

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

2019– **Head**, Department of Econometrics & Business Statistics, Monash University
2003– **Professor**, Department of Econometrics & Business Statistics, Monash University

Books (since 2018)

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

Research papers (since 2018)

1. Bergmeir, C, RJ Hyndman, and B Koo (2018). A note on the validity of cross-validation for evaluating autoregressive time series prediction. *Computational Statistics & Data Analysis* **120**, 70–83.
2. Dokumentov, A, RJ Hyndman, and L Tickle (2018). Bivariate smoothing of mortality surfaces with cohort and period ridges. *Stat* **7**(e199).
3. Hyndman, RJ, XA Lin, and P Pinson (2018). Visualizing Big Energy Data: Solutions for This Crucial Component of Data Analysis. *IEEE Power and Energy Magazine* **16**(3), 18–25.
4. Petropoulos, F, RJ Hyndman, and C Bergmeir (2018). Exploring the sources of uncertainty: why does bagging for time series forecasting work? *European Journal of Operational Research* **268**(2), 545–554.
5. Wang, J, G Athanasopoulos, RJ Hyndman, and S Wang (2018). Crude oil price forecasting based on internet concern using an extreme learning machine. *International Journal of Forecasting* **34**(4), 665–677.
6. Kandanaarachchi, S, MA Muñoz, RJ Hyndman, and K Smith-Miles (2019). On normalization and algorithm selection for unsupervised outlier detection. *Data Mining and Knowledge Discovery*. to appear.
7. Leigh, C, O Alsibai, RJ Hyndman, S Kandanaarachchi, OC King, JM McGree, C Neelamraju, J Strauss, PD Talagala, RS Turner, K Mengersen, and EE Peterson (2019). A framework for automated anomaly detection in high frequency water-quality data from in situ sensors. *Science of the Total Environment* **664**, 885–898.
8. Leigh, C, S Kandanaarachchi, JM McGree, RJ Hyndman, O Alsibai, K Mengersen, and EE Peterson (2019). Predicting sediment and nutrient concentrations in rivers using high frequency water quality surrogates. *PLOS ONE*. to appear.
9. Panagiotelis, A, G Athanasopoulos, RJ Hyndman, B Jiang, and F Vahid (2019). Macroeconomic forecasting for Australia using a large number of predictors. *International Journal of Forecasting* **35**(2), 616–633.
10. Talagala, PD, RJ Hyndman, C Leigh, K Mengersen, and K Smith-Miles (2019). A feature-based procedure for detecting technical outliers in water-quality data from in situ sensors. *Water Resources Research*. to appear.
11. Talagala, PD, RJ Hyndman, K Smith-Miles, S Kandanaarachchi, and MA Muñoz (2019). Anomaly detection in streaming nonstationary temporal data. *Journal of Computational & Graphical Statistics*. to appear.
12. Vicendese, D, LT Marvelde, PD McNair, SB Taieb, RJ Hyndman, and R Thomas (2019). Hospital characteristics, rather than surgical volume, predict length of stay following colorectal cancer surgery. *Australian and New Zealand Journal of Public Health*. to appear.
13. Wickramasuriya, SL, G Athanasopoulos, and RJ Hyndman (2019). Optimal forecast reconciliation for hierarchical and grouped time series through trace minimization. *J American Statistical Association* **114**(526), 804–819.
14. Forbes, J, D Cook, and RJ Hyndman (2020). Spatial modelling of the two-party preferred vote in Australian federal elections: 2001–2016. *Australian & New Zealand Journal of Statistics*. to appear.
15. Hyndman, RJ (2020). A brief history of forecasting competitions. *International Journal of Forecasting* **36**(1), 7–14.
16. Makridakis, S, RJ Hyndman, and F Petropoulos (2020). Forecasting in social settings: the state of the art. *International Journal of Forecasting* **36**(1), 15–28.
17. Montero-Manso, P, G Athanasopoulos, RJ Hyndman, and TS Talagala (2020). FFORMA: Feature-based Forecast Model Averaging. *International Journal of Forecasting* **36**(1), 86–92.
18. Wang, E, D Cook, and RJ Hyndman (2020). A new tidy data structure to support exploration and modeling of temporal data. *J Computational & Graphical Statistics*. to appear.
19. Wang, E, D Cook, and RJ Hyndman (2020). Calendar-based graphics for visualizing people's daily schedules. *J Computational & Graphical Statistics*. to appear.

