Rob J Hyndman

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

Curriculum Vitae
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Department of Econometrics & Business Statistics,
Monash University, VIC 3800, Australia.
robjhyndman.com
+61 3 9905 5141
Rob.Hyndman@monash.edu
@robjhyndman
robjhyndman

Current position

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

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).

Selected awards and honours

2021 Pitman Medal, Statistical Society of Australia
2007 Moran Medal for Statistical Science, Australian Academy of Science

Selected books

1. Hyndman, RJ, AB Koehler, JK Ord, and RD Snyder (2008). *Forecasting with exponential smoothing: the state space approach*. Berlin: Springer-Verlag. robjhyndman.com/expsmooth. *[Citations: 1737]*.
2. Hyndman, RJ and G Athanasopoulos (2021). *Forecasting: principles and practice*. 3rd ed. Melbourne, Australia: OTexts. OTexts.org/fpp3. *[Citations: 6139]*.

Selected papers

Since 1991 I have authored 241 research papers or book chapters on statistical topics. Some highlights are listed below, with citations taken from Google Scholar on 11 April 2023. My h-index is 76 with total citations of 53,597.

1. Hyndman, RJ (1996). Computing and graphing highest density regions. *The American Statistician* **50**(2), 120–126. *[Citations: 766]*.
2. Hyndman, RJ and Y Fan (1996). Sample quantiles in statistical packages. *The American Statistician* **50**(4), 361–365. *[Citations: 1253]*.
3. 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. *[Citations: 1218]*.
4. Hyndman, RJ and AB Koehler (2006). Another look at measures of forecast accuracy. *International J Forecasting* **22**(4), 679–688. *[Citations: 5314]*.
5. 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. *[Citations: 839]*.
6. Hyndman, RJ and H Booth (2008). Stochastic population forecasts using functional data models for mortality, fertility and migration. *International J Forecasting* **24**(3), 323–342. *[Citations: 335]*.
7. Hyndman, RJ and Y Khandakar (2008). Automatic time series forecasting: the forecast package for R. *J Statistical Software* **26**(3), 1–22. *[Citations: 4008]*.
8. Hyndman, RJ and S Fan (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems* **25**(2), 1142–1153. *[Citations: 410]*.
9. 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. *[Citations: 1629]*.
10. 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. *[Citations: 1001]*.
11. 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. *[Citations: 481]*.
12. Kang, Y, RJ Hyndman, and K Smith-Miles (2017). Visualising forecasting algorithm performance using time series instance spaces. *International J Forecasting* **33**(2), 345–358. *[Citations: 161]*.
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. *[Citations: 253]*.
14. Montero-Manso, P, G Athanasopoulos, RJ Hyndman, and TS Talagala (2020). FFORMA: Feature-based Forecast Model Averaging. *International J Forecasting* **36**(1), 86–92. *[Citations: 206]*.
15. 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* **29**(3), 466–478. *[Citations: 33]*.
16. Ben Taieb, S, JW Taylor, and RJ Hyndman (2021). Hierarchical Probabilistic Forecasting of Electricity Demand with Smart Meter Data. *J American Statistical Association* **116**(533), 27–43. *[Citations: 98]*.
17. Montero-Manso, P and RJ Hyndman (2021). Principles and algorithms for forecasting groups of time series: locality and globality. *International J Forecasting* **37**(4), 1632–1653. *[Citations: 80]*.