# **Rob J Hyndman**

FAA, FASSA, BSc (Hons), PhD, AStat

**Curriculum Vitae** 

May 2023

Department of Econometrics & Business Statistics, Monash University, VIC 3800, Australia.

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🕠 robjhyndman

# **Education and qualifications**

B.Sc.(Hons) University of Melbourne
Ph.D. University of Melbourne
A.Stat. Statistical Society of Australia
2000

#### **Fellowships**

- Fellow of the Australian Academy of Science (elected 2021).
- ➤ Fellow of the Academy of the Social Sciences in Australia (elected 2020).
- ➤ Fellow of the International Institute of Forecasters (elected 2021).

### **Employment history**

2016	KNAW Visiting Professor, TU/Eindhoven, Netherlands
2003-	<b>Professor</b> , 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
2001–2003 1998 1998–2000 1997–1998 1995–1996 1993–1994	Associate Professor, Department of Econometrics & Business Statistics, Monash University Visiting Professor, Department of Statistics, Colorado State University Senior Lecturer, Department of Econometrics & Business Statistics, Monash University Senior Lecturer, Department of Mathematics and Statistics, Monash University Lecturer, Department of Mathematics and Statistics, Monash University Lecturer, Department of Statistics, University of Melbourne

### **Academic and research leadership**

- ▶ Head, Department of Econometrics & Business Statistics, Monash University. 2019–2022.
- ➤ **Director**, Business & Economic Forecasting Unit, 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, 1996–1998.

1987 Norma McArthur Prize in Statistics, University of Melbourne
 1986 Second Maurice H Belz Prize in Statistics, University of Melbourne

#### **Awards and honours**

2022	Australian Awards for University Teaching citation for outstanding contributions to student learning
2021	Pitman Medal, Statistical Society of Australia
2021	Vice-Chancellor's Award for Innovation in Learning and Teaching
2020	Dean's Award for Innovation in Learning and Teaching, Monash Business School
2018	Commendation for the Dean's Award for Research Impact, Monash Business School
2014	Nominee for MPA Supervisor of the Year, Monash Postgraduate Association
2010	Dean's Award for Excellence in Innovation and External Collaboration, Monash Business School
2008	Dean's Award for Excellence in Research, Monash Business School
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	Dwights Prize in Statistics, University of Melbourne

# **Editorial boards**

2023-	Executive Editor, The R Journal
2019-	Associate Editor, International Journal of Forecasting
2011-	Editor, Journal of Statistical Software
2005-2018	Editor-in-Chief, International Journal of Forecasting
2001-2004	Associate Editor, International Journal of Forecasting
2001-2004	<b>Theory and Methods Editor,</b> Australian & New Zealand Journal of Statistics

#### **Society memberships**

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

#### **Society leadership**

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

#### Research

- ➤ Since 1991 I have authored 239 papers, chapters or books on statistical topics (listed on pages 4–13).
- ➤ On Google Scholar my h-index is 77 with total citations of 54,447 (as at 24 May 2023).
- 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. I have previously supervised an additional 29 PhD students and 3 Masters students.
- ➤ I publish the *Hyndsight* blog on research issues which receives an average of about 1500 pageviews per day.
- ➤ I have coauthored 58 R packages as a result of my research (listed on pages 22–24). There have been over 91 million downloads of my packages since 2015 (to 24 May 2023).

#### **Public lectures**

- ➤ Cornish lecture, Feasts and fables: modern tools for time series analysis, Adelaide, Nov 2021.
- ➤ ACEMS public lecture, Uncertain futures: what can we forecast and when should we give up?, Aug 2021.
- ➤ Monash master class, Forecasting the future of the power industry: What can you learn from smart meter data?, Melbourne, Sep 2018.
- ➤ Yahoo Big Thinkers lecture, Exploring the boundaries of predictability: what can we forecast, and when should we give up?, California, Jun 2015.
- ➤ Invited speaker, Forecasting functional time series, Australian Frontiers of Science, Canberra, Feb 2008.
- ➤ Knibbs lecture, *Population forecasting and the importance of being uncertain*, Statistical Society of Australia, Canberra, Nov 2007.
- ➤ Belz lecture, Forecasting and the importance of being uncertain, Statistical Society of Australia, Melbourne, Oct 2006.

