Matthew Greenwood-Nimmo

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Education

Ph.D. Economics, University of Leeds, 2009

Thesis: New Challenges for Monetary Policy in the Twenty-First Century

Funding: ESRC 1+3

Advisors: Prof. Malcolm Sawyer & Prof. Giuseppe Fontana

Examiners: Dr. Andrew Brown, Prof. Jagjit Chadha & Prof. Sheila Dow

M.A. Economics, University of Leeds, 2005

Thesis: Interest Rate Dynamics and Equilibrium Correction

Funding: ESRC 1+3

Advisor: Prof. Malcolm Sawyer

BSc Business & Financial Economics, University of Leeds, 2004

PGCLTHE, University of Leeds, 2014

Positions Held

Current Positions

- **Associate Professor** of Economics, Faculty of Business and Economics, Univ. Melbourne, Jan. 2020–
- **Associate Dean (Engagement)**, Faculty of Business and Economics, Univ. Melbourne, Mar. 2022–
- **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–

Previous Positions & Visiting Posts

- **Research Fellow**, South African Reserve Bank, August 2019–March 2022
- **CAMA Research Associate**, ANU, July 2017–August 2020
- **Senior Lecturer [with tenure]** (Asst. Prof.) in Economics, Faculty of Business and Economics, University of Melbourne, September 2014–December 2019
- **Lecturer** (Asst. Prof.) in Economics, Faculty of Business and Economics, University of Melbourne, January 2013–August 2014

- **Visiting Scholar**, University of York, repeated short visits totalling approx 6 months, 2012–present
- **Visiting Scholar**, University of Tasmania, December 2019
- **Visiting Scholar**, Yonsei University, November 2019
- **Visiting Scholar**, Australian National University, July 2019
- **Visiting Lecturer**, University of Sheffield, December 2012; January 2014; March 2015
- **Lecturer** (Asst. Prof.) in Economics and Applied Econometrics, Leeds University Business School (LUBS), September 2010–September 2012
- **Visiting Scholar**, Universidad de los Andes, Bogotá, December 2011
- **Visiting Scholar**, Madras School of Economics, Chennai, November–December 2009
- **Lecturer** (Asst. Prof.) in Economics, LUBS, September 2008–August 2009
- **Tutor/Demonstrator** in Economics and Econometrics, LUBS, September 2005–May 2008

Research

Research Awards

- 2016 Dean's Certificate for Research Excellence

Research Interests

- Macroeconomics
- Financial economics
- Applied econometrics

Articles in Peer-Reviewed Journals & Edited Volumes

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.

Cho, J.S., **Greenwood-Nimmo, M.J.** and Shin, Y. (2023). "The Asymmetric Response of Dividends to Earnings News", *Finance Research Letters*, 54, 103792.

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.
Click here for additional online content.

Cho, J.S., **Greenwood-Nimmo, M.J.** and Shin, Y. (2023). "Recent Developments of the Autoregressive Distributed Lag Modelling Framework", *Journal of Economic Surveys*, 37(1), pp. 7-32.

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.
Click here for additional online content.

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.

Fry-McKibbin, R.M., **Greenwood-Nimmo, M.J.**, Hsiao, C. and Qi, L. (2022). "Higher-order Comoment Contagion among G20 Equity Markets during the COVID-19 Pandemic", *Finance Research Letters*, 45, 102150.
Click here for media coverage.

Greenwood-Nimmo, M.J., Nguyen, V.H. and Wu, E. (2021). "On the International Spillover Effects of Country-Specific Financial Sector Bailouts and Sovereign Risk Shocks", *Economic Record* 97(317), pp. 285-309.
Click here for additional online content.

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.
Click here for additional online content.
Click here for media coverage.

Greenwood-Nimmo, M.J., Nguyen, V.H. and Shin, Y. (2019). "Quantifying Informational Linkages in a Global Model of Currency Spot Markets". In J. Chevalier, S. Goutte, D. Guerreiro, S. Saglio and B. Sanhaji (Eds.), *Advances in Applied Financial Econometrics*. London: Routledge.

