfit models, March 2014. Iowa State University Economics Department Working Paper 11002. Revise and resubmit at *Quantitative Economics*

Manuscripts in preparation

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

Other working papers

Research Needs and Challenges in the FEW System: Coupling Economic Models with Agronomic, Hydrologic, and Bioenergy Models for Sustainable Food, Energy, and Water Systems (with Catherine L. Kling, Raymond W. Arritt, David A. Keiser, John M. Antle, Jeffery G. Arnold, Miguel Carriquiry, Indrajeet Chaubey, Peter Christensen, Baskar Ganapathysubramanian, Philip Gassman, William Gutowski, Thomas W. Hertel, Gerrit Hoogenboom, Elena Irwin, Madhu Khanna, Pierre Mérel, Daniel J. Phaneuf, Andrew Plantinga, Stephen Polasky, Paul Preckel, Sergey Rabotyagov, Ivan Rudik, Silvia Secchi, Aaron Smith, Andrew Vanloocke, Calvin Wolter, Jinhua Zhao, and Wendong Zhang), March 2016. CARD Working Paper #563.

A graphical analysis of causality in the Reinhart-Rogoff dataset, July 2015. Iowa State University Economics Department Working Paper #15014

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 Catherine 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 Economics Department

Invited conference presentations

2015 CIREQ Montreal Econometrics Conference

Other presentations

2015 Annual Meetings of the Midwest Econometrics Group; NSF workshop, “Coupling Economic Models with Agronomic, Hydrologic, and Bioenergy Models for Sustainable Food, Energy, and Water Systems” (panelist)

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 Economics Department; Federal Reserve Bank of Kansas City; Wayne State University Economics Department

TEACHING EXPERIENCE

Courses taught

2011-present PhD Macroeconometrics

2010-present Principles of Macroeconomics

2009-present PhD Econometrics 1

2009. Undergraduate Econometrics 3 (taught at UCSD)

Graduate student advisor, students listed with year of graduation

Current student: Kevin Duncan, PhD Economics

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

Graduate student committee member, students listed with year of graduation

Current students: Yang He, PhD Economics; Zabid Iqbal, PhD Economics; Ziran Li, PhD Economics; Zachary Martin, PhD Economics; Soumnyadip Roy, PhD Economics; Carson Sievert, PhD Statistics; Samantha Tyner, PhD Statistics

2015 Matthew Clancy, PhD Economics; Sam Helmich, MS Statistics; Deung-Yong Heo, PhD Economics; Xiying Liu, PhD Economics; Jessica Short, MS Statistics

2013 Yihui Xie, PhD Statistics; Nathan Zimmerman, MS Statistics

2012 Jeremiah Richey, PhD Economics

2010 Ozgu Serttas, PhD Economics

PROFESSIONAL SERVICE

Conference organization

2015 NSF workshop, “Coupling Economic Models with Agronomic, Hydrologic, and Bioenergy Models for Sustainable Food, Energy, and Water Systems.” Ames, Iowa, 10/12-10/13. Organizing committee

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

College and university committees at Iowa State

2015-present LAS Computer Advisory Committee

2014-present LAS Faculty Representative Assembly Executive Committee

2013-present LAS Faculty Representative Assembly

Departmental committees at Iowa State

2015-present Seminar Committee

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