Professor Rob Hyndman: A visionary who transformed modern forecasting

Across the global statistics community, few names are held in the same esteem as *Professor Rob J. Hyndman*. Renowned for reshaping the practice and teaching of time series forecasting, Rob stands as one of the world's most influential applied statisticians. His research, textbooks, open-source software, and policy contributions have had a substantial impact, reaching industry, government, academia, and millions of learners across the world.

Where curiosity took shape: the early years of a forecasting pioneer

Rob's academic journey began at the University of Melbourne, where he completed his BSc (Hons) in 1988. His PhD, completed in 1992 under the supervision of Peter J. Brockwell and Gary K. Grunwald, was in stochastic partial differential equations, far from forecasting. Yet, it was during his PhD years that a serendipitous moment set him on the path that would define his career.

His supervisor was preparing to run a workshop on forecasting for professionals and asked Rob if he could help. Although he had never taken a forecasting unit in his life, he embraced the challenge. To prepare, he studied the well-known forecasting textbook by Spyros G. Makridakis and Steven C. Wheelwright. Within months, he not only mastered the field but developed a genuine passion for forecasting and included it in his doctoral research. Later, when Makridakis and Wheelwright sought a third author for the next edition of the book, Rob was chosen, propelling him into international prominence.

This formative experience also shaped his philosophy: to be open to new problems, to learn quickly, and to focus on real-world relevance, principles that have defined his career ever since.

A career of impact and distinction

After completing his PhD, Rob began as a lecturer at the University of Melbourne before joining Monash University, where he rose to full professor in 2003, only ten years after graduating. At Monash he took on several major leadership roles, including Director of Consulting, Director of the Business and Economic Forecasting Unit, and later Head of the Department of Econometrics and Business Statistics from 2019 to 2022. These roles reflect both his academic influence and his commitment to building strong links between research, teaching, industry, and policy.

Rob also held visiting appointments at Colorado State University, the Australian National University, and Eindhoven University of Technology, contributing to broad international collaborations.
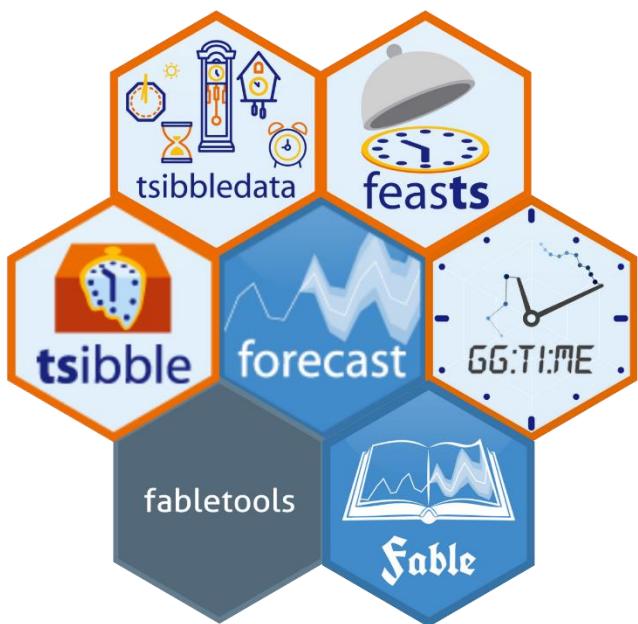
A body of work that reframed an entire discipline

Rob's research has fundamentally shaped modern time series forecasting. His work on automatic forecasting, forecast reconciliation, functional time series, feature-based analysis, and computational time series methods has become widely adopted both in academia and industry. Many of these ideas form the backbone of forecasting systems used by organisations worldwide, including Walmart, Nestlé, SAP, GrandVision, Huawei, and the Bank of New York Mellon.

Since 1991, Rob has published more than 250 papers, chapters, and books across a wide range of statistical topics. His work appears in top journals such as *Biometrika*, *Journal of the American Statistical Association*, *Journal of Royal Statistical Society (Series B)*, *Journal of Computational and Graphical Statistics*, and the *International Journal of Forecasting*. On Google Scholar, his h-index of 88 and over 75,000 citations underscore his influence, placing him among the most highly cited statisticians in the world.

He has also been extraordinarily successful in research funding, securing more than $35.7 million in external grants with collaborators since 2000.

From code to community: open-source impact at scale

One of Rob's most enduring contributions is his commitment to freely accessible statistical tools. He has co-authored more than 65 R packages, an extraordinary contribution to the open-source community. These packages have been downloaded over 144 million times since 2015. His first major package, *forecast*, emerged from his consulting projects over two decades ago and is now one of the most widely used forecasting tools globally. For many practitioners, students, and educators, it is the entry point into forecasting with R.

His online textbook *Forecasting: Principles and Practice* (written with his colleague George Athanasopoulos) has revolutionised forecasting education. Free, online, and continually updated, it receives more than 25,000 pageviews per day and is used as a primary textbook at universities around the world. Another influential book, *Forecasting with Exponential Smoothing*, formalised the state space approach now widely used in practice. Together, these works have changed how forecasting is taught and understood.

Beyond forecasting textbooks, he authored *Unbelievable*, a candid and reflective work in which he shares his personal journey from religious faith to an evidence-driven perspective, explaining how his commitment to evidence and reason ultimately led him, as a university professor, to abandon religion and become an unbeliever.