Greenwood-Nimmo, M.J. and Shields, K. (2017). "An Introduction to Data Cleaning using Internet Search Data", *Australian Economic Review* 50(3), pp. 363-372.

Brun-Aguerre, R.X., Fuertes, A.M. and **Greenwood-Nimmo, M.J.** (2017). "Heads I Win; Tails You Lose: Asymmetry in Exchange Rate Pass-Through into Import Prices", *Journal of the Royal Statistical Society: Series A (Statistics in Society)* 180(2), pp. 587-612.

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.

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.
Click here for details of the EViews implementation of Nonlinear ARDL (as of version 13).

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). "International Linkages of the Korean Economy: The Global Vector Error-Correcting Macroeconometric Modelling Approach", *Journal of Market Economy* 41(3), pp. 15-64.

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.

Greenwood-Nimmo, M.J. (2009). "The Self-Defeating Pursuit of Stability", *Ekonomiaz* 72(3), pp. 224-243.
Also published in Spanish as **Greenwood-Nimmo, M.J.** (2009). "La fallida búsqueda de la estabilidad", *Ekonomiaz* 72(3), pp. 224-243.

Articles Submitted to Journals & Edited Volumes

Cho, J.S., **Greenwood-Nimmo, M.J.** and Shin, Y. (202x). "Two-Step Nonlinear ARDL Estimation of the Relationship between R&D Intensity and Investment", submitted.

Greenwood-Nimmo, M.J., Kočenda, E. and Nguyen, V.H. (202x). "Does the Spillover Index Respond Significantly to Systemic Shocks? A Bootstrap-Based Probabilistic Analysis", submitted.

Fry-McKibbin, R.M., **Greenwood-Nimmo, M.J.** and Qi, L. (202x). "Commodity Price Cycles and the Interdependence of Commodity and Equity Markets", submitted.

Greenwood-Nimmo, M.J., Steenkamp, D. and van Jaarsveld, R. (202x). "A Bank-Level Analysis of Interest Rate Pass-through in South Africa", submitted.

Greenwood-Nimmo, M.J., Steenkamp, D. and van Jaarsveld, R. (202x). "Risk and Return Spillovers in a Global Model of the Foreign Exchange Network", submitted

Greenwood-Nimmo, M.J., Huang, J. and Jackson, T. (202x). "The Disappearing Safety Net", under revision following editorial comments.

Working Papers & Unpublished Manuscripts

Ando, T., **Greenwood-Nimmo, M.J.**, Shin, Y. and Zheng, C. (2023). "A Spatio-temporal Autoregressive Factor Model of the Global Business Cycle".

Fry-McKibbin, R.M., **Greenwood-Nimmo, M.J.**, Kima, R. and Volkov, V. (2023). "The Sectoral Effects of Commodity Supply and Demand Shocks in Australia".

Fry-McKibbin, R.M., **Greenwood-Nimmo, M.J.** and Hsiao, C. (2022). "An Analysis of Comoment Relations in the Currency Markets".

Greenwood-Nimmo, M.J. and Tarassow, A. (2020). "Testing for Cointegration under Neglected Asymmetry".

Cho, J.S., **Greenwood-Nimmo, M.J.** and Shin, Y. (2020). "Estimating the Nonlinear Autoregressive Distributed Lag Model using Time Series Data with Drifts".

Cho, J.S., **Greenwood-Nimmo, M.J.** and Shin, Y. (2020). "A Model Selection Framework for the Estimation of the Threshold Autoregressive Distributed Lag Model".

Nguyen, V.H., Shin, Y. and **Greenwood-Nimmo, M.J.** (2016). "Re-examining Monetary Models of the Exchange Rate".

Greenwood-Nimmo, M.J. and Shin, Y. (2013). "Shifting Preferences at the Fed: Evidence from Rolling Dynamic Multipliers and Impulse Response Analysis".

Greenwood-Nimmo, M.J., Kim, T.-H., Shin, Y. and Van Treeck, T. (2013). "Fundamental Asymmetries in US Monetary Policymaking: Evidence from a Nonlinear Autoregressive Distributed Lag Quantile Regression Model".

