## Laurent A.F. Callot


Contact Information

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Expertise

Machine Learning, Statistics, Time-series & Forcasting, Causal analysis, Econometrics.

Current Positions

**Senior Applied Scientist**, AWS AI Labs, Berlin. June 2016 - present,
August 2019 - present: Senior Applied Scientist (Machine Learning).
September 2018 - August 2019: Senior Econonomist.
June 2016 - September 2018: Economist.

Previous Positions

2012-2015 Post-Doctoral Researcher, VU University Amsterdam, Department of Econometrics and OR.
Research Fellow: Tinbergen Institute, the Netherlands.
Junior Fellow: CREATES, Aarhus University, Denmark.

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

2009-2012 Doctoral Student, CREATES, Aarhus University, Denmark.

2005-2006 Data scientist, SITELESC, Paris, France. Data management and analytics.

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

Peer-Reviewed Publications

Flunkert, Rebjock, Castellon, Callot, Januschowski A simple and effective predictive resource scaling heuristic for large-scale cloud applications **VLDB 2020, AIDB workshop**

Kong, Chen, Chen, Bhatia, Callot Improve black-box sequential anomaly detector relevancy with limited user feedback, **ICML 2020, HILL workshop**

Salinas, Bohlke-Schneider, Callot, Medico, Gasthaus High-Dimensional Multivariate Forecasting with Low-Rank Gaussian Copula Processes Supplementary material, **Advances in Neural Information Processing Systems 2019**

Januschowski, Gasthaus, Wang, Salinas, Flunkert, Bohlke-Schneider, Callot Criteria for classifying forecasting methods, **International Journal of Forecasting, 2019**

Callot, Caner, Önder, Ulasan A Nodewise Regression Approach to Estimating Large Portfolios, **Journal of Business & Economic Statistics, 2019**

Januschowski, Gasthaus, Wang, Rangapuram, Callot: Deep Learning for Forecasting: Current Trends and Challenges, **Foresight: The International Journal of Applied Forecasting, 2018**.

Januschowski, Gasthaus, Wang, Rangapuram, Callot: Deep Learning for Forecasting, **Foresight: The International Journal of Applied Forecasting, 2018**.

Callot, Kock, Medeiros: Estimation and Forecasting of Large Realized Covariance Matrices and Portfolio Choice, **Journal of Applied Econometrics, 2016**.

Callot, Haldrup, Kallestrup-Lamb: Deterministic and stochastic trends in the Lee-Carter mortality model, **Applied Economics Letters, 2016**.

Callot, Caner, Kock, and Riquelme: Sharp threshold detection based on sup-norm error rates in high-dimensional models **Journal of Business & Economic Statistics, 2015**.

Kock and Callot: Oracle Inequalities for High Dimensional Vector Autoregressions. **Journal of Econometrics, 2015**.

Callot and Kristensen: Regularized Estimation of Structural Instability in Factor Models: The US Macroeconomy and the Great Moderation, **Advances in Econometris vol. 35, 2015.**

Callot, Haldrup, and Lamb: Deterministic and stochastic trends in the Lee-Carter mortality model, **Applied Economics Letters, 2015**.

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, 2014.**

Callot and Paldam: Natural funnel asymmetries. A simulation analysis of the three basic tools of meta analysis, **Research Synthesis Methods, 2011**.

## Education

PhD Economics, **Aarhus University**, September 2012
Thesis title: *Large Panels and High Dimensional VARs.*
Topics: Time-series, high-dimensional statistics, machine learning, macroneconomics.
Advisor: Prof. Niels Haldrup.
Visiting scholar: **Princeton University**.

M.Sc. Economics, **Aarhus University**, August 2009.
Thesis title: *Modelling Exchange rates with Global VARs.*
Advisor: Prof. Niels Haldrup.

B.Sc. Economics, **University Paris X**, 2007.

B.Sc. Mathematics, **University Paris VI**, 2007.
Minor: Computer Science

## Languages

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