

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 and Business Statistics, Monash University.
2005– **Director**, International Institute of Forecasters.
2005– **Editor-in-Chief**, *International Journal of Forecasting*.
2001– **Director, Business & Economic Forecasting Unit**, Department of Econometrics and Business Statistics, Monash University.

Honours and awards

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 Dight's 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 143 papers, chapters or books on statistical topics. A list of these appears on pages 4–10.
- I have received several awards for my research including the 2007 Moran Medal from the Australian Academy of Science.
- My current research projects include forecasting functional data, forecasting large hierarchies of time series, and strategies for improving forecasts through bagging and boosting.
- I currently supervise five PhD students and two post-doctoral fellows. I have previously supervised another 18 PhD students and 3 Masters students.
- In 2008 I won the Monash Vice-Chancellor's award for postgraduate supervisor of the year.
- I publish a blog on research issues (robjhyndman.com/hyndsight/) which receives an average of about 1000 pageviews per day.
- I have produced 12 R packages as a result of my research. These are listed on page 20.

Grants

I have acquired (in some cases jointly) over \$3.5 million in external research grants since 2000. External research grants over \$10,000 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
2000	R.J. Hyndman and T.R.L. Fry "Factors affecting return to work after injury". <i>Funding from Victorian Workcover Authority.</i>	\$19,678
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
2002	C.S. Forbes, L.Gordon-Brown and R.J. Hyndman. "Expert review of emissions projections methodology". <i>Funding from the Australian Greenhouse Office.</i>	\$11,200
2003	R.J. Hyndman & T.R.L. Fry "Upgrade of Investment Risk Analyser". <i>Funding from InvestorWeb Ltd.</i>	\$18,000
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	R.J. Hyndman. "Review of EDQUM savings methodology". <i>Funding from the Commonwealth Department of Health and Ageing.</i>	\$12,727
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	Choi, C., R.J. Hyndman, L. Smith and K. Zhao "An enhanced mortality database for estimating indigenous life expectancy: a feasibility study." <i>Funding from the Australian Institute of Health and Welfare.</i>	\$10,500
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	Choi, C., R.J. Hyndman, L. Smith and K. Zhao "An enhanced mortality database for estimating indigenous life expectancy: stage 2." <i>Funding from the Australian Institute of Health and Welfare.</i>	\$10,500
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
2012–2015	K.A. Smith-Miles, R.J. Hyndman, L. Villanova and M. Kah. "Optimising experimental design for robust product development: a case study for high-efficiency energy generation". <i>ARC Linkage Grant with Ceramic Fuel Cells Ltd.</i>	\$240,000
2014–2016	A.N. Panagiotelis, G. Athanasopoulos, R.J. Hyndman, F. Vahid. "Macroeconomic forecasting in a 'Big Data' world". <i>ARC Discovery Grant.</i>	\$335,000

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.

Consulting

- Since 1986, I have produced 220 written reports for clients and worked with several hundred different clients. A list of these reports is given on pages 10–20. I have worked with clients in Australia, the United States, Saudi Arabia, India, Russia and the Netherlands. Within Australia, I have worked with clients in Adelaide, Brisbane, Canberra, Melbourne, Perth and Sydney.
- Six times I have provided expert witness in litigation cases.

Teaching

- Student evaluations of the postgraduate subject “Quantitative Business Research Methods” (for DBA students) consistently rate my teaching above 4.5 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 coauthor of the third edition of *Forecasting: methods and applications* (Wiley, 1998). This is the leading textbook in business forecasting and is very widely used internationally. I am also the author of an instructor’s manual for the book and I maintain the associated web site. The website receives an average of about 240 pageviews per day.
- I am author of an innovative new textbook with George Athanasopoulos entitled *Forecasting: principles and practice* (otexts.com/fpp/) which is available online and free of charge.
- I am establishing an online textbook publishing platform to allow other academics to also publish books in the same format.
- I maintain the electronic “Time Series Data Library” on the world-wide web. This library includes over 800 data sets for students to use in projects. It has become well-known internationally and is accessed by students and researchers around the world. The web site receives an average of about 1100 pageviews per day.

Publications

Books

1. Brockwell, P. J., R. A. Davis, and R. J. Hyndman (1991). *ITSM: an interactive time series modelling package for the PC*. New York: Springer-Verlag.
2. Brockwell, P. J., R. A. Davis, and R. J. Hyndman (1994). *ITSM for Windows: a users guide to time series modelling and forecasting*. New York: Springer-Verlag.
3. Makridakis, S. G., S. C. Wheelwright, and R. J. Hyndman (1998). *Forecasting: methods and applications*. 3rd. New York: John Wiley and Sons. robhyndman.com/forecasting/.
4. Hyndman, R. J., A. B. Koehler, J. K. Ord, and R. D. Snyder (2008). *Forecasting with exponential smoothing: the state space approach*. Berlin: Springer-Verlag. www.exponentialsMOOTHING.net.
5. Hyndman, R. J. and G. Athanasopoulos (2014). *Forecasting: principles and practice*. Melbourne, Australia: OTexts. OTexts.org/fpp.