### **Major conference presentations**

- ➤ Keynote speaker, Creating social good for forecasters, Forecasting for Social Good workshop, Oxford UK, Jul 2022.
- ➤ Blakers lecture, Forecasting the future and the future of forecasting, ANU-AAMT National Mathematics Summer School, Jan 2022.
- > Keynote speaker, Ten years of forecast reconciliation, International Symposium on Forecasting, online, Oct 2020.
- ➤ Workshop leader, Tidy time series and forecasting in R, rstudio::conf, San Francisco, Jan 2020.
- ➤ ISI short course, High-dimensional time series analysis, Kuala Lumpur, Aug 2019.
- ➤ Workshop leader, Forecasting: principles and practice, New York City, Jun 2018.
- ➤ Keynote speaker, Beijing Workshop on Forecasting, Nov 2017.
- ➤ Keynote speaker, ICML Time Series Workshop, Sydney, Aug 2017.
- Invited speaker, International Symposium on Energy Analytics, Cairns, Jun 2017.
- ➤ Keynote speaker, Forecasting large collections of related time series, German Statistical Week, Augsburg, Sep 2016.
- ➤ Keynote speaker, Forecasting big time series data using R, Chinese R conference, Nanchang, Oct 2015.
- ➤ Invited speaker, Visualization and forecasting of big time series data, ACEMS Big data workshop, QUT, Feb 2015.
- ➤ Workshop leader, Forecasting: principles and practice, University of Western Australia, Sep 2014.
- ➤ Workshop leader, Functional time series in demography, Humboldt University, Berlin, Jun 2014.
- > Keynote speaker, Challenges in forecasting peak electricity demand, Energy Forum, Valais, Switzerland, Jun 2014.
- ➤ Workshop leader, State space models for time series, Australian Bureau of Statistics, May 2014.
- ➤ Keynote speaker, Automatic time series forecasting, "New Trends on Intelligent Systems and Soft Computing 2014", University of Granada, Spain, Feb 2014.
- ➤ Keynote speaker, Forecasting without forecasters, International Symposium on Forecasting, Seoul, Jun 2013.
- ➤ Keynote speaker, Man vs Wild Data, Young Statisticians Conference, Melbourne, Feb 2013.
- Invited speaker, Advances in automatic time series forecasting, Australian Statistics Conference, Adelaide, Jul 2012.
- Workshop leader, Statistical Forecasting: Principles and Practice, Swiss Statistical Society, Kandersteg, Jun 2011.
- ➤ Keynote speaker, Extreme Forecasting, International Symposium on Forecasting, Hong Kong, Jun 2009.

## **Grants**

I have acquired (in most cases jointly) \$32.1 million in external research grants since 2000. External research grants over \$50,000 are listed below.

