

Rob J Hyndman

Curriculum Vitae

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Education and Qualifications

1988 B.Sc.(Hons) University of Melbourne
1992 Ph.D. University of Melbourne
2000 A.Stat. Statistical Society of Australia.

Current positions

2003– **Professor of Statistics**, Department of Econometrics & Business Statistics, Monash University.
2005– **Director**, International Institute of Forecasters.
2005– **Editor-in-Chief**, *International Journal of Forecasting*.
2011– **Editor**, *Journal of Statistical Software*.
1999– **Director of Consulting**, 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 173 papers, chapters or books on statistical topics. A list of these appears on pages 4–11.
- 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 a blog on research issues (robjhyndman.com/hyndsight/) which receives an average of about 2000 pageviews per day.
- I have produced 34 R packages as a result of my research. These are listed on pages 20–21.

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.

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., Newbigin, 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

Major invited talks

- Belz lecture, *Forecasting and the importance of being uncertain*, Statistical Society of Australia, Melbourne, October 2006.
- Knibbs lecture, *Population forecasting and the importance of being uncertain*, Statistical Society of Australia, Melbourne, November 2007.
- Invited speaker, *Forecasting functional time series*, Australian Frontiers of Science, Canberra, February 2008.
- Keynote speaker, *Extreme Forecasting*, International Symposium on Forecasting, Hong Kong, June 2009.
- Invited speaker, *Advances in automatic time series forecasting*, Australian Statistics Conference, Adelaide, July 2012.
- Keynote speaker, *Man vs Wild Data*, Young Statisticians Conference, Melbourne, February 2013.
- Keynote speaker, *Forecasting without forecasters*, International Symposium on Forecasting, Seoul, June 2013.
- Keynote speaker, *Automatic time series forecasting*, “New Trends on Intelligent Systems and Soft Computing 2014”, University of Granada, Spain, February 2014.
- Keynote speaker, *Challenges in forecasting peak electricity demand*, Energy Forum, Valais, Switzerland, June 2014.
- Workshop leader, *Functional time series in demography*, Humboldt University, Berlin, June 2014.
- Workshop leader, *Forecasting: principles and practice*, University of Western Australia, September 2014.
- Invited speaker, *Visualization and forecasting of big time series data*, ACEMS Big data workshop, QUT, February 2015.
- Keynote speaker, *Exploring the boundaries of predictability: what can we forecast, and when should we give up?*, Yahoo Big Thinkers, June 2015.
- Keynote speaker, *Forecasting big time series data using R*, Chinese R conference, Nanchang, October 2015.
- Keynote speaker, *Forecasting large collections of related time series*, German Statistical Week, Augsburg, September 2016.
- Invited speaker, International Symposium on Energy Analytics, Cairns, June 2017.
- Keynote speaker, ICML Time Series Workshop, Sydney, August 2017.
- Keynote speaker, Beijing Workshop on Forecasting, November 2017.
- Workshop leader, *Forecasting: principles and practice*, New York City, June 2018.
- Monash master class, *Forecasting the future of the power industry: What can you learn from smart meter data?*, Melbourne, September 2018.

Teaching

- Student evaluations for the undergraduate subject “Applied forecasting for business and economics” in 2015 rated my teaching at 4.79 out of 5.
- In 1998, I received the award for “Excellence in teaching” by the Monash Science Society. This is awarded by the students of the Science faculty.
- I am author of an innovative textbook with George Athanasopoulos entitled *Forecasting: principles and practice* ([OTexts.org/fpp2/](https://otexts.org/fpp2/)) which is available online and free of charge. The website has an average of 11400 pageviews per day.

Consulting

- Since 1986, I have worked with several hundred different clients in Australia, the United States, Saudi Arabia, Israel, India, Russia, Switzerland, and the Netherlands. I have produced 245 written consulting reports, listed on pages 11–20.
- Six times I have provided expert witness in litigation cases.

