Matthew Greenwood-Nimmo Ph.D.

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Objective

I am a macro/financial economist with expertise spanning monetary and macroprudential policy, financial market linkages and computational statistics. I am constantly seeking opportunities to apply my skills collaboratively in the public and private sectors.

Education

Ph.D. Applied Monetary Economics & Macroeconomics, University of Leeds, 2009
Thesis: *New Challenges for Monetary policy in the Twenty-First Century*
Funding: *ESRC 1+3 Scholarship secured via highly competitive Open Competition route*

M.A. Economics, University of Leeds, 2005

BSc Business & Financial Economics, University of Leeds, 2004

Positions Held

- **Senior Lecturer** (Asst. Prof.) in Economics, University of Melbourne, Sep. 2014 –
- **Lecturer** (Asst. Prof.) in Economics, University of Melbourne, Jan. 2013 – Aug. 2014
- **Visiting Scholar**, University of York, regular visits, 2012–
- **Visiting Lecturer**, University of Sheffield, Dec. 2012; Jan. 2014; Mar, 2015
- **Lecturer** (Asst. Prof.) in Economics, Leeds University, Sep. 2008 – Aug. 2009 & Sep. 2010 – Sep. 2012
- **Visiting Scholar**, Universidad de los Andes, Bogotá, Dec. 2011
- **Visiting Scholar**, Madras School of Economics, Chennai, Nov. 2009– Dec. 2009

Specialist Expertise

National/global macroeconometric modelling; scenario-based forecasting and evaluation

- Development of cointegrated models with mixtures of persistent and stationary data
- Construction and evaluation of high-dimensional global models
- Probabilistic scenario-based forecasting and forecast evaluation

Asymmetric cointegration; threshold regression; quantile regression

- Development of asymmetric error correction models
- Estimation of quantile and threshold error correction models
- Analysis of higher order moments in cross-sectional data

Financial linkages and contagion; payments systems

- Specification and estimation of financial network models
- Development of technology for non-parametric density-based analysis of networks
- Expert knowledge of electronic payment systems and e-money

Selected Research Publications

- Brun-Aguerre, R.X., Fuertes, A.M. and **Greenwood-Nimmo, M.J.** (2016, in press). "Heads I Win, Tails You Lose: Asymmetry in Exchange Rate Pass-Through Into Import Prices", *Journal of the Royal Statistical Society: Series A.*
- **Greenwood-Nimmo, M.J.**, Nguyen, V.H. and Rafferty, B. (2016, in press). "Risk and Return Spillovers among the G10 Currencies", *Journal of Financial Markets.*
- **Greenwood-Nimmo, M.J.** and Tarassow, A. (2016). "Monetary Shocks, Macroprudential Shocks and Financial Stability", *Economic Modelling* 56, pp. 11-24.
- **Greenwood-Nimmo, M.J.** (2014). "Inflation Targeting Monetary and Fiscal Policies in a Two Country Stock-Flow Consistent Model", *Cambridge Journal of Economics* 38(4), pp. 839-867.
- Shin, Y., Yu, B. and **Greenwood-Nimmo, M.J.** (2014). "Modelling Asymmetric Cointegration and Dynamic Multipliers in a Nonlinear ARDL Framework". In William C. Horrace and Robin C. Sickles (Eds.), *Festschrift in Honor of Peter Schmidt: Econometric Methods and Applications*, pp. 281-314. New York (NY): Springer Science & Business Media. ISBN 978-1-4899-8007-6.
- **Greenwood-Nimmo, M.J.** and Shin, Y. (2013). "Taxation and the Asymmetric Adjustment of Selected Retail Energy Prices in the UK", *Economics Letters* 121(3), pp. 411-416.
- Chaudhuri, K., **Greenwood-Nimmo, M.J.**, Kim, M. and Shin, Y. (2013). "On the Asymmetric U-shaped Relationship between Inflation, Inflation Uncertainty and Relative Price Skewness in the UK", *Journal of Money, Credit and Banking* 45(7), pp. 1431-1449.
- **Greenwood-Nimmo, M.J.**, Nguyen, V.H. and Shin, Y. (2013). "Using Global VAR Models for Scenario-Based Forecasting and Policy Analysis". In F. di Mauro and M.H. Pesaran (Eds.) *The GVAR Handbook: Structure and Applications of a Macro Model of the Global Economy for Policy Analysis*, pp. 97-113. Oxford: Oxford University Press. ISBN 978-0-19-967008-6.
- **Greenwood-Nimmo, M.J.**, Nguyen, V.H. and Shin, Y. (2012). "Probabilistic Forecasting of Output Growth, Inflation and the Balance of Trade in a GVAR Framework", *Journal of Applied Econometrics* 27(4), pp. 554-573.

Selected Research Grants

Australian Research Council Discovery Early Career Researcher Award (2015–17)
- AUD 352,000 to study financial spillovers in the global economy

University of Melbourne Faculty of Business and Economics Research Grant (July 2014–June 2015)
- AUD 20,000 to develop a global model of yield curve interactions

University of Melbourne Early Career Research Grant (January–December 2014)
- AUD 24,866 to study asymmetric interest rate adjustments and their macroeconomic consequences

University of Melbourne Faculty of Business and Economics Research Grant (July 2013–Dec 2014)
- AUD 16,930 to support the development of a new structural VAR model for Australia

Institut für Makroökonomie und Konjunkturforschung - IMK (July 2009–November 2010)
- EUR 9,800 to study asymmetric monetary policy transmission

Computing Skills

Expert: Eviews, Gauss(preferred), HTML, Linux, Microfit, MS Office, TEX

Proficient: Gretl, Matlab, R, Stata

References and full details of my research are available on request