Department of Health and Ageing  2004–2008 Martin, Snyder, Hyndman. "New approaches to the analysis of count time series". Funding from ARC Discovery Grant  2004–2008 Hyndman. "Analysis of NPS interventions". Funding from National Prescribing Service  2006–2010 Hyndman. Athanasopoulos. "Ourism forecasting". Funding from Tourism Australia \$312,017  2007 Hyndman. "Peek energy demand forecasting for South Australia". Funding from Electricity Supply Industry Planning Council  2008–2010 Hyndman. "The price elasticity of electricity demand in South Australia and Victoria". Funding from Victorian Energy Corporation  2009–2011 Erbas, Abramson, Tang, Allen, Newbigin, Dharmage, Hyndman. "The impact of outdoor aeroallergen exposure on asthma exacerbations in children and adolescents". Funding from National Health and Medical Research Council  2011–2013 Hyndman, "Energy demand forecasting". Funding from Australian Energy Market Operator  2012–2015 Hyndman. "Energy demand forecasting". Funding from Australian Energy Market Operator  2013–2016 Smith-Miles, Hyndman, Villanova, Kah. "Optimising experimental design for robust product development: a cast study for high-efficiency energy generation". Funding from ARC Linkage Grant  2014–2017 Panagiotelis, Athanasopoulos, Hyndman, Vahid. "Macroeconomic forecasting in a "Big Data" world". Funding from ARC Discovery Grant  2017–2018 Hyndman, Ben Taieb, Bergmeir. "Demand forecasting for large-scale dynamic hierarchies in a big data environment". Funding from Huawei Innovation Research Program  2017–2019 Smith-Miles, Hyndman, Munoz Acosta, Katsifolis. "Intruder Alert! Detecting and classifying events in noisy time series". Funding from ARC Linkage Grant  2017–2019 Hyndman, Ben Taieb, Bergmeir. "Demand forecasting from Risklab at Data61  2017–2021 Bean, Burrage, de Gier, Delaigle, Forrester, Garoni, Hyndman, Kohn, Kroese, Mengersen, Pettit, Pollet, Roughan, Ryan, Sisson, Smith-Miles, Taylor, Turner, Mand, Wang, Wang, Carebrook, Hyndman, Hyndman, Kohn, Kroese, Mengersen, Pettit, Pollet,	,		
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development: a cast study for high-efficiency energy generation". Funding from ARC Linkage Grant  2014–2017 Panagiotelis, Athanasopoulos, Hyndman, Vahid. "Macroeconomic forecasting in a "Big Data" world". Funding from ARC Discovery Grant  2017–2018 Hyndman, Ben Taieb, Bergmeir. "Demand forecasting for large-scale dynamic hierarchies in a big data environment". Funding from Huawei Innovation Research Program  2017–2019 Smith-Miles, Hyndman, Munoz Acosta, Katsifolis. "Intruder Alert! Detecting and classifying events in noisy time series". Funding from ARC Linkage Grant  2017–2019 Hyndman, Cook. "RiskLab Projects: Econometrics". Funding from RiskLab at Data61 \$151,200  2017–2021 Bean, Burrage, de Gier, Delaigle, Forrester, Garoni, Hyndman, Kohn, Kroese, Mengersen, Pettt, Pollet, Roughan, Ryan, Sisson, Smith-Miles, Taylor, Turner, Wand, Wang, "ARC Centre of Excellence for Mathematical and Statistical Frontiers". Funding from Australian Research Council  2019 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook  2019–2020 Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from ARC Linkage Grant  2019–2022 Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  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)". Funding from MaC Linkage scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss,	2011-2015	Hyndman. "Energy demand forecasting". Funding from Australian Energy Market Operator	\$864,200
world". Funding from ARC Discovery Grant  2017–2018 Hyndman, Ben Taieb, Bergmeir. "Demand forecasting for large-scale dynamic hierarchies in a big data environment". Funding from Huawei Innovation Research Program  2017–2019 Smith-Miles, Hyndman, Munoz Acosta, Katsifolis. "Intruder Alert! Detecting and classifying events in noisy time series". Funding from ARC Linkage Grant  2017–2019 Hyndman, Cook. "RiskLab Projects: Econometrics". Funding from RiskLab at Data61 \$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. "RAC Centre of Excellence for Mathematical and Statistical Frontiers". Funding from Australian Research Council  2019 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook  2019–2020 Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian  2019–2022 Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  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'Sultivan, O'Shea, Cheah, Meehan, Wetenhall, Bowly, Bridge, Faka, Mareels, Coleman, Crook. "Optimisation Technologies, Integrated Methodologies, and Applications (OPTIMA)". Funding from ARC Industrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly	2013-2016	development: a cast study for high-efficiency energy generation". Funding from ARC Linkage	\$362,389
big data environment". Funding from Huawei Innovation Research Program  2017–2019 Smith-Miles, Hyndman, Munoz Acosta, Katsifolis. "Intruder Alert! Detecting and classifying events in noisy time series". Funding from ARC Linkage Grant  2017–2019 Hyndman, Cook. "RiskLab Projects: Econometrics". Funding from RiskLab at Data61 \$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". Funding from Australian Research Council  2019 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook  2019–2020 Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian  2019–2022 Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  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)". Funding from ARC Lindustrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from	2014-2017		\$451,034
events in noisy time series". Funding from ARC Linkage Grant  2017–2019 Hyndman, Cook. "RiskLab Projects: Econometrics". Funding from RiskLab at Data61 \$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". Funding from Australian Research Council  2019 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook  2019–2020 Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian  2019–2022 Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  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)". Funding from ARC Industrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  2022 Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and Threshold Autoregressive Models". Fundin	2017-2018		\$86,586
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". Funding from Australian Research Council  2019 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook  2019–2020 Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian  2019–2022 Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  2020–2022 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)". Funding from ARC Industrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  2022 Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and Threshold Autoregressive Models". Funding from Facebook	2017-2019	· · · · · · · · · · · · · · · · · · ·	\$204,000
tit, Pollet, Roughan, Ryan, Sisson, Smith-Miles, Taylor, Turner, Wand, Wang. "ARC Centre of Excellence for Mathematical and Statistical Frontiers". Funding from Australian Research Council  2019 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook  2019–2020 Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian  2019–2022 Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  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)". Funding from ARC Industrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  2022 Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and \$78,660 Threshold Autoregressive Models". Funding from Facebook	2017-2019	Hyndman, Cook. "RiskLab Projects: Econometrics". Funding from RiskLab at Data61	\$151,200
series". Funding from Facebook  2019–2020 Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian  2019–2022 Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  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)". Funding from ARC Industrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  2022 Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and \$78,660	2017-2021	tit, Pollet, Roughan, Ryan, Sisson, Smith-Miles, Taylor, Turner, Wand, Wang. "ARC Centre of Excellence for Mathematical and Statistical Frontiers". <i>Funding from Australian Research</i>	\$20,000,000
ing technology for wind and solar farms". Funding from Advisian  2019–2022 Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  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)". Funding from ARC Industrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  2022 Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and Threshold Autoregressive Models". Funding from Facebook	2019	· · · · · · · · · · · · · · · · · · ·	\$70,000
water-quality monitoring in the information age". Funding from ARC Linkage Grant  2020–2022 Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant  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)". Funding from ARC Industrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  2022 Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and Threshold Autoregressive Models". Funding from Facebook	2019-2020		\$499,753
ARC Discovery Grant  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)". Funding from ARC Industrial Transformation Training Centre  2021 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  2021 McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  2022 Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and Threshold Autoregressive Models". Funding from Facebook	2019-2022		\$729,855
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)". Funding from ARC Industrial Transformation Training Centre  Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". Funding from Facebook  McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and Threshold Autoregressive Models". Funding from Facebook	2020-2022		\$393,000
framework for large scale hierarchically related time series". Funding from Facebook  McCaw, Golding, Moss, Shearer, Price, Ross, Hyndman, Dawson. "Provision of weekly data modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and \$78,660 Threshold Autoregressive Models". Funding from Facebook	2020-2024	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)".	\$4,861,236
modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health and Ageing  Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and Threshold Autoregressive Models". Funding from Facebook  \$78,660	2021		\$68,500
Threshold Autoregressive Models". Funding from Facebook	2021	modelling and reporting, based on COVID-19 data extracted from the National Notifiable Disease Surveillance System (NDSS)". Funding from Commonwealth Department of Health	\$670,873
2022–2023 Hyndman. "Provision of Statistical Services". Funding from Australian Bureau of Meteorology \$67,200	2022		\$78,660
	2022-2023	Hyndman. "Provision of Statistical Services". Funding from Australian Bureau of Meteorology	\$67,200