Advisory boards

- Member of the Scaling committee, Victorian Tertiary Admissions Centre. This committee is responsible for producing the ATAR for VCE students.
- Member of the Interstate Transfer Index Technical Group for the Australasian Conference of Tertiary Admissions Centres.
- Member of the Aboriginal and Torres Strait Islander Statistical and Technical Advisory Group for the Australian Institute of Health and Welfare.
- Member of the Methodology Advisory Committee for the Australian Bureau of Statistics.

Publications

PhD thesis

1. Hyndman, RJ (1992). "Continuous-time threshold autoregressive modelling". PhD thesis. The University of Melbourne.

Books

1. Brockwell, PJ, RA Davis, and RJ Hyndman (1991). *ITSM: an interactive time series modelling package for the PC*. New York: Springer-Verlag.
2. Brockwell, PJ, RA Davis, and RJ Hyndman (1994). *ITSM for Windows: a users guide to time series modelling and forecasting*. New York: Springer-Verlag.
3. Makridakis, SG, SC Wheelwright, and R Hyndman (1998). *Forecasting: methods and applications*. 3rd. New York: John Wiley and Sons. robjhyndman.com/forecasting/.
4. Hyndman, RJ, AB Koehler, JK Ord, and RD Snyder (2008). *Forecasting with exponential smoothing: the state space approach*. Berlin: Springer-Verlag. www.exponentialsMOOTHING.net.
5. Hyndman, RJ (2015). *Unbelievable*. Scotts Valley, CA: CreateSpace. robjhyndman.com/unbelievable.
6. Hyndman, RJ and G Athanasopoulos (2018). *Forecasting: principles and practice*. 2nd edition. Melbourne, Australia: OTexts. OTexts.org/fpp2.

Refereed research papers

1. Brockwell, PJ, RJ Hyndman, and GK Grunwald (1991). Continuous time threshold autoregressive models. *Statistica Sinica* **1**, 401–410.
2. Brockwell, PJ and RJ Hyndman (1992). On continuous-time threshold autoregression. *International Journal of Forecasting* **8**(2), 157–173.
3. Hyndman, RJ (1993). Yule-Walker estimates for continuous-time autoregressive models. *Journal of Time Series Analysis* **14**(3), 281–296.
4. Hyndman, RJ (1994). Approximations and boundary conditions for continuous-time threshold autoregressive processes. *Journal of Applied Probability* **31**(4), 1103–1109.
5. Hyndman, RJ (1995). Highest-density forecast regions for nonlinear and non-normal time series models. *Journal of Forecasting* **14**(5), 431–441.
6. Hyndman, RJ (1996). Computing and graphing highest density regions. *The American Statistician* **50**(2), 120–126.
7. Hyndman, RJ, DM Bashtannyk, and GK Grunwald (1996). Estimating and visualizing conditional densities. *Journal of Computational and Graphical Statistics* **5**(4), 315–336.
8. Hyndman, RJ and Y Fan (1996). Sample quantiles in statistical packages. *The American Statistician* **50**(4), 361–365.
9. Grunwald, GK, K Hamza, and RJ Hyndman (1997). Some properties and generalizations of non-negative Bayesian time series models. *Journal of the Royal Statistical Society. Series B* **59**(3), 615–626.
10. Hyndman, RJ and MP Wand (1997). Nonparametric autocovariance function estimation. *The Australian Journal of Statistics* **39**(3), 313–324.
11. Lajbcygier, P, A Flitman, A Swan, and R Hyndman (1997). The pricing and trading of options using a hybrid neural network model with historical volatility. *NeuroVe\$t Journal* **5**, 27–41.
12. Grunwald, GK and RJ Hyndman (1998). Smoothing non-Gaussian time series with autoregressive structure. *Computational Statistics and Data Analysis* **28**, 171–191.
13. Fraccaro, R, RJ Hyndman, and A Veevers (2000). Residual diagnostic plots for checking for model mis-specification in time series regression. *Australian & New Zealand Journal of Statistics* **42**(4), 463–477.
14. Grunwald, GK, RJ Hyndman, LM Tedesco, and RL Tweedie (2000). Non-Gaussian conditional linear AR(1) models. *Australian & New Zealand Journal of Statistics* **42**(4), 479–495.
15. Hyndman, RJ and GK Grunwald (2000). Generalized additive modelling of mixed distribution Markov models with application to Melbourne's rainfall. *Australian & New Zealand Journal of Statistics* **42**(2), 145–158.
16. Bashtannyk, DM and RJ Hyndman (2001). Bandwidth selection for kernel conditional density estimation. *Computational Statistics & Data Analysis* **36**(3), 279–298.
17. Erbas, B and RJ Hyndman (2001). Data visualisation for time series in environmental epidemiology. *Journal of Epidemiology and Biostatistics* **6**(6), 433–443.
18. Hyndman, RJ (2001). It's time to move from "what" to "why". *International Journal of Forecasting* **17**(4), 567–570.

