

# GRAY CALHOUN

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*last updated:* 2015-04-29

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## EDUCATION

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**University of California, San Diego** 2003 to 2009

PhD in Economics, 2009

MS in Statistics, 2006

Thesis title: *Limit theory for overfit models*

Advisors: Graham Elliott and Allan Timmermann

**Tufts University** 1997 to 2001

BA in Mathematics, 2001

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## ACADEMIC POSITIONS

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**Iowa State University** 2009 to present

*Assistant Professor of Economics*

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## GRANTS AND AWARDS

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Iowa State University Strategic Initiative, "Graphical Processing Units (GPU) for Parallel Computing," with Helle Bunzel, Jarad Niemi, and Mervyn Marasinghe, 2012. (\$87,727.39)

Walter P. Heller Award for Outstanding Third-Year Paper, UCSD Economics Department, 2006

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## PUBLICATIONS

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Hypothesis testing in linear regression when  $k/n$  is large. *Journal of Econometrics*, 165(2), 2011: 163–174.

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## WORKING PAPERS

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Out-of-sample comparisons of overfit models. Working Paper 11002, Iowa State University, 2014 (submitted to *Quantitative Economics*)

Block bootstrap consistency under weak assumptions. Working Paper 11017, Iowa State University, 2014 (3rd revise and resubmit, *Econometric Theory*)

An asymptotically normal out-of-sample test based on mixed estimation windows. 2015 (revise and resubmit, *Econometrica*)

Improved stepdown methods for asymptotic control of generalized error rates. 2014 (revise and resubmit, *Journal of Econometrics*)

Causality in the Reinhart-Rogoff dataset, the plots thicken. 2015 (submitted to *Economic Letters*)

Graphing better Impulse Response Functions for discrete-time linear models. 2015 (joint with Seth Pruitt)

A simple block bootstrap for asymptotically normal out-of-sample test statistics. 2015

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## EXTERNAL PRESENTATIONS

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2015 University of Montreal; CIREQ Econometrics Conference (planned)

2014 NBER Summer Institute (Forecasting & Empirical Methods in Macro & Finance); Joint Statistical Meetings

2013 NBER-NSF Time Series Conference (poster session); Annual Meetings of the Midwest Econometrics Group

2012 First Conference of the International Society for Non-Parametric Statistics

2011 NBER-NSF Time Series Conference; Annual Meetings of the Midwest Econometrics Group

2010 Annual Meetings of the Midwest Econometrics Group; Joint Statistical Meetings; International Symposium on Forecasting; Midwest Economics Association Annual Meetings

2009 Federal Deposit Insurance Corporation; Iowa State University; Federal Reserve Bank of Kansas City; Wayne State University.

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## TEACHING

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|                                     |                 |
|-------------------------------------|-----------------|
| PhD Macroeconometrics               | 2011 to present |
| PhD Econometrics 1                  | 2009 to present |
| Principles of Macroeconomics        | 2010 to present |
| Undergraduate Econometrics 3 (UCSD) | Spring 2009     |

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## GRADUATE STUDENT ADVISING

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### PhD students, Major Professor

|   |                |
|---|----------------|
| Anwen Yin, PhD Economics  | 2015 (planned) |
| Co-advisor with Helle Bunzel  |                |
| Placement: Assistant Prof. of Economics at Texas A&M International University |                |
| Matt Simpson, PhD Economics and Statistics                                    | 2015 (planned) |
| Co-advisor with Jarad Niemi   |                |
| Placement: Postdoc in Statistics at University of Missouri                    |                |

### Graduate student committee membership

|                                 |                 |
|---------------------------------|-----------------|
| Samantha Tyner, PhD Statistics  | current student |
| Carson Sievert, PhD Statistics  | current student |
| Yang He, PhD Economics          | current student |
| Ziran Li, PhD Economics         | current student |
| Soumnyadip Roy, PhD Economics   | current student |
| Zabid Iqbal, PhD Economics      | current student |
| Jessica Short, MS Statistics    | 2015 (planned)  |
| Sam Helmich, MS Statistics      | 2015 (planned)  |
| Xiying Liu, PhD Economics       | 2015 (planned)  |
| Matthew Clancy, PhD Economics   | 2015 (planned)  |
| Deung-Yong Heo, PhD Economics   | 2015 (planned)  |
| Yihui Xie, PhD Statistics       | 2013            |
| Nathan Zimmerman, MS Statistics | 2013            |
| Jeremiah Richey, PhD Economics  | 2012            |
| Ozgu Serttas, PhD Economics     | 2010            |

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## PROFESSIONAL SERVICE

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### Journal and handbook referee

*American Journal of Agricultural Economics, Bernoulli, Communications in Statistics — Theory and Methods, Computational Statistics and Data Analysis, Econometrica, Economics Bulletin, Handbook of Economic Forecasting, International Journal of Forecasting, Journal of Business & Economic Statistics, Manchester School*

### University committees at Iowa State

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|---|-----------------|
| Faculty Representative Assembly Executive Committee | 2014 to present |
| Faculty Representative Assembly                     | 2013 to present |

### Departmental committees at Iowa State

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|---|--------------|
| Agricultural economist hiring               | 2014 to 2015 |
| Environmental and resource economist hiring | 2013 to 2014 |
| Computer support staff hiring               | 2012 to 2013 |
| Graduate Student Admissions                 | 2009 to 2013 |
| Computer Committee                          | 2009 to 2014 |

### Professional membership

American Economic Association, American Statistical Association, Econometric Society, Institute of Mathematical Statistics, Midwest Economics Association