Policy Reports & Engaged Research

Greenwood-Nimmo, M.J., Steenkamp, D. and van Jaarsveld, R. (2022). "Can Information on the Distribution of ZAR Returns be used to Improve SARB's ZAR Forecasts?", South African Reserve Bank Working Paper No. WP/22/14.

Greenwood-Nimmo, M.J., Steenkamp, D. and van Jaarsveld, R. (2022). "A Bank-Level Analysis of Interest Rate Pass-through in South Africa", South African Reserve Bank Working Paper No. WP/22/06.

Greenwood-Nimmo, M.J., Steenkamp, D. and van Jaarsveld, R. (2021). "Risk and Return Spillovers in a Global Model of the Foreign Exchange Network", South African Reserve Bank Working Paper No. WP/21/15.

Greenwood-Nimmo, M.J. (2009). "Reassessing the 'Threat' of E-Money: New Evidence from the Euro Area", prepared for the joint ECB–DNB Payment Systems Conference, May 2009.

Teaching

Teaching Awards

- 2013 Dean's Certificate for Excellence in Teaching

Teaching Profile

- Econometrics
- Macroeconomics
- Dissertation supervision in empirical economics

University of Melbourne Department of Economics

Academic Years 2019–22

- ECOM30002 Econometrics 2

Academic Year 2020

- ECOM90024 Forecasting in Economics and Business

Academic Year 2018

- ECOM20002 Forecasting in Economics and Business

Academic Years 2013–15

- ECOM30004/90004 Time Series Analysis and Forecasting

Reserve Bank of New Zealand

May 2017

- Workshop on probabilistic scenario forecasting using global macroeconometric models

University of Utah Department of Economics

March 2015

- Doctoral short course covering selected topics in time series econometrics

University of Sheffield Department of Economics

January 2014

- White Rose Doctoral Lectures on asymmetric error correction modelling

December 2012

- White Rose Doctoral Lectures on high dimensional and global macroeconometric modelling

Leeds University Business School

Academic Years 2010–12

- LUBS1950 Economic Theory and Applications I
- LUBS2570 Introduction to Econometrics
- LUBS3300 Economic Studies Dissertation

Academic Year 2008–09

- LUBS1940 Economics for Management
- LUBS2610 Intermediate Macroeconomics
- MECH2640 Economics of Industry

Conference Presentations, Guest Lectures & Research Seminars

The Disappearing Safety Net

- *Sydney Banking and Financial Stability Conference, Sydney, December 2023 (scheduled)*

A Spatio-temporal Autoregressive Factor Model of the Global Business Cycle

- *1st Conference on Networks in Economics: Theory and Evidence, Sydney, December 2023 (scheduled)*

The Effect of Clean Energy Investment on CO_2 Emissions: Insights from a Spatial Durbin Model

- *European Meeting of the Econometric Society, Barcelona, August 2023*
- *17th International Symposium on Econometric Theory and Applications, Singapore, July 2023*

Risk and Return Spillovers in a Global Model of the Foreign Exchange Network

- *2023 International Finance and Banking Society Conference, Oxford, July 2023*
- *Virtual research seminar at the South African Reserve Bank, November 2020*

A Bank-level Analysis of Interest Rate Pass-through in South Africa

- *Asian Meeting of the Econometric Society in East and South-East Asia, Tokyo (virtual), August 2022*
- *Econometric Society Australasian Meeting, Brisbane (virtual), July 2022*
- *Virtual research seminar at the South African Reserve Bank, July 2020*

What's Mine is Yours: Sovereign Risk Transmission during the European Debt Crisis

- *Australasian Conference of Economists, Perth (virtual), July 2021*
- *12th World Congress of the Econometric Society, Milan (virtual), August 2020*
- *University of Melbourne–Toulouse School of Economics Workshop, Melbourne, December 2016*
- *2016 Asian Meeting of the International Finance and Banking Society, Brunei, August 2016*
- *Research seminar at Deakin University, May 2016*
- *2015 Conference of the Paul Woolley Center for the Study of Capital Market Dysfunctionality, University of Technology Sydney, October 2015*

