

Rob J Hyndman

Curriculum Vitae

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Education and qualifications

1998 B.Sc.(Hons) University of Melbourne
1992 Ph.D. University of Melbourne
2000 A.Stat. Statistical Society of Australia

Recent and current positions

2019– **Head**, Department of Econometrics & Business Statistics, Monash University.
2011– **Editor**, *Journal of Statistical Software*.
2005–2018 **Editor-in-Chief**, *International Journal of Forecasting*.
2005–2018 **Director**, International Institute of Forecasters.
2003– **Professor of Statistics**, Department of Econometrics & Business Statistics, Monash University.

Honours and awards

2016 KNAW Visiting Professor, TU/Eindhoven, Netherlands.
2010 Dean's Award for excellence in innovation and external collaboration, Monash University.
2010 HP Innovation Research Award.
2008 Dean's award for excellence in research, Monash University.
2008 Vice-Chancellor's award for postgraduate supervisor of the year, Monash University.
2007 Knibbs Lecturer, Statistical Society of Australia (ACT branch).
2007 Moran Medal for Statistical Science, Australian Academy of Science.
2006 Belz Lecturer, Statistical Society of Australia (Victorian branch).
1998 Award for excellence in teaching, Monash Science Society
1990 Finalist, Channel Ten Young Achiever Awards
1988 Dwights Prize in Statistics, University of Melbourne
1987 Norma McArthur Prize in Statistics, University of Melbourne
1986 Second Maurice H. Belz Prize in Statistics, University of Melbourne

Membership of associations

- Elected Member, International Statistical Institute.
- Member, International Institute of Forecasters.
- Member, International Association for Statistical Computing.
- Member, Statistical Society of Australia.

Research

- Since 1991 I have authored ?? papers, chapters or books on statistical topics. A list of these appears on pages ??-??.
- My current research involves the analysis of large collections of time series, and includes visualization, forecasting, reconciliation and modelling. Applications include electricity demand and smart-meter data, security sensors, manufacturing data and retail sales.
- I currently supervise six PhD students and two post-doctoral research fellows. I have previously supervised another 22 PhD students and 3 Masters students.
- I publish the *Hyndsight* blog on research issues which receives an average of about 2000 pageviews per day.
- I have produced ?? R packages as a result of my research. These are listed on pages-??-??.

Grants

I have acquired (in most cases jointly) about \$5 million in external research grants since 2000. External research grants over \$20,000 are listed below.

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2000	R.J. Hyndman. "Forecasting Telstra market share". <i>Funding from Telstra Australia.</i>	\$31,000
2000	R.J. Hyndman. "Electricity demand forecasting". <i>Funding from TXU.</i>	\$27,933
2001–2002	R.J. Hyndman. "Injury management pilot evaluation". <i>Funding from Workcover NSW.</i>	\$42,182
2002	R.J. Hyndman. "Evaluation of PBS Forward Estimates methodology". <i>Funding from Department of Health and Ageing.</i>	\$55,341
2004–2008	R.J. Hyndman. "Analysis of NPS interventions". <i>Funding from the National Prescribing Service.</i>	\$120,000
2004–2006	G.M. Martin, R.D. Snyder and R.J. Hyndman. "New approaches to the analysis of count time series". <i>Funding from the Australian Research Council.</i>	\$172,317
2006–2010	R.J. Hyndman and G. Athanasopoulos. "Tourism Forecasting". <i>Funding from Tourism Australia and the Sustainable Tourism Cooperative Research Centre.</i>	\$312,017
2007–2010	R.J. Hyndman, "Peak energy demand forecasting". <i>Funding from the Electricity Supply Industry Planning Council, Victorian Energy Corporation, Western Power and the Australian Energy Market Operator.</i>	\$606,995
2008	R.J. Hyndman. "PBS Forecasting Model Review". <i>Funding from the Commonwealth Department of Health and Ageing.</i>	\$46,514
2009–2011	Erbas, B., Abramson, M., Tang, M., Allen, K., Newbiggin, E., Dharmage, S., Hyndman, R.J. "The impact of outdoor aeroallergen exposure on asthma exacerbations in children and adolescents". <i>Funding from the National Health and Medical Research Council.</i>	\$454,550
2010–2011	R.J. Hyndman. "New methods for hierarchical forecasting with application to HP business forecasting". <i>Funding from the HP Labs Innovation Research Program.</i>	US\$27,800
2011–2015	R.J. Hyndman, "Energy demand forecasting". <i>Funding from the Australian Energy Market Operator.</i>	\$1,106,900
2011–2013	R.J. Hyndman and S. Fan, "Development of electricity peak demand and energy forecasts for the SWIS". <i>Funding from the Independent Market Operator (Western Australia).</i>	\$93,450
2013–2016	K.A. Smith-Miles, R.J. Hyndman, L. Villanova and M. Kah. "Optimising experimental design for robust product development: a cast study for high-efficiency energy generation". <i>ARC Linkage Grant with Ceramic Fuel Cells Ltd.</i>	\$362,389
2014–2017	A.N. Panagiotelis, G. Athanasopoulos, R.J. Hyndman, F. Vahid. "Macroeconomic forecasting in a 'Big Data' world". <i>ARC Discovery Grant.</i>	\$451,034
2017–2018	R.J. Hyndman, S. Ben Taieb, C. Bergmeir. "Demand forecasting for large-scale dynamic hierarchies in a big data environment" <i>Funding from Huawei Innovation Research Program</i>	\$86,586
2017–2019	R.J. Hyndman, D. Cook, P. Toscas. "RiskLab Projects: Econometrics". <i>RiskLab at Data61.</i>	\$151,200
2017–2019	K.A. Smith-Miles, R.J. Hyndman, M. Munoz Acosta, J. Katsifolis. "Intruder Alert! Detecting and classifying events in noisy time series". <i>ARC Linkage Grant.</i>	\$204,000
2017–2021	Hall, P., Bartlett, P., Bean, N., Burrage, K., DeGier, J., Delaigle, A., Forrester, P., Geweke, J., Kohn, R., Kroese, D., Mengersen, K., Pettit, A., Pollett, P., Roughan, M., Ryan, L., Taylor, P., Turner, I., Wand, M., Garoni, T., Smith-Miles, K. A., Caley, M., Churches, T., Elazar, D., Gupta, A., Harch, B., Tam, S., Weegberg, K., Willinger, W. & Hyndman, R.J. <i>ARC Centre of Excellence for Mathematical and Statistical Frontiers</i>	\$554,329

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