

# 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

## Employment history

2016 **KNAW Visiting Professor**, TU/Eindhoven, Netherlands  
2003– **Professor**, Department of Econometrics & Business Statistics, Monash University  
2002 **Visiting Senior Research Fellow**, Mathematical Sciences Institute, Australian National University  
2001–2003 **Associate Professor**, Department of Econometrics & Business Statistics, Monash University  
1998 **Visiting Professor**, Department of Statistics, Colorado State University  
1998–2000 **Senior Lecturer**, Department of Econometrics & Business Statistics, Monash University  
1997–1998 **Senior Lecturer**, Department of Mathematics and Statistics, Monash University  
1995–1996 **Lecturer**, Department of Mathematics and Statistics, Monash University  
1993–1994 **Lecturer**, Department of Statistics, University of Melbourne  
1985–1992 **Statistical consultant**, Department of Statistics, University of Melbourne

## Academic and research leadership

- **Head**, Department of Econometrics & Business Statistics, Monash University. 2019–
- **Director**, Business & Economic Forecasting Unit, Department of Econometrics & Business Statistics, Monash University. 2001–2017.
- **Director of Consulting**, Econometrics and Business Statistics, Monash University. 2000–2014.
- **Director**, Monash University Statistical Consulting Service, 1997–1998.
- **Director**, Key Centre for Statistical Science (joint venture between Monash, Melbourne, La Trobe and RMIT universities), 1996–1998.

## Editorial boards

2011– **Editor**, *Journal of Statistical Software*  
2019– **Associate Editor**, *International Journal of Forecasting*  
2005–2018 **Editor-in-Chief**, *International Journal of Forecasting*  
2001–2004 **Associate Editor**, *International Journal of Forecasting*  
2001–2004 **Theory and Methods Editor**, *Australian & New Zealand Journal of Statistics*

## Professional societies

- Member, Pearson Prize Committee, International Statistical Institute, 2017.
- Director, International Institute of Forecasters, 2005–2018.
- Member, Scientific Program Advisory Group, Statistical Society of Australia, 2001–2004
- Secretary, Victorian branch, Statistical Society of Australia, 1993–1995.
- Central Council member, Statistical Society of Australia, 1993–1996.

## Current memberships

- Elected Member, International Statistical Institute
- Member, International Institute of Forecasters
- Member, International Association for Statistical Computing
- Member, Statistical Society of Australia
- Member, International Society for Business and Industrial Statistics

## Awards and honours

- 2018 Commendation for the Dean's Award for research impact
- 2010 Dean's Award for excellence in innovation and external collaboration, Monash University
- 2008 Dean's award for excellence in research, Monash University
- 2008 Vice-Chancellor's award for postgraduate supervisor of the year, Monash University
- 2007 Moran Medal for Statistical Science, Australian Academy of Science
- 1998 Award for excellence in teaching, Monash Science Society
- 1990 Finalist, Channel Ten Young Achiever Awards
- 1988 Dwrights 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

## Research

- Since 1991 I have authored 204 papers, chapters or books on statistical topics (listed on pages 5–13).
- My current research involves the analysis of large collections of time series, and includes visualization, forecasting, reconciliation, modelling and anomaly detection..
- I currently supervise five PhD students and two post-doctoral research fellow. I have previously supervised another 27 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 coauthored 50 R packages as a result of my research (listed on pages 22–24). There have been 36 million downloads of my packages since 2015 (to 4 August 2020).

## Public lectures

- 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.
- Yahoo Big Thinkers lecture, *Exploring the boundaries of predictability: what can we forecast, and when should we give up?*, California, June 2015.
- Monash master class, *Forecasting the future of the power industry: What can you learn from smart meter data?*, Melbourne, September 2018.

## Major conference presentations

- 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, *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.
- ISI short course, *High-dimensional time series analysis*, Kuala Lumpur, August 2019.
- Workshop leader, *Tidy time series and forecasting in R*, rstudio::conf, San Francisco, January 2020.
- Keynote speaker, International Symposium on Forecasting, Rio de Janeiro, July 2020.

## Grants

I have acquired (in most cases jointly) about \$31.1 million in external research grants since 2000. External research grants over \$50,000 are listed below.