Quantile Connectedness: Modeling Tail Behavior in the Topology of Financial Networks

- *Research seminar at the South African Reserve Bank, January 2020*
- *Workshop of the Australasian Macroeconomics Society, Hobart, December 2019*
- *Research seminar at the Bank of Korea, November 2019*
- *Australasian Conference of Economists, Melbourne, July 2019*

- *Australasian Conference on International Macroeconomics, Auckland, February 2019*
- *12^{th} Int'l Conference on Computational and Financial Econometrics, Pisa, December 2018*
- *71^{st} European Meeting of the Econometric Society, Cologne, August 2018*
- *Econometric Society Australasian Meeting, Auckland, July 2018*
- *Brown bag seminar at the University of Melbourne, October 2017*
- *Research seminar at the University of York, August 2017*

Extracting Rand Risk Premia from Market Data

- *Research seminar at the South African Reserve Bank, January 2020*

An Analysis of Comoment Relations in the Currency Markets

- *2019 Conference of the Society for Economic Measurement, Frankfurt, August 2019*
- *7^{th} Singapore Economic Review Conference, Singapore, August 2019*

On the International Effects of Country-Specific Financial Sector Bailouts

- *2018 Asian Meeting of the Econometric Society, Seoul, June 2018*
- *Sydney Banking and Financial Stability Conference, December 2017*
- *Research seminar at the Reserve Bank of New Zealand, May 2017*

Measuring the Connectedness of the Global Economy

- *NTU–Nottingham Joint Conference on International Economics and Finance, Singapore, March 2018*
- *69^{th} European Meeting of the Econometric Society, Geneva, August 2016*
- *11^{th} World Congress of the Econometric Society, Montreal, August 2015*
- *Research seminar at the Sheffield Methods Institute, March 2015*
- *Research seminar at the University of Utah, March 2015*
- *Friday Lecture of the Melbourne University Maths and Stats Society, October 2014*
- *Research seminar at Monash University Dept. of Econometrics and Business Statistics, March 2014*
- *Econometrics Workshop at Victoria University of Wellington, November 2013*
- *Research seminar at Deakin University, September 2013*
- *BMRC-QASS Conference on Macro and Financial Economics, Brunel University, May 2013*
- *Research seminar at the University of Sheffield, April 2013*
- *Scottish Economic Society Annual Conference 2013, Perth, April 2013*
- *21^{st} Symposium of the Society for Nonlinear Dynamics and Econometrics, Milan, March 2013*
- *Research seminar at the University of York, March 2013*

Financial Sector Bailouts, Sovereign Bailouts and the Transfer of Credit Risk

- *70^{th} European Meeting of the Econometric Society, Lisbon, August 2017*
- *6^{th} Singapore Economic Review Conference, Singapore, August 2017*
- *2017 Asian Meeting of the Econometric Society, Hong Kong, June 2017*
- *Research seminar at the University of Utah, April 2017*

Quantifying Informational Linkages in a Global Model of Currency Spot Markets

- *Econometric Society Australasian Meeting, University of Technology Sydney, July 2016*
- *41^{st} Annual Conference of the Eastern Economic Association, New York, February 2015*

- *Research seminar at the Reserve Bank of New Zealand, January 2015*
- *Econometric Society China Meeting, Xiamen University, June 2014*

Fundamental Asymmetries in US Monetary Policymaking: Evidence from a Nonlinear Autoregressive Distributed Lag Quantile Regression Model

