Rob J Hyndman

Curriculum Vitae

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⚲ Department of Econometrics & Business Statistics,
Monash University, VIC 3800, Australia.
⌂ robjhyndman.com
☎ +61 3 9905 5141
✉ Rob.Hyndman@monash.edu
🐦 @robjhyndman
○ robjhyndman

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 5 papers, chapters or books on statistical topics. A list of these appears on pages 3–4.
- ➤ 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.

2000	R.J. Hyndman. "Forecasting Telstra market share". *Funding from Telstra Australia.*	$31,000
2000	R.J. Hyndman. "Electricity demand forecasting". *Funding from TXU.*	$27,933
2001–2002	R.J. Hyndman. "Injury management pilot evaluation". *Funding from Workcover NSW.*	$42,182
2002	R.J. Hyndman. "Evaluation of PBS Forward Estimates methodology". *Funding from Department of Health and Ageing.*	$55,341
2004–2008	R.J. Hyndman. "Analysis of NPS interventions". *Funding from the National Prescribing Service.*	$120,000
2004–2006	G.M. Martin, R.D. Snyder and R.J. Hyndman. "New approaches to the analysis of count time series". *Funding from the Australian Research Council.*	$172,317
2006–2010	R.J. Hyndman and G. Athanasopoulos. "Tourism Forecasting". *Funding from Tourism Australia and the Sustainable Tourism Cooperative Research Centre.*	$312,017
2007–2010	R.J. Hyndman, "Peak energy demand forecasting". *Funding from the Electricity Supply Industry Planning Council, Victorian Energy Corporation, Western Power and the Australian Energy Market Operator.*	$606,995
2008	R.J. Hyndman. "PBS Forecasting Model Review". *Funding from the Commonwealth Department of Health and Ageing.*	$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". *Funding from the National Health and Medical Research Council.*	$454,550
2010–2011	R.J. Hyndman. "New methods for hierarchical forecasting with application to HP business forecasting". *Funding from the HP Labs Innovation Research Program*.	US$27,800
2011–2015	R.J. Hyndman, "Energy demand forecasting". *Funding from the Australian Energy Market Operator.*	$1,106,900
2011–2013	R.J. Hyndman and S. Fan, "Development of electricity peak demand and energy forecasts for the SWIS". *Funding from the Independent Market Operator (Western Australia).*	$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". *ARC Linkage Grant with Ceramic Fuel Cells Ltd*.	$362,389
2014–2017	A.N. Panagiotelis, G. Athanasopoulos, R.J. Hyndman, F. Vahid. "Macroeconomic forecasting in a 'Big Data' world". *ARC Discovery Grant*.	$451,034
2017–2018	R.J. Hyndman, S. Ben Taieb, C. Bergmeir. "Demand forecasting for large-scale dynamic hierarchies in a big data environment" *Funding from Huawei Innovation Research Program*	$86,586
2017–2019	R.J. Hyndman, D. Cook, P. Toscas. "RiskLab Projects: Econometrics". *RiskLab at Data61.*	$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". *ARC Linkage Grant*.	$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. *ARC Centre of Excellence for Mathematical and Statistical Frontiers*	$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.

➤ Workshop leader, *Statistical Forecasting: Principles and Practice*, Swiss Statistical Society, Kandersteg, June 2011.
➤ 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.
➤ Workshop leader, *State space models for time series*, Australian Bureau of Statistics, May 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 2018 rated my teaching at 4.82 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/`) 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 **??** written consulting reports, listed on pages~3–**??**.
➤ 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

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 and G Athanasopoulos (2018). *Forecasting: principles and practice*. 2nd edition. Melbourne, Australia: OTexts. OTexts.org/fpp2.