Rob J Hyndman

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

Curriculum Vitae
December 2025

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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

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

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 68 R packages as a result of my research. There have been over 147 million downloads of my packages since 2015 (to 15 December 2025).

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: 8278]*.
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: 2529]*.
3. Hyndman, RJ and G Athanasopoulos (2021). *Forecasting: principles and practice*. 3rd ed. Melbourne, Australia: OTexts. `http://OTexts.com/fpp3`. *[Citations: 12334]*.

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 15 December 2025. My h-index is 89 with total citations of 77,119.

1. Hyndman, RJ (1996). Computing and graphing highest density regions. *The American Statistician* **50**(2), 120–126. *[Citations: 952]*.
2. Hyndman, RJ, DM Bashtannyk, and GK Grunwald (1996). Estimating and visualizing conditional densities. *J Computational & Graphical Statistics* **5**(4), 315–336. *[Citations: 511]*.
3. Hyndman, RJ and Y Fan (1996). Sample quantiles in statistical packages. *The American Statistician* **50**(4), 361–365. *[Citations: 1680]*.
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: 1562]*.
5. de Gooijer, JG and RJ Hyndman (2006). 25 years of time series forecasting. *International J Forecasting* **22**(3), 443–473. *[Citations: 1771]*.
6. Hyndman, RJ and AB Koehler (2006). Another look at measures of forecast accuracy. *International J Forecasting* **22**(4), 679–688. *[Citations: 7545]*.
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: 1045]*.
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: 392]*.
9. Hyndman, RJ and Y Khandakar (2008). Automatic time series forecasting: the forecast package for R. *J Statistical Software* **26**(3), 1–22. *[Citations: 5830]*.
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: 501]*.
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: 2219]*.
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: 1547]*.
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: 749]*.
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: 472]*.
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: 231]*.
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: 869]*.
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: 501]*.
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: 84]*.
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: 181]*.
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: 254]*.
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: 332]*.
23. Athanasopoulos, G, RJ Hyndman, N Kourentzes, and A Panagiotelis (2024). Forecast reconciliation: a review. *International J Forecasting* **40**(2), 430–456. *[Citations: 103]*.