

# Rob J Hyndman

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

## Curriculum Vitae

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## 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

- 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: 2188].
- Hyndman, RJ and G Athanasopoulos (2021). *Forecasting: principles and practice*. 3rd ed. Melbourne, Australia: OTexts. <http://OTexts.org/fpp3>. [Citations: 9366].

## Selected papers

Since 1991 I have authored 254 research papers or book chapters on statistical topics. Some highlights are listed below, with citations taken from Google Scholar on 1 December 2024. My h-index is 84 with total citations of 66,852.

- Hyndman, RJ (1996). Computing and graphing highest density regions. *The American Statistician* **50**(2), 120–126. [Citations: 877].
- Hyndman, RJ and Y Fan (1996). Sample quantiles in statistical packages. *The American Statistician* **50**(4), 361–365. [Citations: 1472].
- 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: 1436].
- Hyndman, RJ and AB Koehler (2006). Another look at measures of forecast accuracy. *International J Forecasting* **22**(4), 679–688. [Citations: 6546].
- 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: 982].
- 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: 364].
- Hyndman, RJ and Y Khandakar (2008). Automatic time series forecasting: the forecast package for R. *J Statistical Software* **26**(3), 1–22. [Citations: 5134].
- Hyndman, RJ and S Fan (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems* **25**(2), 1142–1153. [Citations: 465].
- 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: 1990].
- 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: 1308].
- 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: 627].
- 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: 203].
- 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: 385].
- 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: 315].
- 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: 59].
- 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: 150].
- 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: 166].