Laurent A.F. Callot

Contact Information

E-mail: l.callot@gmail.com *Phone:* +31 642 50 82 94
Website: lcallot.github.io

Current Positions

Post-Doctoral Researcher (since November 2012)
VU University Amsterdam, Department of Econometrics and OR.

Other Affiliations

Research Fellow: Tinbergen Institute, the Netherlands.
Junior Fellow: CREATES, Aarhus University, Denmark.

Research Interests

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

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.
Academic Visit: **Princeton University**, Sponsors: Profs. Honoré and Müller, Fall 2011.

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

Work experience

Data Science Consultant 2013-2014: Danske Commodities, Aarhus, Denmark. Forecasting of electricity spot price. I registered my company for this contract.
Statistician, data manager 2005-2006: SITELESC, Paris, France. Creation, maintenance and exploitation of a small business data base.
IT technician 2004-2005 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, Python.

Publications

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

Refereed Publications

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

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

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

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

Teaching Experience

Lecturer

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

Teaching Assistant or Tutor

Business Mathematics: Spring 2013 and 2014. VU Amsterdam.
Econometrics: Fall 2010 , Aarhus University.
Advanced Programming: August 2010 , Aarhus University.
Macroeconomics: Fall 2009 , Aarhus University.

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

2015 Ohio State University, Columbus OH, USA.
2013 PUC Rio, Rio de Janeiro, Brazil.
2011 Princeton University, Princeton, USA.

Languages

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