|           |  |              |
|-----------|--|--------------|
| 2002      | Hyndman. "Evaluation of PBS forward estimates methodology". <i>Funding from Commonwealth Department of Health and Ageing</i>   | \$55,341     |
| 2004–2006 | Martin, Snyder, Hyndman. "New approaches to the analysis of count time series". <i>Funding from ARC Discovery Grant</i>  | \$172,317    |
| 2004–2008 | Hyndman. "Analysis of NPS interventions". <i>Funding from National Prescribing Service</i>   | \$120,000    |
| 2006–2010 | Hyndman, Athanasopoulos. "Tourism forecasting". <i>Funding from Tourism Australia</i>  | \$312,017    |
| 2007      | Hyndman. "Peak energy demand forecasting for South Australia". <i>Funding from Electricity Supply Industry Planning Council</i>  | \$78,045     |
| 2008–2010 | Hyndman. "The price elasticity of electricity demand in South Australia and Victoria". <i>Funding from Victorian Energy Corporation</i>  | \$450,000    |
| 2009–2011 | Erbas, Abramson, Tang, Allen, Newbiggin, Dharmage, Hyndman. "The impact of outdoor aeroallergen exposure on asthma exacerbations in children and adolescents". <i>Funding from National Health and Medical Research Council</i>  | \$454,550    |
| 2011–2013 | Hyndman, Fan. "Development of electricity peak demand and energy forecasts for the SWIS". <i>Funding from Independent Market Operator (Western Australia)</i>  | \$93,450     |
| 2011–2015 | Hyndman. "Energy demand forecasting". <i>Funding from Australian Energy Market Operator</i>  | \$864,200    |
| 2013–2016 | Smith-Miles, Hyndman, Villanova, Kah. "Optimising experimental design for robust product development: a cast study for high-efficiency energy generation". <i>Funding from ARC Linkage Grant</i>   | \$362,389    |
| 2014–2017 | Panagiotelis, Athanasopoulos, Hyndman, Vahid. "Macroeconomic forecasting in a "Big Data" world". <i>Funding from ARC Discovery Grant</i>   | \$451,034    |
| 2017–2018 | Hyndman, Ben Taieb, 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 | Smith-Miles, Hyndman, Munoz Acosta, Katsifolis. "Intruder Alert! Detecting and classifying events in noisy time series". <i>Funding from ARC Linkage Grant</i>   | \$204,000    |
| 2017–2019 | Hyndman, Cook. "RiskLab Projects: Econometrics". <i>Funding from RiskLab at Data61</i>   | \$151,200    |
| 2017–2021 | Bean, Burrage, de Gier, Delaigle, Forrester, Garoni, Hyndman, Kohn, Kroese, Mengersen, Pettit, Pollet, Roughan, Ryan, Sisson, Smith-Miles, Taylor, Turner, Wand, Wang. "ARC Centre of Excellence for Mathematical and Statistical Frontiers". <i>Funding from Australian Research Council</i>  | \$20,000,000 |
| 2019      | Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". <i>Funding from Facebook</i>   | \$70,000     |
| 2019–2020 | Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". <i>Funding from Advisian</i>  | \$499,753    |
| 2019–2022 | Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Lique, Jones. "Revolutionising water-quality monitoring in the information age". <i>Funding from ARC Linkage Grant</i>  | \$729,855    |
| 2020–2022 | Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". <i>Funding from ARC Discovery Grant</i>  | \$393,000    |
| 2020–2024 | Smith-Miles, Stuckey, Taylor, Ernst, Aickelin, Garcia de la Banda, Pearce, Wallace, Bondell, Hyndman, Alpcan, Thomas, Anjomshoa, Kirley, Tack, Costa, Fackrell, Zhang, Glazebrook, Branke, O'Sullivan, O'Shea, Cheah, Meehan, Wetenhall, Bowly, Bridge, Faka, Mareels, Coleman, Crook. "Optimisation Technologies, Integrated Methodologies, and Applications (OPTIMA)". <i>Funding from ARC Industrial Transformation Training Centre</i> | \$4,861,236  |

## Teaching

- In each of 2018, 2019 and 2020, student evaluations for “Applied forecasting for business and economics” gave an average rating for my teaching above 4.8 out of 5, while all students in 2018 rated “Advanced statistical modelling” at 5 out of 5. (I did not teach the latter subject in 2019 and 2020.)
- 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/](http://OTexts.org/fpp2/)) which is available online and free of charge. The website has an average of over 20000 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 250 written consulting reports (listed on pages 13–22).
- Six times I have provided expert witness in litigation cases.

## Advisory boards

- Member of the Scaling committee, Victorian Tertiary Admissions Centre (1994–). This committee is responsible for producing the ATAR for VCE students.
- Member of the ATAR Technical Group for the Australasian Conference of Tertiary Admissions Centres (2003–).
- Member of the Indigenous Statistical and Information Advisory Group for the Australian Institute of Health and Welfare (2017–).
- Member of the Methodology Advisory Committee for the Australian Bureau of Statistics (2010–2018).

## Conference organization

- General Chair, International Symposium on Forecasting, 2017
- Program Chair, International Symposium on Forecasting, 2012.
- Program Co-Chair, International Symposium on Forecasting, 2004.

## 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 ed. New York: John Wiley & Sons. [robjhyndman.com/forecasting/](http://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](http://www.exponentialsMOOTHING.net).
5. Hyndman, RJ (2015). *Unbelievable*. Scotts Valley, CA: CreateSpace. [robjhyndman.com/unbelievable](http://robjhyndman.com/unbelievable).
6. Hyndman, RJ and G Athanasopoulos (2018). *Forecasting: principles and practice*. 2nd ed. Melbourne, Australia: OTexts. [OTexts.org/fpp2](http://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. *J Computational & 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. *J Computational & 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. *J Computational & 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. *J 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 (2011). Giving a useR! talk. *The R journal* **3**(1), 69–71.
78. 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.
79. 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.
80. 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.
81. 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.
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