19. Predavec, M, CJ Krebs, K Danell, and RJ Hyndman (2001). Cycles and synchrony in the Collared Lemming (*Dicrostonyx groenlandicus*) in Arctic North America. *Oecologia* **126**(2), 216–224.
20. Cai, T, RJ Hyndman, and MP Wand (2002). Mixed model-based hazard estimation. *Journal of Computational and Graphical Statistics* **11**(4), 784–798.
21. Hyndman, RJ, AB Koehler, RD Snyder, and S Grose (2002). A state space framework for automatic forecasting using exponential smoothing methods. *International Journal of Forecasting* **18**(3), 439–454.
22. Hyndman, RJ and Q Yao (2002). Nonparametric estimation and symmetry tests for conditional density functions. *Journal of Nonparametric Statistics* **14**(3), 259–278.
23. Racine, JS and RJ Hyndman (2002). Using R to teach econometrics. *Journal of Applied Econometrics* **17**(2), 175–189.
24. Hall, PG and RJ Hyndman (2003). Improved methods for bandwidth selection when estimating ROC curves. *Statistics & Probability Letters* **64**(2), 181–189.
25. Hyndman, RJ and MB Billah (2003). Unmasking the Theta method. *International Journal of Forecasting* **19**(2), 287–290.
26. Rateau, F, B Laumonier, and RJ Hyndman (2003). Normative data for the Rosner test of visual analysis skills on an Australian population. *Optometry and Vision Science* **80**(6), 431–436.
27. Hall, PG, RJ Hyndman, and Y Fan (2004). Nonparametric confidence intervals for receiver operating characteristic curves. *Biometrika* **91**(3), 743–750.
28. Hyndman, RJ (2004). The interaction between trend and seasonality. *International Journal of Forecasting* **20**(4), 561–563.
29. Smith, L, RJ Hyndman, and SN Wood (2004). Spline interpolation for demographic variables: the monotonicity problem. *Journal of Population Research* **21**(1), 95–98.
30. Snyder, RD, AB Koehler, RJ Hyndman, and JK Ord (2004). Exponential smoothing models: means and variances for lead-time demand. *European Journal of Operational Research* **158**(2), 444–455.
31. Billah, MB, RJ Hyndman, and AB Koehler (2005). Empirical information criteria for time series forecasting model selection. *Journal of Statistical Computation and Simulation* **75**(10), 831–840.
32. Erbas, B and RJ Hyndman (2005). Sensitivity of the estimated air pollution-respiratory admissions relationship to statistical model choice. *International Journal of Environmental Health Research* **15**(6), 437–448.
33. Hyndman, RJ, ML King, I Pitrun, and MB Billah (2005). Local linear forecasts using cubic smoothing splines. *Australian & New Zealand Journal of Statistics* **47**(1), 87–99.
34. Hyndman, RJ, AB Koehler, JK Ord, and R Snyder (2005). Prediction intervals for exponential smoothing using two new classes of state space models. *Journal of Forecasting* **24**(1), 17–37.
35. Shenstone, L and RJ Hyndman (2005). Stochastic models underlying Croston's method for intermittent demand forecasting. *Journal of Forecasting* **24**(6), 389–402.
36. Booth, H, RJ Hyndman, L Tickle, and P de Jong (2006). Lee-Carter mortality forecasting : a multi-country comparison of variants and extensions. *Demographic Research* **15**(9), 289–310.
37. de Gooijer, JG and RJ Hyndman (2006). 25 years of time series forecasting. *International Journal of Forecasting* **22**(3), 443–473.
38. Hyndman, RJ (2006). Another look at forecast-accuracy metrics for intermittent demand. *Foresight: the International Journal of Applied Forecasting* **4**, 43–46.
39. Hyndman, RJ and AB Koehler (2006). Another look at measures of forecast accuracy. *International Journal of Forecasting* **22**(4), 679–688.
40. Kostenko, AV and RJ Hyndman (2006). A note on the categorization of demand patterns. *The Journal of the Operational Research Society* **57**(10), 1256–1257.
41. Mandryk, JA, JM Mackson, FE Horn, SE Wutzke, CA Badcock, RJ Hyndman, and LM Weekes (2006). Measuring change in prescription drug utilization in Australia. *Pharmacoepidemiology and Drug Safety* **15**(7), 477–484.
42. Meyer, D and RJ Hyndman (2006). The accuracy of television network rating forecasts: the effects of data aggregation and alternative models. *Model Assisted Statistics and Applications* **1**(3), 147–155.
43. Wang, X, KA Smith-Miles, and RJ Hyndman (2006). Characteristic-based clustering for time series data. *Data Mining and Knowledge Discovery* **13**(3), 335–364.
44. Ye, A and RJ Hyndman (2006). Projection pursuit estimator for multivariate conditional densities (Chinese). *J. Fuzhou Univ. Nat. Sci. Ed.* **34**(6), 794–797.
45. Zhang, X, ML King, and RJ Hyndman (2006). A Bayesian approach to bandwidth selection for multivariate kernel density estimation. *Computational Statistics & Data Analysis* **50**(11), 3009–3031.