#### **Teaching**

- ➤ In every year since 2018, student evaluations for "Applied forecasting" have given an average rating for my teaching above 4.8 out of 5.
- ➤ In 1998 and 2020, I received the "Excellence in teaching" award from the Monash Student Association.
- ➤ I have received (with George Athanasopoulos), the 2020 Dean's Award for Innovation in Learning and Teaching, the 2021 Vice-Chancellor's Award for Innovation in Learning and Teaching, and the Australian Awards for University Teaching Citation for Outstanding Contributions to Student Learning.
- ➤ I am author of an innovative textbook with George Athanasopoulos entitled *Forecasting: principles and practice* (OTexts.org/fpp3/) which is available online and free of charge. The website has an average of over 25000 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 257 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**

- ➤ Chair, IIF Workshop on Forecast Reconciliation, 2023.
- ➤ General Chair, International Symposium on Forecasting, 2017.
- ➤ Program Chair, International Symposium on Forecasting, 2012.
- ➤ Program Co-Chair, International Symposium on Forecasting, 2004.

#### **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 RJ Hyndman (1998). Forecasting: methods and applications. 3rd ed. New York: John Wiley & 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. robjhyndman.com/expsmooth.
- 5. Hyndman, RJ (2015). Unbelievable. Scotts Valley, CA: CreateSpace. robjhyndman.com/unbelievable.
- 6. Hyndman, RJ and G Athanasopoulos (2021). *Forecasting: principles and practice*. 3rd ed. Melbourne, Australia: OTexts. OTexts.org/fpp3.

#### **PhD thesis**

1. Hyndman, RJ (1992). "Continuous-time threshold autoregressive modelling". PhD thesis. The University of Melbourne.

#### 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 J Forecasting* **8**(2), 157–173
- 3. Hyndman, RJ (1993). Yule-Walker estimates for continuous-time autoregressive models. *J Time Series Analysis* **14**(3), 281–296.
- 4. Hyndman, RJ (1994). Approximations and boundary conditions for continuous-time threshold autoregressive processes. *J Applied Probability* **31**(4), 1103–1109.
- 5. Hyndman, RJ (1995). Highest-density forecast regions for nonlinear and non-normal time series models. *J 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. *J the Royal Statistical Society. Series B* **59**(3), 615–626.
- 10. Hyndman, RJ and MP Wand (1997). Nonparametric autocovariance function estimation. *The Australian J 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 J 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 J 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 J 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. *J Epidemiology and Biostatistics* **6**(6), 433–443.
- 18. Hyndman, RJ (2001). It's time to move from "what" to "why". International J 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 J Forecasting* **18**(3), 439–454.
- 22. Hyndman, RJ and Q Yao (2002). Nonparametric estimation and symmetry tests for conditional density functions. *J Nonparametric Statistics* **14**(3), 259–278.
- 23. Racine, JS and RJ Hyndman (2002). Using R to teach econometrics. J 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 J 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 J Forecasting* **20**(4), 561–563.
- 29. Smith, L, RJ Hyndman, and SN Wood (2004). Spline interpolation for demographic variables: the monotonicity problem. *J 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 J Operational Research* **158**(2), 444–455.
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