

GRAY CALHOUN

Curriculum Vitae, July 8, 2015

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 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*

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

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

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

Invited conference presentations

2015 CIREQ Montreal Econometrics Conference

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

Graduate student advisor, students listed with year of graduation

- 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: Samantha Tyner, PhD Statistics; Carson Sievert, PhD Statistics; Yang He, PhD Economics; Ziran Li, PhD Economics; Soumnyadip Roy, PhD Economics; Zabid Iqbal, PhD Economics
- 2015 Xiying Liu, PhD Economics; Jessica Short, MS Statistics; Matthew Clancy, PhD Economics; Sam Helmich, MS Statistics; Deung-Yong Heo, PhD Economics
- 2013 Yihui Xie, PhD Statistics; Nathan Zimmerman, MS Statistics
- 2012 Jeremiah Richey, PhD Economics
- 2010 Ozgu Serttas, PhD Economics

Courses taught

- 2011 – present PhD Macroeconometrics
- 2010 – present Principles of Macroeconomics
- 2009 – present PhD Econometrics 1
2009. Undergraduate Econometrics 3 (taught at UCSD)

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