Prof. Matthew Greenwood-Nimmo

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Objective

I am an experienced economist specialising in macroeconomic policy, financial market interdependence and time series econometrics. As Head of Macro at the Melbourne Institute, I am available for interview in the media and I am keen to undertake projects with partners in the public and private sectors.

Education

Ph.D. Applied Monetary Economics & Macroeconomics, University of Leeds, 2009

M.A. Economics, University of Leeds, 2005

BSc Business & Financial Economics, University of Leeds, 2004

Current Positions Held

- **Professor** of Economics, Faculty of Business & Economics, Univ. Melbourne, Jul. 2025–
- **Head of Macroeconomic Modelling, Forecasting and Policy Analysis**, Melbourne Institute of Applied Economic & Social Research, Jul. 2025–
- **Investigator**, Melbourne Centre for Data Science, Oct. 2022–
- **Associate**, Codera Analytics, Dec. 2021–
- **Director**, Finance and the Macroeconomy Programme, Centre for Applied Macroeconomic Analysis (CAMA), Australian National University (ANU), September 2020–

Specialist Expertise

Macroeconomic modelling

- Specification and estimation of high-dimensional macro models, including spatial models
- Development and application of network methods for large macro models
- Development and application of nonlinear models (asymmetry, threshold effects, quantile methods)

Financial market linkages and contagion

- Specification and estimation of high-dimensional financial network models
- Financial interdependence and contagion, including inferential methods
- Risk monitoring and measurement, including tail risk

Forecasting and forecast evaluation

- Point, interval, density and scenario forecasting
- Construction and evaluation of leading/coincident indicators
- Forecast evaluation

Selected Research Publications

- Fry-McKibbin, R.M., **Greenwood-Nimmo, M.J.**, Kima, R. and Volkov, V. (2025). "A Three-Sector Structural VAR Model for Australia", *Journal of Economic Dynamics and Control*, 170, 105029.
- Weng, C., Huang, J. and **Greenwood-Nimmo, M.J.** (2023). "The Effect of Clean Energy Investment on CO_2 Emissions: Insights from a Spatial Durbin Model", *Energy Economics*, 126, 107000.
- **Greenwood-Nimmo, M.J.**, Nguyen, V.H. and Shin, Y. (2023). "What is Mine is Yours: Sovereign Risk Transmission during the European Debt Crisis", *Journal of Financial Stability*, 65, 101103.
- Ando, T., **Greenwood-Nimmo, M.J.** and Shin, Y. (2022). "Quantile Connectedness: Modeling Tail Behavior in the Topology of Financial Networks", *Management Science*, 68(4), pp. 2377-3174.
- **Greenwood-Nimmo, M.J.** and Tarassow, A. (2022). "Bootstrap-Based Probabilistic Analysis of Spillover Scenarios in Macroeconomic and Financial Networks", *Journal of Financial Markets*, 59, 100661.
- **Greenwood-Nimmo, M.J.**, Nguyen, V.H. and Shin, Y. (2021). "Measuring the Connectedness of the Global Economy", *International Journal of Forecasting* 37(2), pp. 899-919.
- **Greenwood-Nimmo, M.J.**, Huang, J. and Nguyen, V.H. (2019). "Financial Sector Bailouts, Sovereign Bailouts and the Transfer of Credit Risk", *Journal of Financial Markets* 42, pp. 121-142.
- **Greenwood-Nimmo, M.J.**, Nguyen, V.H. and Rafferty, B. (2016). "Risk and Return Spillovers among the G10 Currencies", *Journal of Financial Markets* 31, pp. 43-62.
- 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.
- 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. (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 Project (Dec 2024–Nov 2027)

- AUD 345,566 to model tail risk, with T. Ando (MBS), R. Fry-McKibbin (ANU) & Y. Shin (York)

Economic and Social Research Council (Dec 2020–Aug 2024)

- GBP 337,338 to develop new methods for the analysis of spatial dynamic panel data, with J. Chen (York), Y. Shin (York) & W. Wang (York)

Australian Research Council Discovery Project (Jul 2020–Dec 2023)

- AUD 208,000 to study Australia's resilience, with R. Fry-McKibbin (ANU) & M. Weder (Aarhus)

Australian Research Council Discovery Early Career Researcher Award (Jan 2015–Dec 2017)

- AUD 352,000 to study financial spillovers in the global economy

Computing Skills

Expert: EViews, Gauss, HTML, Linux, Microfit, MS Office, R (preferred), $\TeX$

Proficient: Gretl, Matlab, Stata

References and full details of my research are available on request