

Rob J Hyndman

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

Employment history

2019– **Head**, Department of Econometrics & Business Statistics, Monash University
2003– **Professor**, Department of Econometrics & Business Statistics, Monash University
2001–2003 **Associate Professor**, Department of Econometrics & Business Statistics, Monash 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

Other positions

2011– **Editor**, *Journal of Statistical Software*
2001– **Associate Editor**, *International Journal of Forecasting*
2005–2018 **Editor-in-Chief**, *International Journal of Forecasting*
2005–2018 **Director**, International Institute of Forecasters
2001–2004 **Theory and Methods Editor**, *Australian & New Zealand Journal of Statistics*

Honours and awards

2016 KNAW Visiting Professor, TU/Eindhoven, Netherlands
2010 Dean's Award for excellence in innovation and external collaboration, Monash University
2008 Dean's award for excellence in research, Monash University
2008 Vice-Chancellor's award for postgraduate supervisor of the year, Monash University
2007 Knibbs Lecturer, Statistical Society of Australia (ACT branch)
2007 Moran Medal for Statistical Science, Australian Academy of Science
2006 Belz Lecturer, Statistical Society of Australia (Victorian branch)
1998 Award for excellence in teaching, Monash Science Society
1990 Finalist, Channel Ten Young Achiever Awards
1988 Dwrights 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

Current memberships

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

Research

- Since 1991 I have authored 200 papers, chapters or books on statistical topics (listed on pages ??–??).
- 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 and one post-doctoral research fellow. I have previously supervised another 25 PhD students and 3 Masters students.
- I publish the *Hyndsight* blog on research issues which receives an average of about 2000 pageviews per day.
- I have produced 46 R packages as a result of my research (listed on pages ??–??) which have been downloaded over 2 million times in the last 12 months.

Grants

I have acquired (in most cases jointly) about \$6.8 million in external research grants since 2000. External research grants over \$40,000 are listed below.

2001–2002	RJ Hyndman. “Injury management pilot evaluation”. <i>Funding from WorkCover NSW</i>	\$42,182
2002	RJ Hyndman. “Evaluation of PBS forward estimates methodology”. <i>Funding from Commonwealth Department of Health and Ageing</i>	\$55,341
2004–2006	G Martin, RD Snyder, RJ Hyndman. “New approaches to the analysis of count time series”. <i>Funding from ARC Discovery Grant</i>	\$172,317
2004–2008	RJ Hyndman. “Analysis of NPS interventions”. <i>Funding from National Prescribing Service</i>	\$120,000
2006–2010	RJ Hyndman, G Athanasopoulos. “Tourism forecasting”. <i>Funding from Tourism Australia</i>	\$312,017
2007	RJ Hyndman. “Peak energy demand forecasting for South Australia”. <i>Funding from Electricity Supply Industry Planning Council</i>	\$78,045
2008	RJ Hyndman. “PBS forecasting model review”. <i>Funding from Commonwealth Department of Health and Ageing</i>	\$46,514
2008	RJ Hyndman. “Forecasting long-term peak half-hourly electricity demand for Western Australia”. <i>Funding from Westernpower</i>	\$42,000
2008–2010	RJ Hyndman. “The price elasticity of electricity demand in South Australia and Victoria”. <i>Funding from Victorian Energy Corporation</i>	\$450,000
2009–2011	B Erbas, M Abramson, M Tang, K Allen, E Newbiggin, S Dharmage, RJ 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	RJ Hyndman, S 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	RJ Hyndman. “Energy demand forecasting”. <i>Funding from Australian Energy Market Operator</i>	\$864,200
2013–2016	KA Smith-Miles, RJ Hyndman, L Villanova, M 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	AN Panagiotelis, G Athanasopoulos, RJ Hyndman, F Vahid. “Macroeconomic forecasting in a “Big Data” world”. <i>Funding from ARC Discovery Grant</i>	\$451,034
2017–2018	RJ Hyndman, S Ben Taieb, C 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	KA Smith-Miles, RJ Hyndman, M Munoz Acosta, J Katsifolis. “Intruder Alert! Detecting and classifying events in noisy time series”. <i>Funding from ARC Linkage Grant</i>	\$204,000
2017–2019	RJ Hyndman, D Cook. “RiskLab Projects: Econometrics”. <i>Funding from RiskLab at Data61</i>	\$151,200
2017–2021	N Bean, K Burrage, J de Gier, A Delaigle, P Forrester, T Garoni, RJ Hyndman, R Kohn, D Kroese, K Mengersen, A Pettit, P Pollet, M Roughan, L Ryan, S Sisson, K Smith-Miles, P Taylor, I Turner, M Wand, Y-G Wang. “ARC Centre of Excellence for Mathematical and Statistical Frontiers”. <i>Funding from Australian Research Council</i>	\$554,329
2019	RJ Hyndman, Christoph Bergmeir. “DeepForecast: Leveraging forecasts on large scales of related time series”. <i>Funding from Facebook</i>	\$70,000
2019–2020	C Bergmeir, F Vahid, RJ Hyndman. “Application of advanced short term power generation forecasting technology for wind and solar farms”. <i>Funding from Advisian</i>	\$499,753
2019–2022	K Mengersen, RJ Hyndman, E Petersen, J McGree, R Turner, P Maxwell, B Lique, J Jones. “Revolutionising water-quality monitoring in the information age”. <i>Funding from ARC Linkage Grant</i>	\$729,855
2020–2022	G Martin, D Frazier, RJ Hyndman, W Maneesoonthorn. “Loss-based Bayesian prediction”. <i>Funding from ARC Discovery Grant</i>	\$393,000

