Laurent A.F. Callot

CONTACT
INFORMATION

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

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

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

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. *Submitted after revision to the Journal of Econometrics.*

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 programming, 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 ($\times$2).
Computational Statistics.

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