- *New Zealand Macroeconomic Dynamics Workshop, Victoria University of Wellington, April 2015*
- *Research seminar at the University of York, February 2015*
- *Research seminar at Brunel University, April 2014*
- *Brown bag seminar at the University of Melbourne, August 2013*
- *9th International Symposium on Econometric Theory and Applications (SETA 2013), Sungkyunkwan University, Seoul, July 2013*
- *Research seminar at Yonsei University, Seoul, July 2013*
- *Invited session at the International Workshop on Nonlinear and Asymmetric Models in Applied Economics, organised by CEPN-CNRS, EconomiX-CNRS and La Banque de France, April 2012*
- *Research seminar at the University of Sheffield, February 2012*
- *Research seminar at Cardiff Business School, October 2011*
- *Alfred Weber Institute/QASS Macro and Financial Econometrics Conference, Heidelberg, Sept 2011*
- *43rd Annual Conference of the Money, Macro and Finance Research Group, Birmingham, Sept 2011*
- *37th Annual Conference of the Eastern Economic Association, New York, February 2011*

Heads I Win, Tails You Lose: New Evidence of Long-Run Asymmetry in Exchange Rate Pass-Through by Exporting Firms

- *23rd Symposium of the Society for Nonlinear Dynamics and Econometrics, BI Norwegian Business School, March 2015*
- *First Conference on Recent Developments in Financial Econometrics and Applications, Deakin University, December 2014*
- *Econometric Society Australasian Meetings/Australian Conference of Economists, University of Tasmania, July 2014*
- *New Zealand Macroeconomic Dynamics Workshop, Victoria University of Wellington, April 2014*

Shifting Preferences at the Fed: Evidence from Rolling Dynamic Multipliers and Impulse Response Functions

- *Royal Economic Society Conference, University of Manchester, April 2014*
- *Workshop on Multivariate Time Series Modelling and Forecasting, Monash University, February 2013*
- *Research seminar at the University of Melbourne, February 2012*
- *Research seminar at Brunel University, January 2012*
- *Research seminar at Cass Business School, November 2011*
- *Research seminar at the Hans Böckler Foundation, Düsseldorf, February 2009*

The Decoupling of Monetary Policy from Long-Term Rates in the U.S. and Germany

- *Research seminar at Curtin Business School, Perth, August 2013*
- *30th French Finance Association Conference, Lyon, May 2013*
- *FBE Time Series Econometrics Workshop, University of Melbourne, May 2013*
- *BMRC-QASS Conference on Macro and Financial Economics, Brunel University, May 2012*

Using Global VAR Models for Scenario-Based Forecasting and Policy Analysis

- *Macroeconomics and Econometrics Conference, University of Birmingham, May 2012*
- *38th Annual Conference of the Eastern Economic Association, Boston, March 2012*

A Macroeconometric Assessment of Minsky's Financial Instability Hypothesis
(Earlier versions presented as "Monetary Policy and Endogenous Financial Fragility")

- *3rd Conference of the International Confederation of Associations for Pluralism in Economics, University of Massachusetts-Amherst November 2011*
- *Macroeconomic and Financial Linkages Conference, University of Cambridge, December 2008*
- *5th International Conference on Developments in Economic Theory and Policy, Bilbao, July 2008*
- *10th International Post Keynesian Conference, University of Missouri at Kansas City, July 2008*
- *University of Leeds Graduate Student Conference, June 2007*

The Nonlinear ARDL Model with Multiple Unknown Threshold Decompositions: An Application to the Phillips Curve in Canada

- *4th Singapore Economic Review Conference, Singapore, August 2011*
- *8th International Conference on Developments in Economic Theory and Policy, Bilbao, July 2011*

Inflation Targeting Monetary and Fiscal Policies in a Two-Country Stock-Flow Consistent Model

- *14th Annual Conference of the Research Network Macroeconomics and Macroeconomic Policy, Berlin, October 2010*
- *Research seminar at the University of Leeds, November 2008*

Exploring the Interest Rate–Exchange Rate Linkage in India

- *Guest Lecture at the Madras School of Economics, Chennai, December 2009*

The Eurozone and the World Economy: A Global VAR Analysis

- *Global Studies Conference 2009, Dubai, June 2009*
- *Small Open Economies in a Globalised World II, Waterloo (ON), June 2008*
- *Research seminar at the University of Cape Town, December 2007*

