

# Rob J Hyndman

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

## Curriculum Vitae

October 2025

📍 Department of Econometrics & Business Statistics,

Monash University, VIC 3800, Australia.

🏠 robjhyndman.com

✉ Rob.Hyndman@monash.edu

⌚ robjhyndman

## 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

2021 Pitman Medal, Statistical Society of Australia

2007 Moran Medal for Statistical Science, Australian Academy of Science

## Selected books

1. 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: 2465].
2. Hyndman, RJ and G Athanasopoulos (2021). *Forecasting: principles and practice*. 3rd ed. Melbourne, Australia: OTexts. <http://OTexts.com/fpp3>. [Citations: 11648].

## 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 7 October 2025. My h-index is 86 with total citations of 74,851.

1. Hyndman, RJ (1996). Computing and graphing highest density regions. *The American Statistician* **50**(2), 120–126. [Citations: 943].
2. Hyndman, RJ and Y Fan (1996). Sample quantiles in statistical packages. *The American Statistician* **50**(4), 361–365. [Citations: 1637].
3. 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: 1529].
4. Hyndman, RJ and AB Koehler (2006). Another look at measures of forecast accuracy. *International J Forecasting* **22**(4), 679–688. [Citations: 7269].
5. 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: 1034].
6. 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: 393].
7. Hyndman, RJ and Y Khandakar (2008). Automatic time series forecasting: the forecast package for R. *J Statistical Software* **26**(3), 1–22. [Citations: 5683].
8. Hyndman, RJ and S Fan (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems* **25**(2), 1142–1153. [Citations: 495].
9. 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: 2183].
10. 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: 1502].
11. 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: 723].
12. 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: 225].
13. 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: 475].
14. 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: 376].
15. 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: 78].
16. 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: 175].
17. 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: 232].