46. Erbas, B, JH Chang, SC Dharmage, EK Ong, RJ Hyndman, E Newbigin, and MJ Abramson (2007). Do levels of airborne grass pollen influence asthma hospital admissions? *Clinical and Experimental Allergy* **37**(11), 1641–1647.
47. Erbas, B, RJ Hyndman, and DM Gertig (2007). Forecasting age-specific breast cancer mortality using functional data models. *Statistics in Medicine* **26**(2), 458–470.
48. Horn, FE, JA Mandryk, JM Mackson, SE Wutzke, LM Weekes, and RJ Hyndman (2007). Measurement of changes in antihypertensive drug utilisation following primary care educational interventions. *Pharmacoepidemiology and Drug Safety* **16**(3), 297–308.
49. Hyndman, RJ and AV Kostenko (2007). Minimum sample size requirements for seasonal forecasting models. *Foresight: the International Journal of Applied Forecasting* **6**, 12–15.
50. Hyndman, RJ and S Ullah (2007). Robust forecasting of mortality and fertility rates: A functional data approach. *Computational Statistics & Data Analysis* **51**(10), 4942–4956.
51. Kim, JH, P Silvapulle, and RJ Hyndman (2007). Half-life estimation based on the bias-corrected bootstrap: A highest density region approach. *Computational Statistics & Data Analysis* **51**(7), 3418–3432.
52. Athanasopoulos, G and RJ Hyndman (2008). Modelling and forecasting Australian domestic tourism. *Tourism Management* **29**(1), 19–31.
53. Gould, PG, AB Koehler, F Vahid, RD Snyder, JK Ord, and RJ Hyndman (2008). Forecasting time series with multiple seasonal patterns. *European Journal of Operational Research* **191**(1), 205–220.
54. Hyndman, RJ, M Akram, and BC Archibald (2008). The admissible parameter space for exponential smoothing models. *Annals of the Institute of Statistical Mathematics* **60**(2), 407–426.
55. Hyndman, RJ and H Booth (2008). Stochastic population forecasts using functional data models for mortality, fertility and migration. *International Journal of Forecasting* **24**(3), 323–342.
56. Hyndman, RJ and Y Khandakar (2008). Automatic time series forecasting : the forecast package for R. *Journal of Statistical Software* **26**(3), 1–22.
57. Magnano, L, JW Boland, and RJ Hyndman (2008). Generation of synthetic sequences of half-hourly temperature. *Environmetrics* **19**(8), 818–835.
58. Akram, M, RJ Hyndman, and JK Ord (2009). Exponential smoothing and non-negative data. *Australian & New Zealand Journal of Statistics* **51**(4), 415–432.
