Laurent A.F. Callot

Contact Information

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Current Positions

Post-Doctoral Researcher — VU University Amsterdam.
Department of Econometrics and OR.
November 2012 to present.

Other Affiliations

CREATES, and the Tinbergen Institute.

Research Interests

Time series econometrics, High dimensional statistics, Machine Learning, International macroeconomics, and Finance.

Education

Aarhus University,

PhD Economics, September 2012

Thesis title: *Large Panels and High Dimensional VARs.*
Adviser: Professor Niels Haldrup.
Committee: Eric Hillebrant (Aarhus University), Anders Rahbek (Copenhagen University), Patrick Groenen (Erasmus University).

Princeton University,
Visiting Student Research Collaborator, September-December 2011.
Sponsors: Professor Bo Honoré and Ulrich Müller.

Aarhus University,

M.Sc. Economics (*cand.oecon*), August 2009.

Thesis title: *Modelling Exchange rates with Global VARs.*
Adviser: Professor Niels Haldrup.

University Paris X,

B.Sc. Economics (Licence Sciences Economiques), June 2007.

University Paris VI,

B.Sc. Mathematics (Licence de Sciences et Technologies, Mention mathematiques), January 2007.

DEUG (2 year undergrad degree) Mathematics and Computer Sciences (MIAS: Mathematics Informatiques et Applications aux Sciences), June 2004.

Publications

The latest version of the every paper with replication files is available on my website (link).

Refereed Publications

Kock, Callot, Caner, Kock, and Riquelme: Sharp threshold detection based on sup-norm error rates in high-dimensional models" description. *In press, Journal of Business & Economic Statistics.*
Kock and Callot: Oracle Inequalities for High Dimensional Vector Autoregressions. *Journal of Econometrics, Volume 186, Issue 2.*
Callot and Kock: Oracle Efficient Estimation and Forecasting with the Adaptive Lasso and the Adaptive Group Lasso in Vector Autoregressions, *Essays in Nonlinear Time Series Econometrics, chapter 10.* Oxford University Press.

Callot and Paldam: Natural funnel asymmetries. A simulation analysis of the three basic tools of meta analysis, *Research Synthesis Methods Volume 2, Issue 2, pages 84102, June 2011*

Working papers

Callot and Kristensen: Vector Autoregressions with Parsimoniously Time-Varying Parameters and an Application to Monetary Policy, *Submitted*

Callot and Kristensen: Regularized Estimation of Structural Instability in Factor Models: The US Macroeconomy and the Great Moderation, *Revision requested.*

Callot, Kock, Medeiros: Estimation and Forecasting of Large Realized Covariance Matrices and Portfolio Choice, *Revision requested.*

Callot: A Bootstrap Co-integration Rank Test for Panels of VAR Models, *CREATES working paper*

Callot: Estimating and Testing for a Common Co-integration Space in Large Panel VAR, *CREATES working paper*

Teaching Experience

Lecturer

Introductory Econometrics, Spring 2013, 2014, and 2015. VU Amsterdam.
Introduction to programming, August/September 2011. Aarhus University.

Teaching Assistant

Econometrics, Fall 2010 , Aarhus University.
Advanced Programming in Quantitative Economics, August 2010 , Aarhus University.
Macro 1, Fall 2009 , Aarhus University.

Research Assistant

Assistant to Prof. Martin Paldam, 2008 and 2009.

Refereeing

Journal of Business & Economic Statistics
Advances in Econometrics.
Econometric Review.
The Energy Journal.
Computational Statistics.

Invited seminars and conferences:

2014 International Institute of Forecasters Conference, Rotterdam, the Netherlands.
2014 Seminar, Maastricht University, the Netherlands.
2012 Seminar, Uppsala University, Sweden.

Research stays

2013 PUC Rio, Rio de Janeiro, Brazil.
2011 Princeton University, Princeton, USA.

Languages

French (native), English (fluent), Danish (proficient), Spanish (basic).

Private sector experience

2013-2014 Consultant, Danske Commodities, Aarhus, Denmark. Short term forecasting of electricity demand imbalances.

2005-2006 IT manager and statistician, SITELESC, Paris, France. Populating and management of a small business data base.

2004-2005 IT technician, Linear Accelerator Laboratory, Paris, France. Hardware quality control and certification.

IT skills

A list of languages, tools, statistical packages, and Operating Systems, classified by degree of proficiency.
Expert: R, parallel computing, Latex, Markdown
Intermediate: Linux (Debian, Gentoo, Ubuntu), Git, Matlab/Octave, SPSS, STATA
Novice: SQL, C, HTML, CSS, XML, Python.