

## Laurent A.F. Callot

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### CONTACT

#### INFORMATION

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### EXPERTISE

Machine Learning, Statistics, Time-series & Forecasting, 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 Economist.

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.

### 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

### 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 Econometrics** 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 Non-linear 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 SPEAKER:

2019 European Commission Joint Research Center, Ispra, Italy.  
 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), German (beginner).

#### REVIEWING

International Journal of Forecasting.  
 Quantitative Finance.  
 Financial Markets and Portfolio Management.  
 Journal of Business & Economic Statistics.  
 Journal of Econometrics.  
 Journal of Applied Econometrics.  
 Advances in Econometrics.  
 Econometric Review.  
 The Energy Journal.  
 Computational Statistics.