Major invited talks

- Belz lecture, *Forecasting and the importance of being uncertain*, Statistical Society of Australia, Melbourne, October 2006.
- Knibbs lecture, *Population forecasting and the importance of being uncertain*, Statistical Society of Australia, Melbourne, November 2007.
- Invited speaker, *Forecasting functional time series*, Australian Frontiers of Science, Canberra, February 2008.
- Keynote speaker, *Extreme Forecasting*, International Symposium on Forecasting, Hong Kong, June 2009.
- Workshop leader, *Statistical Forecasting: Principles and Practice*, Swiss Statistical Society, Kandersteg, June 2011.
- Invited speaker, *Advances in automatic time series forecasting*, Australian Statistics Conference, Adelaide, July 2012.
- Keynote speaker, *Man vs Wild Data*, Young Statisticians Conference, Melbourne, February 2013.
- Keynote speaker, *Forecasting without forecasters*, International Symposium on Forecasting, Seoul, June 2013.
- Keynote speaker, *Automatic time series forecasting*, “New Trends on Intelligent Systems and Soft Computing 2014”, University of Granada, Spain, February 2014.
- Workshop leader, *State space models for time series*, Australian Bureau of Statistics, May 2014.
- Keynote speaker, *Challenges in forecasting peak electricity demand*, Energy Forum, Valais, Switzerland, June 2014.
- Workshop leader, *Functional time series in demography*, Humboldt University, Berlin, June 2014.
- Workshop leader, *Forecasting: principles and practice*, University of Western Australia, September 2014.
- Invited speaker, *Visualization and forecasting of big time series data*, ACEMS Big data workshop, QUT, February 2015.
- Keynote speaker, *Exploring the boundaries of predictability: what can we forecast, and when should we give up?*, Yahoo Big Thinkers, June 2015.
- Keynote speaker, *Forecasting big time series data using R*, Chinese R conference, Nanchang, October 2015.
- Keynote speaker, *Forecasting large collections of related time series*, German Statistical Week, Augsburg, September 2016.
- Invited speaker, International Symposium on Energy Analytics, Cairns, June 2017.
- Keynote speaker, ICML Time Series Workshop, Sydney, August 2017.
- Keynote speaker, Beijing Workshop on Forecasting, November 2017.
- Workshop leader, *Forecasting: principles and practice*, New York City, June 2018.
- Monash master class, *Forecasting the future of the power industry: What can you learn from smart meter data?*, Melbourne, September 2018.
- ISI short course, *High-dimensional time series analysis*, Kuala Lumpur, August 2019.
- Workshop leader, *Tidy time series and forecasting in R*, rstudio::conf, San Francisco, January 2020.
- Keynote speaker, International Symposium on Forecasting, Rio de Janeiro, July 2020.

Teaching

- In 2018, student evaluations for “Applied forecasting for business and economics” gave an average rating for my teaching of 4.82 out of 5, while all students rated “Advanced statistical modelling” at 5 out of 5.
- In 1998, I received the award for “Excellence in teaching” by the Monash Science Society. This is awarded by the students of the Science faculty.
- I am author of an innovative textbook with George Athanasopoulos entitled *Forecasting: principles and practice* (0Texts.org/fpp2/) which is available online and free of charge. The website has an average of over 20000 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 248 written consulting reports (listed on pages ??–??).
- 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).

Publications

PhD thesis

Books

Refereed research papers

Book chapters

Papers in refereed conference proceedings

Working papers under revision or review

Book reviews

Editorials

Statistical consulting reports

Software (R packages)