59. Athanasopoulos, G, RA Ahmed, and RJ Hyndman (2009). Hierarchical forecasts for Australian domestic tourism. *International Journal of Forecasting* **25**(1), 146–166.
60. de Silva, A, RJ Hyndman, and RD Snyder (2009). A multivariate innovations state space Beveridge-Nelson decomposition. *Economic Modelling* **26**(5), 1067–1074.
61. Hyndman, RJ and HL Shang (2009). Forecasting functional time series (with discussion). *Journal of the Korean Statistical Society* **38**(3), 199–221.
62. Ord, JK, AB Koehler, RD Snyder, and R Hyndman (2009). Monitoring processes with changing variances. *International Journal of Forecasting* **25**(3), 518–525.
63. Wang, X, KA Smith-Miles, and RJ Hyndman (2009). Rule induction for forecasting method selection: meta-learning the characteristics of univariate time series. *Neurocomputing* **72**(10-12), 2581–2594.
64. de Silva, A, RJ Hyndman, and RD Snyder (2010). The vector innovations structural time series framework : a simple approach to multivariate forecasting. *Statistical Modelling* **10**(4), 353–374.
65. Erbas, B, M Akram, DM Gertig, D English, JL Hopper, AM Kavanagh, and RJ Hyndman (2010). Using functional data analysis models to estimate future time trends of age-specific breast cancer mortality for the United States and England-Wales. *Journal of Epidemiology* **20**(2), 159–165.
66. Hyndman, RJ and S Fan (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems* **25**(2), 1142–1153.
67. Hyndman, RJ and HL Shang (2010). Rainbow plots, bagplots and boxplots for functional data. *Journal of Computational and Graphical Statistics* **19**(1), 29–45.
68. Kolassa, S and RJ Hyndman (2010). Free open-source forecasting using R. *Foresight: the International Journal of Applied Forecasting* **17**, 19–24.
69. Verbesselt, J, RJ Hyndman, G Newnham, and D Culvenor (2010). Detecting trend and seasonal changes in satellite image time series. *Remote Sensing of Environment* **114**(1), 106–115.
70. Verbesselt, J, RJ Hyndman, A Zeileis, and D Culvenor (2010). Phenological change detection while accounting for abrupt and gradual trends in satellite image time series. *Remote Sensing of Environment* **114**(12), 2970–2980.
71. Yasmeen, F, RJ Hyndman, and B Erbas (2010). Forecasting age-related changes in breast cancer mortality among white and black US women. *Cancer Epidemiology* **32**(5), 542–549.

