Rob J Hyndman

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

Curriculum Vitae

January 2023

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

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Education and qualifications

B.Sc.(Hons) University of MelbournePh.D. University of MelbourneA.Stat. Statistical Society of Australia2000

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-	Professor, 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

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.

Awards and honours

2021	Pitman Medal, Statistical Society of Australia
2021	Vice-Chancellor's Award for Innovation in Learning and Teaching
2020	MSA Teaching Excellence Award for Business and Economics, Monash Student Association
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
1987	Norma McArthur Prize in Statistics, University of Melbourne
1986	Second Maurice H Belz Prize in Statistics, University of Melbourne

Editorial boards

2011-	Editor , Journal of Statistical Software
2019-	Associate Editor, International Journal of Forecasting
2005-2018	Editor-in-Chief, International Journal of Forecasting
2001-2004	Associate Editor, International Journal of Forecasting
2001-2004	Theory and Methods Editor . 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

- ➤ Member, Pearson Prize Committee, International Statistical Institute, 2017.
- ➤ 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).
- ➤ 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 28 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 57 R packages as a result of my research (listed on pages 23–25). There have been over 83 million downloads of my packages since 2015 (to 4 January 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) \$32.0 million in external research grants since 2000. External research grants over \$70,000 are listed below.

2004-2006	Martin, Snyder, Hyndman. "New approaches to the analysis of count time series". Funding from ARC Discovery Grant	\$172,317
2004-2008	Hyndman. "Analysis of NPS interventions". Funding from National Prescribing Service	\$120,000
2006-2010	Hyndman, Athanasopoulos. "Tourism forecasting". Funding from Tourism Australia	\$312,017
2007	Hyndman. "Peak energy demand forecasting for South Australia". Funding from Electricity Supply Industry Planning Council	\$78,045
2008-2010	Hyndman. "The price elasticity of electricity demand in South Australia and Victoria". Funding from Victorian Energy Corporation	\$450,000
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	\$454,550
2011-2013	Hyndman, Fan. "Development of electricity peak demand and energy forecasts for the SWIS". Funding from Independent Market Operator (Western Australia)	\$93,450
2011-2015	Hyndman. "Energy demand forecasting". Funding from Australian Energy Market Operator	\$864,200
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	\$362,389
2014-2017	Panagiotelis, Athanasopoulos, Hyndman, Vahid. "Macroeconomic forecasting in a "Big Data" world". Funding from ARC Discovery Grant	\$451,034
2017-2018	Hyndman, Ben Taieb, Bergmeir. "Demand forecasting for large-scale dynamic hierarchies in a big data environment". Funding from Huawei Innovation Research Program	\$86,586
2017-2019	Smith-Miles, Hyndman, Munoz Acosta, Katsifolis. "Intruder Alert! Detecting and classifying events in noisy time series". Funding from ARC Linkage Grant	\$204,000
2017-2019	Hyndman, Cook. "RiskLab Projects: Econometrics". Funding from RiskLab at Data61	\$151,200
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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	\$20,000,000
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	
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2019 2019-2020	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 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecast-	\$20,000,000
2019 2019-2020 2019-2022	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 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising	\$20,000,000 \$70,000 \$499,753
2019 2019-2020 2019-2022	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 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from	\$20,000,000 \$70,000 \$499,753 \$729,855
2019 2019-2020 2019-2022 2020-2022	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 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant 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	\$20,000,000 \$70,000 \$499,753 \$729,855 \$393,000
2019 2019-2020 2019-2022 2020-2022 2020-2024	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 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant 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 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	\$20,000,000 \$70,000 \$499,753 \$729,855 \$393,000 \$4,861,236
2019 2019-2020 2019-2022 2020-2022 2020-2024	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 Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". Funding from Facebook Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". Funding from Advisian Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". Funding from ARC Linkage Grant Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". Funding from ARC Discovery Grant 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 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 Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting	\$20,000,000 \$70,000 \$499,753 \$729,855 \$393,000 \$4,861,236

