# 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, 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 MIAS (Mathematics Informatiques et Applications aux Sciences), June 2004.

**Publications**

**Refereed Publications**

Kock, Anders Bredahl and Callot, Laurent A.F: Oracle Inequalities for High Dimensional Vector Autoregressions. *Conditionally accepted, Journal of Econometrics*, 2014.
Callot, Laurent A.F and Kock, Anders Bredahl: Oracle Efficient Estimation and Forecasting with the Adaptive Lasso and the Adaptive Group Lasso in Vector Autoregressions, in *Essays in Nonlinear Time Series Econometrics. Eds. N. Haldrup, and M. Meitz, and P. Saikkonen* Oxford University Press 2014, chapter 10.

Callot, Laurent A.F., Paldam, Martin: 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, Laurent A.F: A Bootstrap Co-integration Rank Test for Panels of VAR Models

Callot, Laurent A.F: Estimating and Testing for a Common Co-integration Space in Large Panel VAR, *Working paper.*

Callot, Laurent A.F and Kock, Anders B. and Medeiros, Marcelo C: Forecasting of Large Realized Covariance Matrices and Portfolio Choice, *Working paper.*

Callot, Laurent A.F and Kristensen, Johannes Tang: Vector Autoregressions with Parsimoniously Time Varying Parameters and an application to Monetary Policy, *Working paper.*

## Teaching Experience

*Lecturer*

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

*Teaching Assistant*

Statistics, Spring 2014, VU Amsterdam.
Business Mathematics, Fall 2013, VU Amsterdam.
Introductory Econometrics, Spring 2013, VU Amsterdam.
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 and Economic Statistics.
Econometric Review.
The Energy Journal (×3).
Computational Statistics.

## Languages

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