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 at the Journal of Econometrics.*

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. Eds. N. Haldrup, and M. Meitz, and P. Saikkonen* Oxford University Press 2014.

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, *Submitted to the Econometrics Reviews.*

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: Factor models with Parsimoniously Time Varying Parameters, *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).