

# Rob J Hyndman

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

## Curriculum Vitae

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## Education and qualifications

B.Sc.(Hons)	University of Melbourne	1988
Ph.D.	University of Melbourne	1992
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	<b>KNAW Visiting Professor</b> , TU/Eindhoven, Netherlands
2003–	<b>Professor</b> , Department of Econometrics & Business Statistics, Monash University
2002	<b>Visiting Senior Research Fellow</b> , Mathematical Sciences Institute, Australian National University
2001–2003	<b>Associate Professor</b> , Department of Econometrics & Business Statistics, Monash University
1998	<b>Visiting Professor</b> , Department of Statistics, Colorado State University
1998–2000	<b>Senior Lecturer</b> , Department of Econometrics & Business Statistics, Monash University
1997–1998	<b>Senior Lecturer</b> , Department of Mathematics and Statistics, Monash University
1995–1996	<b>Lecturer</b> , Department of Mathematics and Statistics, Monash University
1993–1994	<b>Lecturer</b> , Department of Statistics, University of Melbourne
1985–1992	<b>Statistical consultant</b> , 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

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

## Editorial boards

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

## 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 240 papers, chapters or books on statistical topics (listed on pages 4–13).
- On Google Scholar my h-index is 77 with total citations of 54,995 (as at 13 June 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 59 R packages as a result of my research (listed on pages 22–24). There have been over 92 million downloads of my packages since 2015 (to 13 June 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.