Reassessing the 'Threat' of E-Money: New Evidence from the Euro Area

- *Joint ECB–DNB Conference on Retail Payments: Integration and Innovation, Frankfurt, May 2009*
- *Scottish Economic Society Annual Conference 2009, Perth, April 2009*
- *35th Annual Conference of the Eastern Economic Association, New York, February 2009*

Modelling Asymmetric Cointegration and Dynamic Multipliers in an ARDL Framework

- *International Conference on Applied Economics and Time Series Econometrics, Hyderabad (AP), April 2009*

Interest Rate Dynamics and Equilibrium Correction in a Taylorist Monetary Policy Framework

- *5th International Conference on Developments in Economic Theory and Policy, Bilbao, July 2008*

Professional Activities

Membership of Professional and Academic Groups (past and present):

- Econometric Society
- Royal Economic Society
- Economic Society of Australia
- Eastern Economic Association
- Scottish Economic Society
- Money, Macro and Finance Research Group
- Payments Economics Network at the ECB
- Research Network Macroeconomics and Macroeconomic Policy
- Fellow of the Higher Education Academy

Selected ad hoc refereeing activity:

- *Econometrica*, *Journal of Applied Econometrics*, *Journal of Time Series Econometrics*, *Journal of the Royal Statistical Society: Series A*, *International Journal of Forecasting*, *Empirical Economics*, *European Economic Review*, *Macroeconomic Dynamics*, *BE Journal of Macroeconomics*, *Journal of Macroeconomics*, *Journal of Banking and Finance*, *Journal of Financial Markets*, *Journal of Risk*, *Oxford Economic Papers*, *The Energy Journal*, *Energy Economics*, *Health Economics*, *Journal of Common Market Studies*, *Economic Geography*, *Economic Modelling*, *Canadian Journal of Agricultural Economics*, *Japan and the World Economy*, *Economic Record* and *PLOS One*

Assessment of research funding proposals:

- *Australian Research Council*, *Research Grants Council of Hong Kong* and the *Social Sciences and Humanities Research Council of Canada*

Departmental service and personal development:

- Co-counder and co-chair of the FBE Enterprise Specialists Network, 2023–
- Co-chair of the FBE-MSPACE Hub Committee, 2022–
- Member of the Future of Management Educaction Executive Education Interest Group, 2022–
- Member of the Academic Programmes Committee, 2022–
- Member of the FBE BCom Analytics Working Group, 2022–
- Economics Representative on the FBE BCom Curriculum Refresh Working Group, 2021–
- Academic Board representative on the Bachelor of Fine Arts Course Standing Committee, 2020–
- Member of the committee reviewing the Master of Applied Econometrics, 2020–
- Repeat contributor to *Pursuit*, 2017–
- Member of FBE Course Unsatisfactory Progress Committees, 2017–
- Panel member in several research funding development workshops (ARC and internal), 2014–
- Local co-organiser of Yongcheol Shin's spatial econometrics workshop at Univ. Melbourne, May 2023
- Speaker at the 2022 Future of Management Education Annual Conference, November 2022
- Member of the FBE Content Advisory Committee, 2017–18
- FBE Faculty Representative on the Arts Faculty Board, 2015–18
- Member of the Senior Hiring Committee, 2016–17
- Member of the B.Com Course Standing Committee, 2016–18