Refereed research papers

1. Brockwell, P. J., R. J. Hyndman, and G. K. Grunwald (1991). Continuous time threshold autoregressive models. *Statistica Sinica* **1**, 401–410.
2. Brockwell, P. J. and R. J. Hyndman (1992). On continuous-time threshold autoregression. *International Journal of Forecasting* **8**(2), 157–173.
3. Hyndman, R. J. (1993). Yule-Walker estimates for continuous-time autoregressive models. *Journal of Time Series Analysis* **14**(3), 281–296.
4. Hyndman, R. J. (1994). Approximations and boundary conditions for continuous-time threshold autoregressive processes. *Journal of Applied Probability* **31**(4), 1103–1109.
5. Hyndman, R. J. (1995). Highest-density forecast regions for nonlinear and non-normal time series models. *Journal of Forecasting* **14**(5), 431–441.
6. Hyndman, R. J. (1996). Computing and graphing highest density regions. *The American Statistician* **50**(2), 120–126.
7. Hyndman, R. J., D. M. Bashtannyk, and G. K. Grunwald (1996). Estimating and visualizing conditional densities. *Journal of Computational and Graphical Statistics* **5**(4), 315–336.
8. Hyndman, R. J. and Y. Fan (1996). Sample quantiles in statistical packages. *The American Statistician* **50**(4), 361–365.
9. Grunwald, G. K., K. Hamza, and R. J. 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, R. J. and M. P. Wand (1997). Nonparametric autocovariance function estimation. *The Australian Journal of Statistics* **39**(3), 313–324.
11. Lajbcygier, P., A. Flitman, A. Swan, and R. J. Hyndman (1997). The pricing and trading of options using a hybrid neural network model with historical volatility. *NeuroVe\$ Journal* **5**, 27–41.
12. Grunwald, G. K. and R. J. Hyndman (1998). Smoothing non-Gaussian time series with autoregressive structure. *Computational Statistics and Data Analysis* **28**, 171–191.
13. Fraccaro, R., R. J. Hyndman, and A. Veevers (2000). Residual diagnostic plots for checking for model misspecification in time series regression. *Australian & New Zealand Journal of Statistics* **42**(4), 463–477.
14. Grunwald, G. K., R. J. Hyndman, L. M. Tedesco, and R. L. Tweedie (2000). Non-Gaussian conditional linear AR(1) models. *Australian & New Zealand Journal of Statistics* **42**(4), 479–495.
15. Hyndman, R. J. and G. K. 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, D. M. and R. J. Hyndman (2001). Bandwidth selection for kernel conditional density estimation. *Computational Statistics & Data Analysis* **36**(3), 279–298.
17. Erbas, B. and R. J. Hyndman (2001). Data visualisation for time series in environmental epidemiology. *Journal of Epidemiology and Biostatistics* **6**(6), 433–443.

