

GRAY CALHOUN

Curriculum Vitae

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CONTACT INFORMATION

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

EDUCATION

2009 Ph.D. in Economics. University of California, San Diego
2006 M.S. in Statistics. University of California, San Diego
2001 B.A. in Mathematics. Tufts University

ACADEMIC POSITIONS

2009 – present Assistant Professor of Economics, Iowa State University

PUBLICATIONS

Refereed Journal Articles

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

Manuscripts in Submission

1. Gray Calhoun. A graphical analysis of causality in the Reinhart-Rogoff dataset. Submitted to *Contemporary Economic Policy*, 2015
2. Gray Calhoun. An asymptotically normal out-of-sample test based on mixed estimation windows. Revise and resubmit at *Econometrica*, 2015
3. Gray Calhoun. Block bootstrap consistency under weak assumptions. Working Paper 11017, Iowa State University, 2014. Revise and resubmit at *Econometric Theory*
4. Gray Calhoun. Out-of-sample comparisons of overfit models. Working Paper 11002, Iowa State University, 2014. Revise and resubmit at *Quantitative Economics*
5. Gray Calhoun. Improved stepdown methods for asymptotic control of generalized error rates. Revise and resubmit at *Journal of Econometrics*, 2014

Manuscripts in Preparation

1. Gray Calhoun and Seth Pruitt. Graphing better Impulse Response Functions for discrete-time linear models. Working paper, 2015
2. Gray Calhoun. A simple block bootstrap for asymptotically normal out-of-sample test statistics. Working paper, 2015

HONORS AND AWARDS

2006 Walter P. Heller Award for Outstanding Third-Year Paper, UCSD Economics Department

GRANTS AND FELLOWSHIPS

- 2015 – 2016: 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 (at UCSD)

GRADUATE STUDENT ADVISING

2015 Matt Simpson, Ph.D. Economics and Statistics. Co-advisor with Jarad Niemi.
Placement: Post-Doctoral Researcher in Statistics at University of Missouri.
2015 Anwen Yin, Ph.D. 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