- Economics Undergraduate Coordinator, 2016–18
- Speaker at the 2018 Melbourne Dean's Event, October 2018
- Guest speaker in student recruitment events in Kuala Lumpur and Singapore, July 2018
- Guest speaker at the Melbourne High School Economics Club, May 2018
- Local organiser of Yongcheol Shin's spatial econometrics workshop at Univ. Melbourne, June 2017
- Featured in a Faculty research showcase video, 2017
- Member of the committee reviewing the Master of Economics, Mar–Apr 2017
- Member of the committee establishing the Master of Applied Econometrics, 2015–16
- Academic mentor to the FBE Copland Scholars, 2014–15
- Member of junior recruitment panels for macro/econometrics, Dec 2014
- Member of the FBE Committee on Masters Programmes, Sept–Dec 2014
- Completion of PGCert in Learning and Teaching in Higher Education, November 2014
- Coordinator of University of Melbourne FBE macroeconomics seminar series, 2013–14
- Member of the organising committee, 2014 Workshop of the Australasian Macroeconomics Society
- Local organiser of Yongcheol Shin's Dynamic Panel Data course at Univ. Melbourne, June 2014
- Member of the LUBS Economics Research Projects Group, April 2011–September 2012
- Director of the LUBS Economics Research Seminar Programme, January 2011–August 2012
- Session convenor, Workshop in Honour of Professor Malcolm Sawyer, October 2011
- Completion of the University of Leeds Teaching Award Level 2 (with merit), September 2011
- Participation in the British Council Education Fairs, Nigeria, February 2009
- Member of the LUBS Virtual Learning Environment Steering Group, 2008–09

Research Funding Received

Australian Research Council Discovery Project (Jan 2024–Dec 2026)

- AUD 345,566 to model tail risk, with Tomohiro Ando (MBS), Renée Fry-McKibbin (ANU) and Yongcheol 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 Jia Chen (York), Yongcheol Shin (York) and Weining Wang (York)

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

- AUD 208,000 to study the resilience of the Australian economy against recession, with Renée Fry-McKibbin (ANU) and Mark Weder (Aarhus)

University of Melbourne Faculty of Business and Economics Research Grant (Jan 2019–Jun 2020)

- AUD 19,984 grant to study the impact of Brexit on the foreign exchange markets

University of Melbourne DECRA Establishment Grant (Jan 2015–Dec 2018)

- AUD 25,000 to supplement DECRA funding

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

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

University of Melbourne Faculty of Business and Economics Research Grant (Jul 2014–Jun 2015)

- AUD 20,000 grant to develop a global model of yield curve interactions

University of Melbourne Early Career Research Grant (Jan–Dec 2014)

- AUD 24,866 grant to study asymmetric interest rate adjustments & their macroeconomic consequences

University of Melbourne Faculty of Business and Economics Research Grant (Jul 2013–Dec 2014)

- AUD 16,930 grant to support the development of a new structural VAR model for Australia

University of Leeds International Visitors Fund (Oct 2013)

- GBP 1,895 grant to support joint research activities with staff at Leeds University Business School

University of Leeds 'Seedcorn' Funding Scheme (2011–12)

- GBP 1,990 grant to support the early stages of development of three policy-relevant GVAR projects

University of Leeds Teaching Quality Enhancement Fund (2011–12)

- GBP 2,000 grant for the statistical analysis of the determinants of student feedback scores on module and programme surveys at LUBS

Institut für Makroökonomie und Konjunkturforschung - IMK (Jul 2009–Nov 2010)

- EUR 9,800 grant to study asymmetric monetary policy transmission in Germany and the USA with Yongcheol Shin and Till Van Treeck

University of Leeds (Sep 2004–Aug 2005)

- GBP 900 MA fees top-up award in recognition of ESRC Open Competition success

Economic and Social Research Council (ESRC) 1+3 Studentship (Sep 2004–Aug 2008)

- Full fees and maintenance award for both MA and Ph.D. secured through the highly competitive 'Open Competition' route

Ph.D. Student Supervision

Rubayat Chowdhury, ANU (external committee member). Ongoing.

Jingong Huang, 2018. Thesis: *"Essays in Network Economics"*. Placement: Nottingham Ningbo

Timothy Jackson, Jim Perkins Scholar visiting from Cardiff Business School in 2018. Current position: University of Liverpool

Ph.D. Examinations

External examiner for Moses Kangogo (University of Tasmania), *"Vulnerability in Global Financial Networks"*, December 2019

External examiner for Tuan Pham Anh (Queensland University of Technology), *"Monetary Policies and the Macroeconomic Performance of Vietnam"*, December 2015

Internal examiner for Viet Hoang Nguyen (LUBS), *"Three Essays in Exchange Rate Modelling"*, December 2010

Computing Skills

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

Proficient: CSS, Gretl, Stata

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