Laurent A.F. Callot

CONTACT INFORMATION

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PREVIOUS POSITIONS

Post-Doctoral Researcher (November 2012 to November 2015)
VU University Amsterdam, Department of Econometrics and OR.
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.

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

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, **Forthcoming: Journal of Applied Econometrics.**

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 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**

VISITING SCHOLAR

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

Invited seminars:

2015 Ohio State University, Columbus OH, USA.
2015 The Tinbergen Institute, Amsterdam, the Netherlands.
2014 Seminar, Maastricht University, the Netherlands.
2012 Seminar, Uppsala University, Sweden.

Languages

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

Private sector experience

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

2005-2006 IT manager and statistician, SITELESC, Paris, France. Populating and management of a small business data base.

2004-2005 IT technician, 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, XML, Python.

Teaching Experience

Lecturer

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

Teaching Assistant

- Business Mathematics, Spring 2013 and 2014.
- Introductory Statistics, Spring 2013 and 2014.

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 & Economic Statistics
Advances in Econometrics.
Econometric Review.
The Energy Journal.
Computational Statistics.