Rob J Hyndman

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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

Selected awards and honours

2010	HP Innovation Research Award
2008	Vice-Chancellor's award for postgraduate supervisor of the year, Monash University
2007	Moran Medal for Statistical Science, Australian Academy of Science
2005	Elected member of the International Statistical Institute

Teaching and mentoring

- 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.)
- I currently supervise five PhD students and two post-doctoral research fellows. I have previously supervised another 27 PhD students and 3 Masters students.
- 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 over 20000 pageviews per day.
- I publish the *Hyndsight* blog on research issues which receives an average of about 2000 pageviews per day.

Editorial boards

2011–	**Editor**, *Journal of Statistical Software*
2001–2004	**Associate Editor**, *International Journal of Forecasting*
2019–	**Associate Editor**, *International Journal of Forecasting*
2005–2018	**Editor-in-Chief**, *International Journal of Forecasting*
2001–2004	**Theory and Methods Editor**, *Australian & New Zealand Journal of Statistics*
1996–2001	**Book Review Editor**, *Australian Journal of Statistics*

Research Grants

I have acquired (in most cases jointly) about $31.1 million in external research grants since 2000.

Public lectures

- Belz lecture, *Forecasting and the importance of being uncertain*, Statistical Society of Australia, Melbourne, Oct 2006.
- Knibbs lecture, *Population forecasting and the importance of being uncertain*, Statistical Society of Australia, Canberra, Nov 2007.
- Invited speaker, *Forecasting functional time series*, Australian Frontiers of Science, Canberra, Feb 2008.
- Yahoo Big Thinkers lecture, *Exploring the boundaries of predictability: what can we forecast, and when should we give up?*, California, Jun 2015.

Keynote addresses

- Keynote speaker, *Extreme Forecasting*, International Symposium on Forecasting, Hong Kong, Jun 2009.
- Keynote speaker, *Man vs Wild Data*, Young Statisticians Conference, Melbourne, Feb 2013.
- Keynote speaker, *Forecasting without forecasters*, International Symposium on Forecasting, Seoul, Jun 2013.
- Keynote speaker, *Automatic time series forecasting*, "New Trends on Intelligent Systems and Soft Computing 2014", Granada, Spain, Feb 2014.
- Keynote speaker, *Challenges in forecasting peak electricity demand*, Energy Forum, Valais, Switzerland, June 2014.
- Keynote speaker, *Forecasting big time series data using R*, Chinese R conference, Nanchang, Oct 2015.

- Keynote speaker, *Forecasting large collections of related time series*, German Statistical Week, Augsburg, Sep 2016.
- Keynote speaker, *Visualizing and forecasting big time series data*, ICML Time Series Workshop, Sydney, Aug 2017.
- Keynote speaker, Beijing Workshop on Forecasting, Nov 2017.
- Keynote speaker, *10 years of forecast reconciliation*, International Symposium on Forecasting, Oct 2020.

Conference organization

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

R packages

I have coauthored 50 R packages as a result of my research. There have been over 39 million downloads of my packages since 2015 (to 1 October 2020).

Selected books

1. Makridakis, SG, SC Wheelwright, and R Hyndman (1998). *Forecasting: methods and applications*. 3rd ed. New York: John Wiley & Sons. robjhyndman.com/forecasting/.
2. Hyndman, RJ, AB Koehler, JK Ord, and RD Snyder (2008). *Forecasting with exponential smoothing: the state space approach*. Berlin: Springer-Verlag. www.exponentialsmoothing.net.
3. Hyndman, RJ and G Athanasopoulos (2018). *Forecasting: principles and practice*. 2nd ed. Melbourne, Australia: OTexts. OTexts.org/fpp2.

Selected papers

1. S Ben Taieb, JW Taylor, and RJ Hyndman. (2020) “Hierarchical Probabilistic Forecasting of Electricity Demand with Smart Meter Data”. *J American Statistical Association*. published online. Accepted 21 February 2020. *[Citations: 18]*.
2. SL Wickramasuriya, 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. *[Citations: 92]*.
3. C Bergmeir, 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. *[Citations: 215]*.
4. G Athanasopoulos, RJ Hyndman, N Kourentzes, and F Petropoulos. (2017) “Forecasting with temporal hierarchies”. *European Journal of Operational Research* 262(1), 60-74. *[Citations: 106]*.
5. T Hong, P Pinson, S Fan, H Zareipour, A Troccoli, and R Hyndman. (2016) “Probabilistic Energy Forecasting: Global Energy Forecasting Competition 2014 and Beyond”. *International Journal of Forecasting* 32(3), 896-913. *[Citations: 447]*.
6. AM De Livera, RJ Hyndman, and RD Snyder. (2011) “Forecasting time series with complex seasonal patterns using exponential smoothing”. *J American Statistical Association* 106(496), 1513-1527. *[Citations: 496]*.
7. RJ Hyndman, RA Ahmed, G Athanasopoulos, and HL Shang. (2011) “Optimal combination forecasts for hierarchical time series”. *Computational Statistics & Data Analysis* 55(9), 2579-2589. *[Citations: 290]*.
8. RJ Hyndman and S Fan. (2010) “Density forecasting for long-term peak electricity demand”. *IEEE Transactions on Power Systems* 25(2), 1142-1153. *[Citations: 320]*.
9. J Verbesselt, 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. *[Citations: 1067]*.
10. RJ Hyndman and Y Khandakar. (2008) “Automatic time series forecasting: the forecast package for R”. *Journal of Statistical Software* 26(3), 1-22. *[Citations: 2327]*.
11. RJ Hyndman and H Booth. (2008) “Stochastic population forecasts using functional data models for mortality, fertility and migration”. *International Journal of Forecasting* 24(3), 323-342. *[Citations: 278]*.
12. RJ Hyndman and S Ullah. (2007) “Robust forecasting of mortality and fertility rates: A functional data approach”. *Computational Statistics & Data Analysis* 51(10), 4942-4956. *[Citations: 609]*.
13. RJ Hyndman and AB Koehler. (2006) “Another look at measures of forecast accuracy”. *International Journal of Forecasting* 22(4), 679-688. *[Citations: 3377]*.
14. JG de Gooijer and RJ Hyndman. (2006) “25 years of time series forecasting”. *International Journal of Forecasting* 22(3), 443-473. *[Citations: 1007]*.
15. RJ Hyndman, 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. *[Citations: 821]*.
16. RJ Hyndman and Y Fan. (1996) “Sample quantiles in statistical packages”. *The American Statistician* 50(4), 361-365. *[Citations: 921]*.
17. RJ Hyndman. (1996) “Computing and graphing highest density regions”. *The American Statistician* 50(2), 120-126. *[Citations: 608]*.
18. RJ Hyndman, DM Bashtannyk, and GK Grunwald. (1996) “Estimating and visualizing conditional densities”. *J Computational & Graphical Statistics* 5(4), 315-336. *[Citations: 385]*.

[Citations from Google Scholar on 1 October 2020]