2002	Hyndman. "Evaluation of PBS forward estimates methodology". <i>Funding from Commonwealth Department of Health and Ageing</i>	\$55,341
2004–2006	Martin, Snyder, Hyndman. "New approaches to the analysis of count time series". <i>Funding from ARC Discovery Grant</i>	\$172,317
2004–2008	Hyndman. "Analysis of NPS interventions". <i>Funding from National Prescribing Service</i>	\$120,000
2006–2010	Hyndman, Athanasopoulos. "Tourism forecasting". <i>Funding from Tourism Australia</i>	\$312,017
2007	Hyndman. "Peak energy demand forecasting for South Australia". <i>Funding from Electricity Supply Industry Planning Council</i>	\$78,045
2008–2010	Hyndman. "The price elasticity of electricity demand in South Australia and Victoria". <i>Funding from Victorian Energy Corporation</i>	\$450,000
2009–2011	Erbas, Abramson, Tang, Allen, Newbiggin, Dharmage, Hyndman. "The impact of outdoor aeroallergen exposure on asthma exacerbations in children and adolescents". <i>Funding from National Health and Medical Research Council</i>	\$454,550
2011–2013	Hyndman, Fan. "Development of electricity peak demand and energy forecasts for the SWIS". <i>Funding from Independent Market Operator (Western Australia)</i>	\$93,450
2011–2015	Hyndman. "Energy demand forecasting". <i>Funding from Australian Energy Market Operator</i>	\$864,200
2013–2016	Smith-Miles, Hyndman, Villanova, Kah. "Optimising experimental design for robust product development: a cast study for high-efficiency energy generation". <i>Funding from ARC Linkage Grant</i>	\$362,389
2014–2017	Panagiotelis, Athanasopoulos, Hyndman, Vahid. "Macroeconomic forecasting in a "Big Data" world". <i>Funding from ARC Discovery Grant</i>	\$451,034
2017–2018	Hyndman, Ben Taieb, Bergmeir. "Demand forecasting for large-scale dynamic hierarchies in a big data environment". <i>Funding from Huawei Innovation Research Program</i>	\$86,586
2017–2019	Smith-Miles, Hyndman, Munoz Acosta, Katsifolis. "Intruder Alert! Detecting and classifying events in noisy time series". <i>Funding from ARC Linkage Grant</i>	\$204,000
2017–2019	Hyndman, Cook. "RiskLab Projects: Econometrics". <i>Funding from RiskLab at Data61</i>	\$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". <i>Funding from Australian Research Council</i>	\$20,000,000
2019	Hyndman, Bergmeir. "DeepForecast: Leveraging forecasts on large scales of related time series". <i>Funding from Facebook</i>	\$70,000
2019–2020	Bergmeir, Vahid, Hyndman. "Application of advanced short term power generation forecasting technology for wind and solar farms". <i>Funding from Advisian</i>	\$499,753
2019–2022	Mengersen, Hyndman, Petersen, McGree, Turner, Maxwell, Liquet, Jones. "Revolutionising water-quality monitoring in the information age". <i>Funding from ARC Linkage Grant</i>	\$729,855
2020–2022	Martin, Frazier, Hyndman, Maneesoonthorn. "Loss-based Bayesian prediction". <i>Funding from ARC Discovery Grant</i>	\$393,000
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)". <i>Funding from ARC Industrial Transformation Training Centre</i>	\$4,861,236
2021	Hyndman, Bergmeir, Wickramasuriya, Bandara. "DeepHTF: Global model based forecasting framework for large scale hierarchically related time series". <i>Funding from Facebook</i>	\$68,500
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)". <i>Funding from Commonwealth Department of Health and Ageing</i>	\$670,873
2022	Schmidt, Koo, Hyndman. "SETAR-TREE: Global model-based forecasting with Trees and Threshold Autoregressive Models". <i>Funding from Facebook</i>	\$78,660
2022–2023	Hyndman. "Provision of Statistical Services". <i>Funding from Australian Bureau of Meteorology</i>	\$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 259 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. *NeuroVeSt 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.
31. Billah, MB, RJ Hyndman, and AB Koehler (2005). Empirical information criteria for time series forecasting model selection. *J Statistical Computation and Simulation* **75**(10), 831–840.
32. Erbas, B and RJ Hyndman (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, ML King, I Pitrun, and MB Billah (2005). Local linear forecasts using cubic smoothing splines. *Australian & New Zealand J Statistics* **47**(1), 87–99.
34. Hyndman, RJ, AB Koehler, JK Ord, and R Snyder (2005). Prediction intervals for exponential smoothing using two new classes of state space models. *J Forecasting* **24**(1), 17–37.
35. Shenstone, L and RJ Hyndman (2005). Stochastic models underlying Croston's method for intermittent demand forecasting. *J Forecasting* **24**(6), 389–402.
36. Booth, H, RJ 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, JG and RJ Hyndman (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 and AB Koehler (2006). Another look at measures of forecast accuracy. *International J Forecasting* **22**(4), 679–688.
40. Kostenko, AV and RJ Hyndman (2006). A note on the categorization of demand patterns. *The J the Operational Research Society* **57**(10), 1256–1257.
41. Mandryk, JA, JM Mackson, FE Horn, SE Wutzke, CA Badcock, RJ Hyndman, and LM Weekes (2006). Measuring change in prescription drug utilization in Australia. *Pharmacoepidemiology and Drug Safety* **15**(7), 477–484.
42. Meyer, D and RJ 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, KA Smith-Miles, and RJ Hyndman (2006). Characteristic-based clustering for time series data. *Data Mining and Knowledge Discovery* **13**(3), 335–364.
44. Ye, A and RJ Hyndman (2006). Projection pursuit estimator for multivariate conditional densities (Chinese). *J. Fuzhou Univ. Nat. Sci. Ed.* **34**(6), 794–797.
45. Zhang, X, ML King, and RJ Hyndman (2006). A Bayesian approach to bandwidth selection for multivariate kernel density estimation. *Computational Statistics & Data Analysis* **50**(11), 3009–3031.
46. Erbas, B, JH Chang, SC Dharmage, EK Ong, RJ Hyndman, E Newbiggin, and MJ Abramson (2007). Do levels of airborne grass pollen influence asthma hospital admissions? *Clinical and Experimental Allergy* **37**(11), 1641–1647.
47. Erbas, B, RJ Hyndman, and DM Gertig (2007). Forecasting age-specific breast cancer mortality using functional data models. *Statistics in Medicine* **26**(2), 458–470.
48. Horn, FE, JA Mandryk, JM Mackson, SE Wutzke, LM Weekes, and RJ Hyndman (2007). Measurement of changes in antihypertensive drug utilisation following primary care educational interventions. *Pharmacoepidemiology and Drug Safety* **16**(3), 297–308.
49. Hyndman, RJ and AV Kostenko (2007). Minimum sample size requirements for seasonal forecasting models. *Foresight: the International J Applied Forecasting* **6**, 12–15.
50. 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.
51. Kim, JH, P Silvapulle, and RJ 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 RJ Hyndman (2008). Modelling and forecasting Australian domestic tourism. *Tourism Management* **29**(1), 19–31.
53. Gould, PG, AB Koehler, F Vahid, RD Snyder, JK Ord, and RJ Hyndman (2008). Forecasting time series with multiple seasonal patterns. *European J Operational Research* **191**(1), 205–220.
54. Hyndman, RJ, M Akram, and BC Archibald (2008). The admissible parameter space for exponential smoothing models. *Annals of the Institute of Statistical Mathematics* **60**(2), 407–426.
55. 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.
56. Hyndman, RJ and Y Khandakar (2008). Automatic time series forecasting: the forecast package for R. *J Statistical Software* **26**(3), 1–22.
57. Magnano, L, JW Boland, and RJ Hyndman (2008). Generation of synthetic sequences of half-hourly temperature. *Environmetrics* **19**(8), 818–835.
58. Akram, M, RJ Hyndman, and JK Ord (2009). Exponential smoothing and non-negative data. *Australian & New Zealand J Statistics* **51**(4), 415–432.
59. Athanasopoulos, G, RA Ahmed, and RJ Hyndman (2009). Hierarchical forecasts for Australian domestic tourism. *International J Forecasting* **25**(1), 146–166.
60. de Silva, A, RJ Hyndman, and RD Snyder (2009). A multivariate innovations state space Beveridge-Nelson decomposition. *Economic Modelling* **26**(5), 1067–1074.
61. Hyndman, RJ and HL Shang (2009). Forecasting functional time series (with discussion). *J the Korean Statistical Society* **38**(3), 199–221.
62. Ord, JK, AB Koehler, RD Snyder, and R Hyndman (2009). Monitoring processes with changing variances. *International J Forecasting* **25**(3), 518–525.
63. Wang, X, KA Smith-Miles, and RJ 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, RJ Hyndman, and RD 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, DM Gertig, D English, JL Hopper, AM Kavanagh, and RJ 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. *J Epidemiology* **20**(2), 159–165.



66. Hyndman, RJ and S Fan (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems* **25**(2), 1142–1153.
67. Hyndman, RJ and HL Shang (2010). Rainbow plots, bagplots and boxplots for functional data. *J Computational & Graphical Statistics* **19**(1), 29–45.
68. Kolassa, S and RJ Hyndman (2010). Free open-source forecasting using R. *Foresight: the International J Applied Forecasting* **17**, 19–24.
69. 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.
70. Verbesselt, J, RJ 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, RJ 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 RJ Hyndman (2011). The value of feedback in forecasting competitions. *International J Forecasting* **27**(3), 845–849.
73. Athanasopoulos, G, RJ Hyndman, H Song, and DC Wu (2011). The tourism forecasting competition. *International J Forecasting* **27**(3), 822–844.
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