# Rob J Hyndman
FAA, FASSA, BSc (Hons), PhD, AStat

**Curriculum Vitae**
January 2026

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## Education and qualifications

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|---|---|---|
| 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

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| 2025 | Highly-cited researcher award, Clarivate Analytics |
| 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

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| 2023–2026 | **Executive Editor**, | *The R Journal* |
| 2011–2024 | **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 $36 million in external research grants since 2000, including an ARC Centre of Excellence, an NHMRC Centre of Excellence, an ARC Industrial Training Transformation Centre, 4 ARC Discovery Grants, 3 ARC Linkage Grants, 1 NHMRC Grant, and contract research grants from many government and business organizations.

## Selected public and keynote 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.
➤ 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.
➤ Yahoo Big Thinkers lecture, *Exploring the boundaries of predictability: what can we forecast, and when should we give up?*, California, Jun 2015.
➤ 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, *10 years of forecast reconciliation*, International Symposium on Forecasting, Oct 2020.
➤ Cornish lecture, *Feasts and fables: modern tools for time series analysis*, Adelaide, November 2021.
➤ Blakers lecture, *Forecasting the future and the future of forecasting*, ANU-AAMT National Mathematics Summer School, Jan 2022.
➤ Keynote speaker, *Visualization of complex seasonal patterns in time series*, 800 year anniversary, University of Padua, Sep 2022.
➤ ANU public lecture, *Forecasting the future and the future of forecasting*, Canberra, Nov 2022.
➤ IIF Distinguished Lecturer, *Forecast reconciliation*, online series of lectures, Nov 2023.
➤ Suessmilch lecture, *vital: Tidy data analysis for demography using R*, Rostock, Germany, Jun 2024.
➤ Keynote speaker, *Improving forecasts via subspace projections*, International Statistics Conference, Colombo, Dec 2024.
➤ Keynote speaker, *Improving forecasts via subspace projections*, International Forum on Statistics, Beijing, Jul 2025.

## R packages

I have coauthored 65 R packages as a result of my research. There have been over 151 million downloads of my packages since 2015 (to 31 January 2026).

## Selected books

1. Makridakis, SG, SC Wheelwright, and RJ Hyndman (1998). *Forecasting: methods and applications*. 3rd ed. New York: John Wiley & Sons. `http://robjhyndman.com/forecasting/`. *[Citations: 8382]*.
2. Hyndman, RJ, AB Koehler, JK Ord, and RD Snyder (2008). *Forecasting with exponential smoothing: the state space approach*. Berlin: Springer-Verlag. `http://robjhyndman.com/expsmooth`. *[Citations: 2571]*.
3. Hyndman, RJ and G Athanasopoulos (2021). *Forecasting: principles and practice*. 3rd ed. Melbourne, Australia: OTexts. `http://OTexts.com/fpp3`. *[Citations: 12934]*.

## Selected papers

Since 1991 I have authored 260 research papers or book chapters on statistical topics. Some highlights are listed below, with citations taken from Google Scholar on 31 January 2026. My h-index is 89 with total citations of 78,920.

1. Hyndman, RJ (1996). Computing and graphing highest density regions. *The American Statistician* **50**(2), 120–126. *[Citations: 955]*.
2. Hyndman, RJ, DM Bashtannyk, and GK Grunwald (1996). Estimating and visualizing conditional densities. *J Computational & Graphical Statistics* **5**(4), 315–336. *[Citations: 514]*.
3. Hyndman, RJ and Y Fan (1996). Sample quantiles in statistical packages. *The American Statistician* **50**(4), 361–365. *[Citations: 1700]*.
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: 1578]*.
5. de Gooijer, JG and RJ Hyndman (2006). 25 years of time series forecasting. *International J Forecasting* **22**(3), 443–473. *[Citations: 1792]*.
6. Hyndman, RJ and AB Koehler (2006). Another look at measures of forecast accuracy. *International J Forecasting* **22**(4), 679–688. *[Citations: 7729]*.
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: 1062]*.
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: 399]*.
9. Hyndman, RJ and Y Khandakar (2008). Automatic time series forecasting: the forecast package for R. *J Statistical Software* **26**(3), 1–22. *[Citations: 5927]*.
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: 504]*.
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: 2253]*.
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: 1585]*.
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: 768]*.
14. Bergmeir, C, RJ Hyndman, and JM Benítez (2016). Bagging exponential smoothing methods using STL decomposition and Box-Cox transformation. *International J Forecasting* **32**(2), 303–312. *[Citations: 481]*.
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: 235]*.
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: 899]*.
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: 517]*.
18. 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: 88]*.
19. 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: 186]*.
20. 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: 269]*.
21. Kandanaarachchi, S and RJ Hyndman (2022). Leave-one-out kernel density estimates for outlier detection. *J Computational & Graphical Statistics* **31**(2), 586–599. *[Citations: 12]*.
22. Wang, X, RJ Hyndman, F Li, and Y Kang (2023). Forecast combinations: an over 50-year review. *International J Forecasting* **39**(4), 1518–1547. *[Citations: 355]*.
23. Athanasopoulos, G, RJ Hyndman, N Kourentzes, and A Panagiotelis (2024). Forecast reconciliation: a review. *International J Forecasting* **40**(2), 430–456. *[Citations: 113]*.