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, and the 2021 Vice-Chancellor's Award for Innovation in Learning and Teaching.
- ➤ I am author of an innovative textbook with George Athanasopoulos entitled Forecasting: principles and practice (0Texts.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 252 written consulting reports (listed on pages 13-23).
- ➤ 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

- ➤ 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, Davis, RA, & Hyndman, RJ. (1991). *ITSM*: An interactive time series modelling package for the PC. Springer-Verlag.
- 2. Brockwell, PJ, Davis, RA, & Hyndman, RJ. (1994). ITSM for windows: A users guide to time series modelling and forecasting. Springer-Verlag.
- 3. Makridakis, SG, Wheelwright, SC, & Hyndman, RJ. (1998). Forecasting: Methods and applications (3rd ed). John Wiley & Sons. robjhyndman.com/forecasting/
- 4. Hyndman, RJ, Koehler, AB, Ord, JK, & Snyder, RD. (2008). Forecasting with exponential smoothing: The state space approach. Springer-Verlag. robjhyndman.com/expsmooth
- 5. Hyndman, RJ. (2015). Unbelievable. CreateSpace. robjhyndman.com/unbelievable
- 6. Hyndman, RJ, & Athanasopoulos, G. (2021). Forecasting: Principles and practice (3rd ed). 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, Hyndman, RJ, & Grunwald, GK. (1991). Continuous time threshold autoregressive models. *Statistica Sinica*, 1, 401–410.
- 2. Brockwell, PJ, & Hyndman, RJ. (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, Bashtannyk, DM, & Grunwald, GK. (1996). Estimating and visualizing conditional densities. *J Computational & Graphical Statistics*, 5(4), 315–336.
- 8. Hyndman, RJ, & Fan, Y. (1996). Sample quantiles in statistical packages. *The American Statistician*, 50(4), 361–365.
- 9. Grunwald, GK, Hamza, K, & Hyndman, RJ. (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, & Wand, MP. (1997). Nonparametric autocovariance function estimation. *The Australian J Statistics*, 39(3), 313–324.
- 11. Lajbcygier, P, Flitman, A, Swan, A, & Hyndman, R. (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, & Hyndman, RJ. (1998). Smoothing non-Gaussian time series with autoregressive structure. *Computational Statistics and Data Analysis*, 28, 171–191.
- 13. Fraccaro, R, Hyndman, RJ, & Veevers, A. (2000). Residual diagnostic plots for checking for model misspecification in time series regression. *Australian & New Zealand J Statistics*, 42(4), 463–477.
- 14. Grunwald, GK, Hyndman, RJ, Tedesco, LM, & Tweedie, RL. (2000). Non-Gaussian conditional linear AR(1) models. Australian & New Zealand J Statistics, 42(4), 479–495.
- 15. Hyndman, RJ, & Grunwald, GK. (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, & Hyndman, RJ. (2001). Bandwidth selection for kernel conditional density estimation. *Computational Statistics & Data Analysis*, 36(3), 279–298.
- 17. Erbas, B, & Hyndman, RJ. (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, Krebs, CJ, Danell, K, & Hyndman, RJ. (2001). Cycles and synchrony in the collared lemming (dicrostonyx groenlandicus) in arctic north america. *Oecologia*, 126(2), 216–224.
- 20. Cai, T, Hyndman, RJ, & Wand, MP. (2002). Mixed model-based hazard estimation. *J Computational & Graphical Statistics*, 11(4), 784–798.
- 21. Hyndman, RJ, Koehler, AB, Snyder, RD, & Grose, S. (2002). A state space framework for automatic forecasting using exponential smoothing methods. *International J Forecasting*, 18(3), 439–454.
- 22. Hyndman, RJ, & Yao, Q. (2002). Nonparametric estimation and symmetry tests for conditional density functions. *J Nonparametric Statistics*, 14(3), 259–278.
- 23. Racine, JS, & Hyndman, RJ. (2002). Using R to teach econometrics. J Applied Econometrics, 17(2), 175–189.
- 24. Hall, PG, & Hyndman, RJ. (2003). Improved methods for bandwidth selection when estimating ROC curves. *Statistics & Probability Letters*, *64*(2), 181–189.
- 25. Hyndman, RJ, & Billah, MB. (2003). Unmasking the theta method. International J Forecasting, 19(2), 287-290.
- 26. Rateau, F, Laumonier, B, & Hyndman, RJ. (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, Hyndman, RJ, & Fan, Y. (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, Hyndman, RJ, & Wood, SN. (2004). Spline interpolation for demographic variables: The monotonicity problem. *J Population Research*, 21(1), 95–98.
- 30. Snyder, RD, Koehler, AB, Hyndman, RJ, & Ord, JK. (2004). Exponential smoothing models: Means and variances for lead-time demand. *European J Operational Research*, 158(2), 444–455.
- 31. Billah, MB, Hyndman, RJ, & Koehler, AB. (2005). Empirical information criteria for time series forecasting model selection. *J Statistical Computation and Simulation*, 75(10), 831–840.
- 32. Erbas, B, & Hyndman, RJ. (2005). Sensitivity of the estimated air pollution-respiratory admissions relationship to statistical model choice. *International J Environmental Health Research*, 15(6), 437–448.
- 33. Hyndman, RJ, King, ML, Pitrun, I, & Billah, MB. (2005). Local linear forecasts using cubic smoothing splines. *Australian & New Zealand J Statistics*, 47(1), 87–99.
- 34. Hyndman, RJ, Koehler, AB, Ord, JK, & Snyder, R. (2005). Prediction intervals for exponential smoothing using two new classes of state space models. *J Forecasting*, 24(1), 17–37.
- 35. Shenstone, L, & Hyndman, RJ. (2005). Stochastic models underlying croston's method for intermittent demand forecasting. *J Forecasting*, 24(6), 389–402.