18. Hyndman, R. J. (2001). It's time to move from "what" to "why". *International Journal of Forecasting* **17**(4), 567–570.
19. Predavec, M., C. J. Krebs, K. Danell, and R. J. Hyndman (2001). Cycles and synchrony in the Collared Lemming (*Dicrostonyx groenlandicus*) in Arctic North America. *Oecologia* **126**(2), 216–224.
20. Cai, T., R. J. Hyndman, and M. P. Wand (2002). Mixed model-based hazard estimation. *Journal of Computational and Graphical Statistics* **11**(4), 784–798.
21. Hyndman, R. J., A. B. Koehler, R. D. 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, R. J. and Q. Yao (2002). Nonparametric estimation and symmetry tests for conditional density functions. *Journal of Nonparametric Statistics* **14**(3), 259–278.
23. Racine, J. S. and R. J. Hyndman (2002). Using R to teach econometrics. *Journal of Applied Econometrics* **17**(2), 175–189.
24. Hall, P. G. and R. J. Hyndman (2003). Improved methods for bandwidth selection when estimating ROC curves. *Statistics & Probability Letters* **64**(2), 181–189.
25. Hyndman, R. J. and M. B. Billah (2003). Unmasking the Theta method. *International Journal of Forecasting* **19**(2), 287–290.
26. Rateau, F., B. Laumonier, and R. J. 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, P. G., R. J. Hyndman, and Y. Fan (2004). Nonparametric confidence intervals for receiver operating characteristic curves. *Biometrika* **91**(3), 743–750.
28. Hyndman, R. J. (2004). The interaction between trend and seasonality. *International Journal of Forecasting* **20**(4), 561–563.
29. Smith, L., R. J. Hyndman, and S. N. Wood (2004). Spline interpolation for demographic variables: the monotonicity problem. *Journal of Population Research* **21**(1), 95–98.
30. Snyder, R. D., A. B. Koehler, R. J. Hyndman, and J. Keith Ord (2004). Exponential smoothing models: means and variances for lead-time demand. *European Journal of Operational Research* **158**(2), 444–455.
31. Billah, M. B., R. J. Hyndman, and A. B. 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 R. J. 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, R. J., M. L. King, I. Pitrun, and M. B. Billah (2005). Local linear forecasts using cubic smoothing splines. *Australian & New Zealand Journal of Statistics* **47**(1), 87–99.
34. Hyndman, R. J., A. B. Koehler, J. K. Ord, and R. D. 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 R. J. Hyndman (2005). Stochastic models underlying Croston's method for intermittent demand forecasting. *Journal of Forecasting* **24**(6), 389–402.
36. Booth, H., R. J. 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, J. G. and R. J. Hyndman (2006). 25 years of time series forecasting. *International Journal of Forecasting* **22**(3), 443–473.
38. Hyndman, R. J. (2006). Another look at forecast-accuracy metrics for intermittent demand. *Foresight: the International Journal of Applied Forecasting* **4**, 43–46.
39. Hyndman, R. J. and A. B. Koehler (2006). Another look at measures of forecast accuracy. *International Journal of Forecasting* **22**(4), 679–688.
40. Kostenko, A. V. and R. J. Hyndman (2006). A note on the categorization of demand patterns. *The Journal of the Operational Research Society* **57**(10), 1256–1257.
41. Mandryk, J. A., J. M. Mackson, F. E. Horn, S. E. Wutzke, C.-A. Badcock, R. J. Hyndman, and L. M. Weekes (2006). Measuring change in prescription drug utilization in Australia. *Pharmacoepidemiology and Drug Safety* **15**(7), 477–484.
42. Meyer, D. and R. J. 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., K. A. Smith-Miles, and R. J. Hyndman (2006). Characteristic-based clustering for time series data. *Data Mining and Knowledge Discovery* **13**(3), 335–364.
44. Ye, A. and R. J. Hyndman (2006). Projection pursuit estimator for multivariate conditional densities (Chinese). *J. Fuzhou Univ. Nat. Sci. Ed.* **34**(6), 794–797.
45. Zhang, X., M. L. King, and R. J. Hyndman (2006). A Bayesian approach to bandwidth selection for multivariate kernel density estimation. *Computational Statistics & Data Analysis* **50**(11), 3009–3031.
46. Erbas, B., J.-H. Chang, S. C. Dharmage, E. K. Ong, R. J. Hyndman, E. Newbigin, and M. J. Abramson (2007). Do levels of airborne grass pollen influence asthma hospital admissions? *Clinical and Experimental Allergy* **37**(11), 1641–1647.
47. Erbas, B., R. J. Hyndman, and D. M. Gertig (2007). Forecasting age-specific breast cancer mortality using functional data models. *Statistics in Medicine* **26**(2), 458–470.
48. Horn, F. E., J. A. Mandryk, J. M. Mackson, S. E. Wutzke, L. M. Weekes, and R. J. Hyndman (2007). Measurement of changes in antihypertensive drug utilisation following primary care educational interventions. *Pharmacoepidemiology and Drug Safety* **16**(3), 297–308.
49. Hyndman, R. J. and A. V. Kostenko (2007). Minimum sample size requirements for seasonal forecasting models. *Foresight: the International Journal of Applied Forecasting* **6**, 12–15.
50. Hyndman, R. J. 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, J. H., P. Silvapulle, and R. J. 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 R. J. Hyndman (2008). Modelling and forecasting Australian domestic tourism. *Tourism Management* **29**(1), 19–31.
53. Gould, P. G., A. B. Koehler, F. Vahid, R. D. Snyder, J. K. Ord, and R. J. Hyndman (2008). Forecasting time series with multiple seasonal patterns. *European Journal of Operational Research* **191**(1), 205–220.
54. Hyndman, R. J., M. Akram, and B. C. Archibald (2008). The admissible parameter space for exponential smoothing models. *Annals of the Institute of Statistical Mathematics* **60**(2), 407–426.
55. Hyndman, R. J. 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, R. J. and Y. Khandakar (2008). Automatic time series forecasting : the forecast package for R. *Journal of Statistical Software* **26**(3), 1–22.
57. Magnano, L., J. W. Boland, and R. J. Hyndman (2008). Generation of synthetic sequences of half-hourly temperature. *Environmetrics* **19**(8), 818–835.
58. Akram, M., R. J. Hyndman, and J. K. Ord (2009). Exponential smoothing and non-negative data. *Australian & New Zealand Journal of Statistics* **51**(4), 415–432.
59. Athanasopoulos, G., R. A. Ahmed, and R. J. Hyndman (2009). Hierarchical forecasts for Australian domestic tourism. *International Journal of Forecasting* **25**(1), 146–166.
60. De Silva, A., R. J. Hyndman, and R. D. Snyder (2009). A multivariate innovations state space Beveridge-Nelson decomposition. *Economic Modelling* **26**(5), 1067–1074.
61. Hyndman, R. J. and H. L. Shang (2009). Forecasting functional time series (with discussion). *Journal of the Korean Statistical Society* **38**(3), 199–221.
62. Ord, J. K., A. B. Koehler, R. D. Snyder, and R. J. Hyndman (2009). Monitoring processes with changing variances. *International Journal of Forecasting* **25**(3), 518–525.
63. Wang, X., K. A. Smith-Miles, and R. J. 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., R. J. Hyndman, and R. D. 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, D. M. Gertig, D. English, J. L. Hopper, A. M. Kavanagh, and R. J. 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, R. J. and S. Fan (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems* **25**(2), 1142–1153.

