

GRAY CALHOUN

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last updated: 2015-04-28

EDUCATION

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

ACADEMIC POSITIONS

Iowa State University

2009 to present

Assistant Professor of Economics

GRANTS AND AWARDS

- 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

PUBLICATIONS

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

WORKING PAPERS

- 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

EXTERNAL PRESENTATIONS

- 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.

TEACHING

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

GRADUATE STUDENT ADVISING

PhD students, Major Professor

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

Graduate student committee membership

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

PROFESSIONAL SERVICE

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

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

Departmental committees at Iowa State

- 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