- 36. Booth, H, Hyndman, RJ, Tickle, L, & de Jong, P. (2006). Lee-Carter mortality forecasting: A multi-country comparison of variants and extensions. *Demographic Research*, 15(9), 289–310.
- 37. de Gooijer, JG, & Hyndman, RJ. (2006). 25 years of time series forecasting. *International J Forecasting*, 22(3), 443–473.
- 38. Hyndman, RJ. (2006). Another look at forecast-accuracy metrics for intermittent demand. *Foresight: The International J Applied Forecasting*, 4, 43–46.
- 39. Hyndman, RJ, & Koehler, AB. (2006). Another look at measures of forecast accuracy. *International J Forecasting*, 22(4), 679–688.
- 40. Kostenko, AV, & Hyndman, RJ. (2006). A note on the categorization of demand patterns. *The J the Operational Research Society*, *57*(10), 1256–1257.
- 41. Mandryk, JA, Mackson, JM, Horn, FE, Wutzke, SE, Badcock, C-A, Hyndman, RJ, & Weekes, LM. (2006). Measuring change in prescription drug utilization in Australia. *Pharmacoepidemiology and Drug Safety*, 15(7), 477–484.
- 42. Meyer, D, & Hyndman, RJ. (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, Smith-Miles, KA, & Hyndman, RJ. (2006). Characteristic-based clustering for time series data. *Data Mining and Knowledge Discovery*, 13(3), 335–364.
- 44. Ye, A, & Hyndman, RJ. (2006). Projection pursuit estimator for multivariate conditional densities (chinese). *J. Fuzhou Univ. Nat. Sci. Ed.*, 34(6), 794–797.
- 45. Zhang, X, King, ML, & Hyndman, RJ. (2006). A Bayesian approach to bandwidth selection for multivariate kernel density estimation. *Computational Statistics & Data Analysis*, 50(11), 3009–3031.
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