67. Hyndman, R. J. and H. L. Shang (2010). Rainbow plots, bagplots and boxplots for functional data. *Journal of Computational and Graphical Statistics* **19**(1), 29–45.
68. Kolassa, S. and R. J. Hyndman (2010). Free open-source forecasting using R. *Foresight: the International Journal of Applied Forecasting* **17**, 19–24.
69. Verbesselt, J., R. J. 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., R. J. 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., R. J. 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 R. J. Hyndman (2011). The value of feedback in forecasting competitions. *International Journal of Forecasting* **27**(3), 845–849.
73. Athanasopoulos, G., R. J. Hyndman, H. Song, and D. C. 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. A. Smith-Miles, R. J. Hyndman, A. J. Hill, and P. Falcro (2011). Method for optimizing coating properties based on an evolutionary algorithm approach. *Analytical Chemistry* **83**(16), 6373–6380.
75. De Livera, A. M., R. J. Hyndman, and R. D. 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 R. J. Hyndman (2011). The price elasticity of electricity demand in South Australia. *Energy Policy* **39**(6), 3709–3719.
77. Hyndman, R. J., R. A. Ahmed, G. Athanasopoulos, and H. L. Shang (2011). Optimal combination forecasts for hierarchical time series. *Computational Statistics & Data Analysis* **55**(9), 2579–2589.
78. Kim, J. H., I. Fraser, and R. J. 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, J. L., J. Beringer, N. Nicholls, R. J. Hyndman, and N. J. Tapper (2011). Quantifying the influence of local meteorology on air quality using generalized additive models. *Atmospheric Environment* **45**(6), 1328–1336.
80. Pearce, J. L., J. Beringer, N. Nicholls, R. J. Hyndman, P. Uotila, and N. J. 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, H. L., H. Booth, and R. J. 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, H. L. and R. J. Hyndman (2011). Nonparametric time series forecasting with dynamic updating. *Mathematics and Computers in Simulation* **81**(7), 1310–1324.
83. Erbas, B., S. C. Dharmage, M. O. Sullivan, M. Akram, E. Newbiggin, P. Taylor, D. Vicendese, R. J. Hyndman, P. Bardin, M. L. Tang, and M. J. 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* **S7**(018).
84. Erbas, B., S. Ullah, R. J. Hyndman, M. Scollo, and M. J. Abramson (2012). Forecasts of COPD mortality in Australia: 2006–2025. *BMC Medical Research Methodology* **12**(1), 17.
85. Fan, S. and R. J. Hyndman (2012). Short-term load forecasting based on a semi-parametric additive model. *IEEE Transactions on Power Systems* **27**(1), 134–141.
86. Hyndman, R. J., 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 R. J. Hyndman (2014). A gradient boosting approach to the Kaggle load forecasting competition. *International Journal of Forecasting* **30**(2), 382–394.
88. Hyndman, R. J. (2014). Better ACF and PACF plots, but no optimal linear prediction. *Electronic J. Statistics* **8**(2), 2296–2300.

89. Hyndman, R. J. and G. Athanasopoulos (2014). Optimally reconciling forecasts in a hierarchy. *Foresight Fall 2014*, 42–48.

Book chapters

1. Axford, R. L., G. K. Grunwald, and R. J. Hyndman (1995). “Information technology in research”. In: ed. by E. Hovenga, M. Kidd, and B. Cesnik. Churchill Livingstone.
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