Rob J Hyndman

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

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 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

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
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

Editorial boards

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

Research grants

I have acquired (in most cases jointly) about $32 million in external research grants since 2000, including 3 ARC Discovery Grants, 3 ARC Linkage Grants, 1 NHMRC Grant, an ARC Centre of Excellence, an ARC Industrial Training Transformation Centre, and contract research grants from many government and business organizations.

Selected public lectures

- Belz lecture, *Forecasting and the importance of being uncertain*, Statistical Society Australia, Melbourne, Oct 2006.
- Knibbs lecture, *Population forecasting and the importance of being uncertain*, Statistical Society Australia, Canberra, Nov 2007.
- Yahoo Big Thinkers lecture, *Exploring the boundaries of predictability: what can we forecast, and when should we give up?*, California, Jun 2015.
- Cornish lecture, *Feasts and fables: modern tools for time series analysis*, Adelaide, November 2021.

Selected keynote addresses

- Keynote speaker, *Extreme Forecasting*, International Symposium on Forecasting, Hong Kong, Jun 2009.
- Keynote speaker, *Man vs Wild Data*, Young Statisticians Conference, Melbourne, Feb 2013.
- Keynote speaker, *Forecasting without forecasters*, International Symposium on Forecasting, Seoul, Jun 2013.
- Keynote speaker, *Automatic time series forecasting*, "New Trends on Intelligent Systems and Soft Computing 2014", Granada, Spain, Feb 2014.
- Keynote speaker, *Forecasting big time series data using R*, Chinese R conference, Nanchang, Oct 2015.
- Keynote speaker, *Forecasting large collections of related time series*, German Statistical Week, Augsburg, Sep 2016.
- Keynote speaker, *Visualizing and forecasting big time series data*, ICML Time Series Workshop, Sydney, Aug 2017.
- Keynote speaker, Beijing Workshop on Forecasting, Nov 2017.
- Keynote speaker, *10 years of forecast reconciliation*, International Symposium on Forecasting, Oct 2020.
- Blakers lecture, *Forecasting the future and the future of forecasting*, ANU-AAMT National Mathematics Summer School, January 2022.

R packages

I have coauthored 58 R packages as a result of my research. There have been over 89 million downloads of my packages since 2015 (to 24 April 2023).

Selected books

1. Makridakis, SG, SC Wheelwright, and RJ Hyndman (1998). *Forecasting: methods and applications*. 3rd ed. New York: John Wiley & Sons. robjhyndman.com/forecasting/. *[Citations: 7063]*.
2. 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: 1743]*.
3. Hyndman, RJ and G Athanasopoulos (2021). *Forecasting: principles and practice*. 3rd ed. Melbourne, Australia: OTexts. OTexts.org/fpp3. *[Citations: 6189]*.

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 24 April 2023. My h-index is 77 with total citations of 53,817.

1. Hyndman, RJ (1996). Computing and graphing highest density regions. *The American Statistician* **50**(2), 120–126. *[Citations: 767]*.
2. Hyndman, RJ, DM Bashtannyk, and GK Grunwald (1996). Estimating and visualizing conditional densities. *J Computational & Graphical Statistics* **5**(4), 315–336. *[Citations: 438]*.
3. Hyndman, RJ and Y Fan (1996). Sample quantiles in statistical packages. *The American Statistician* **50**(4), 361–365. *[Citations: 1258]*.
4. 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: 1220]*.
5. de Gooijer, JG and RJ Hyndman (2006). 25 years of time series forecasting. *International J Forecasting* **22**(3), 443–473. *[Citations: 1426]*.
6. Hyndman, RJ and AB Koehler (2006). Another look at measures of forecast accuracy. *International J Forecasting* **22**(4), 679–688. *[Citations: 5340]*.
7. 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: 841]*.
8. 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: 336]*.
9. Hyndman, RJ and Y Khandakar (2008). Automatic time series forecasting: the forecast package for R. *J Statistical Software* **26**(3), 1–22. *[Citations: 4025]*.
10. Hyndman, RJ and S Fan (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems* **25**(2), 1142–1153. *[Citations: 412]*.
11. 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: 1636]*.
12. 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: 1004]*.
13. 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: 485]*.
14. Bergmeir, C, RJ Hyndman, and JM Benıtez (2016). Bagging exponential smoothing methods using STL decomposition and Box-Cox transformation. *International J Forecasting* **32**(2), 303–312. *[Citations: 280]*.
15. 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: 163]*.
16. Bergmeir, C, RJ Hyndman, and B Koo (2018). A note on the validity of cross-validation for evaluating autoregressive time series prediction. *Computational Statistics & Data Analysis* **120**, 70–83. *[Citations: 527]*.
17. 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: 257]*.
18. 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: 210]*.
19. 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]*.
20. 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: 100]*.
21. 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: 81]*.
22. Talagala, PD, RJ Hyndman, and K Smith-Miles (2021). Anomaly detection in high-dimensional data. *J Computational & Graphical Statistics* **30**(2), 360–374. *[Citations: 33]*.