72. Athanasopoulos, G and RJ Hyndman (2011). The value of feedback in forecasting competitions. *International Journal of Forecasting* **27**(3), 845–849.
73. Athanasopoulos, G, RJ Hyndman, H Song, and DC Wu (2011). The tourism forecasting competition. *International Journal of Forecasting* **27**(3), 822–844.
74. Carta, D, L Villanova, S Costacurta, A Patelli, I Poli, S Vezzù, P Scopece, F Lisi, K Smith-Miles, RJ Hyndman, AJ Hill, and P Falcaro (2011). Method for optimizing coating properties based on an evolutionary algorithm approach. *Analytical Chemistry* **83**(16), 6373–6380.
75. De Livera, AM, RJ Hyndman, and RD Snyder (2011). Forecasting time series with complex seasonal patterns using exponential smoothing. *Journal of the American Statistical Association* **106**(496), 1513–1527.
76. Fan, S and RJ Hyndman (2011). The price elasticity of electricity demand in South Australia. *Energy Policy* **39**(6), 3709–3719.
77. Hyndman, RJ, RA Ahmed, G Athanasopoulos, and HL Shang (2011). Optimal combination forecasts for hierarchical time series. *Computational Statistics & Data Analysis* **55**(9), 2579–2589.
78. Kim, JH, I Fraser, and RJ Hyndman (2011). Improved interval estimation of long run response from a dynamic linear model: A highest density region approach. *Computational Statistics & Data Analysis* **55**(8), 2477–2489.
79. Pearce, JL, J Beringer, N Nicholls, RJ Hyndman, and NJ Tapper (2011). Quantifying the influence of local meteorology on air quality using generalized additive models. *Atmospheric Environment* **45**(6), 1328–1336.
80. Pearce, JL, J Beringer, N Nicholls, RJ Hyndman, P Uotila, and NJ Tapper (2011). Investigating the influence of synoptic-scale meteorology on air quality using self-organizing maps and generalized additive modelling. *Atmospheric Environment* **45**(1), 128–136.
81. Shang, HL, H Booth, and RJ Hyndman (2011). Point and interval forecasts of mortality rates and life expectancy : a comparison of ten principal component methods. *Demographic Research* **25**, 173–214.
82. Shang, HL and RJ Hyndman (2011). Nonparametric time series forecasting with dynamic updating. *Mathematics and Computers in Simulation* **81**(7), 1310–1324.
83. Erbas, B, SC Dharmage, MO Sullivan, M Akram, E Newbigin, P Taylor, D Vicendese, RJ Hyndman, P Bardin, ML Tang, and MJ Abramson (2012). A case-crossover design to examine the role of aeroallergens and respiratory viruses on childhood asthma exacerbations requiring hospitalization : The MAPCAH study. *Journal of Biometrics & Biostatistics* **57**(018).
84. Erbas, B, S Ullah, RJ Hyndman, M Scollo, and MJ Abramson (2012). Forecasts of COPD mortality in Australia: 2006–2025. *BMC Medical Research Methodology* **12**(1), 17.
85. Fan, S and RJ Hyndman (2012). Short-term load forecasting based on a semi-parametric additive model. *IEEE Transactions on Power Systems* **27**(1), 134–141.
86. Hyndman, RJ, H Booth, and F Yasmeen (2013). Coherent mortality forecasting: the product-ratio method with functional time series models. *Demography* **50**(1), 261–283.
87. Ben Taieb, S and RJ Hyndman (2014). A gradient boosting approach to the Kaggle load forecasting competition. *International Journal of Forecasting* **30**(2), 382–394.
88. Hyndman, RJ and G Athanasopoulos (2014). Optimally reconciling forecasts in a hierarchy. *Foresight* **Fall 2014**, 42–48.
89. Tham, R, S Dharmage, P Taylor, E Newbigin, MLK Tang, D Vicendese, RJ Hyndman, MJ Abramson, and B Erbas (2014). Outdoor fungal spores are associated with child asthma hospitalisations — a case-crossover study. *European Respiratory Journal* **44**(Suppl 58).
90. Erbas, B, SC Dharmage, ML Tang, M Akram, KJ Allen, D Vicendese, JM Davies, RJ Hyndman, EJ Newbigin, PE Taylor, PG Bardin, and MJ Abramson (2015). Do human rhinovirus infections and food allergy modify grass pollen-induced asthma hospital admissions in children? *Journal of Allergy and Clinical Immunology* **136**(4), 1118–1120.e2.
91. Hyndman, RJ (2015). Discussion of “High-dimensional autocovariance matrices and optimal linear prediction”. *Electronic J. Statistics* **9**(1), 792–796.
92. Hyndman, RJ, MB Mesgaran, and RD Cousens (2015). Statistical issues with using herbarium data for the estimation of invasion lag-phases. *Biological Invasions* **17**(12), 3371–3381.
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