Laurent A.F. Callot

CONTACT
INFORMATION

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CURRENT
POSITIONS

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

RESEARCH
INTERESTS

Time series econometrics, High dimensional statistics, non-stationarity and cointegration, macroeconometrics, international macroeconomics and finance.

EDUCATION

Aarhus University,

PhD Economics, September 2012

Thesis title: *Large Panels and High Dimensional VARs.*
Adviser: Professor Niels Haldrup.
Comitee: 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: *Modeling 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

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, forthcoming in *Essays in Nonlinear Time Series Econometrics.* Oxford University Press.
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

Kock, Anders Bredahl and Callot, Laurent A.F: Oracle Inequalities for High Dimensional Vector Autoregressions, *CREATES working paper.* **Re-submitted**.
Callot, Laurent A.F: A Bootstrap Co-integration Rank Test for Panels of VAR Models, *CREATES working paper*
Callot, Laurent A.F: Estimating and Testing for a Common Co-integration Space in Large Panel VAR, *CREATES working paper*

TEACHING
EXPERIENCE

Lecturer

Introductory Econometrics, Spring 2013, VU Amsterdam.
Introduction to programing, 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

Econometric Review.
The Energy Journal.
Computational Statistics.

LANGUAGES

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