Global leadership in research, publishing, and academic excellence

For nearly fifteen years, Rob served as Editor-in-Chief of two of the most respected journals in statistics and statistical computing: the *International Journal of Forecasting* and *the R Journal*, as well as an Editor of the *Journal of Statistical Software* and Theory and Methods Editor of *the Australian and New Zealand Journal of Statistics*. His leadership helped raise the profile and rigor of both journals, shaping the research agenda for the future of forecasting and open-source methodologies.

He is a Fellow of the Australian Academy of Science, the Academy of the Social Sciences in Australia, and the International Institute of Forecasters, a rare and remarkable combination that highlights the breadth of his influence. Among his most prestigious honours are the Moran Medal (2007) and the Pitman Medal (2021), alongside numerous Monash University awards for research, teaching, supervision, and impact. In 2022, he received the Australian Award for University Teaching, and in 2025, Clarivate Analytics named him a Highly Cited Researcher.

Forecasting in crisis: leadership during COVID-19

During the COVID-19 pandemic, Rob played a key role in national forecasting and modelling efforts. Working alongside Australia's most prominent epidemiologists, mathematicians, and statisticians, he helped guide government leaders through rapidly changing conditions. His team produced weekly forecasts for all Australian states and territories, constantly updating models to reflect new realities such as variant emergence and vaccination rollouts.

Rob reflected on this work as "a marathon", requiring continuous adaptation and innovation. Despite being new to epidemiological forecasting, he applied his deep forecasting expertise to build ensemble modelling systems that supported critical policy decisions at a time of unprecedented uncertainty.

A teacher, mentor, and lifelong consultant

Rob's impact as a mentor is equally remarkable. He has guided 34 PhD students to completion and continues to supervise new scholars. His supervision is marked by fostering independence, promoting rigor, and empowering his students, an approach I have always summed up with the following quote

"The best teachers show you where to look but don't tell you what to see." – commonly attributed to Alexandra K. Trenfor
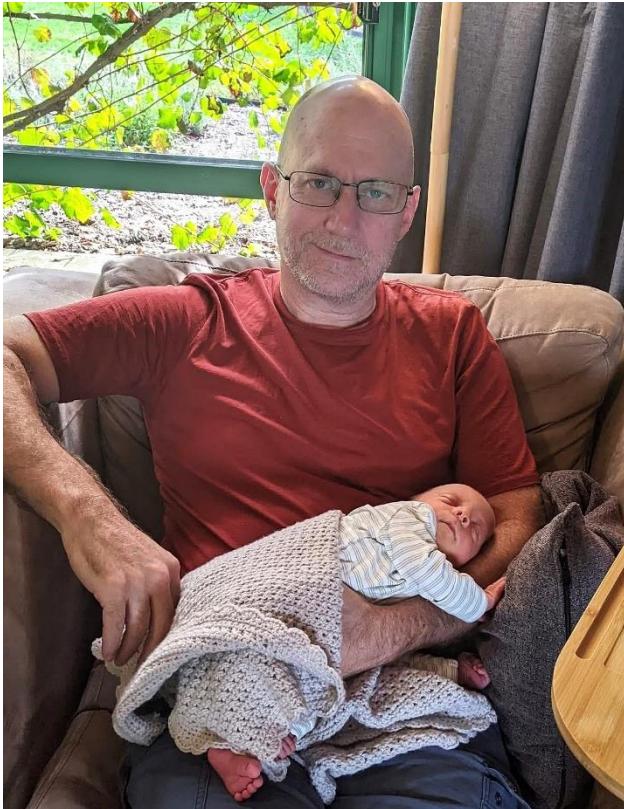
Beyond academia, Rob has consulted for hundreds of commercial clients since 1987, spanning Australia, the United States, Europe, the Middle East, and Asia. His work with Australia's Department of Health and Aged Care significantly improved forecasting for the Pharmaceutical Benefits Scheme, reducing forecast errors from nearly $1 billion per year to less than $50 million. His consultancy has ensured that his research aligns with real-world challenges and continues to solve meaningful problems.

Rob often emphasises the importance of tackling real problems rather than only fashionable theoretical ones. His extensive industry engagement stems from his desire to understand the practical difficulties practitioners face and to direct his research toward solutions that genuinely matter. He has long advocated for stronger collaboration between academia and industry, believing it improves teaching, research, and real-world practice. As he once described his love for the discipline

"Statistics provides a way of thinking about the world and a way to understand uncertainty… I love applying a statistical lens to new problems, and I have the most fun when analysing a new dataset and developing the tools needed to understand it."

Life beyond academics

Outside academia, Rob is known for his love of tea, typically enjoying six or seven cups a day, and his enduring enthusiasm for sport. Cricket has long been an important part of his life, including his role as a professionally accredited cricket umpire, though he stepped away from playing at the age of 50 when he felt his bowling no longer posed much of a challenge. He now devotes much of his leisure time to tennis, playing around nine hours each week, a pursuit he hopes to continue for many years to come. Rob and his wife, Leanne, have four children working in diverse fields, each contributing in their own way to making the world better. He plans to retire at the end of 2026 to spend more time with his first grandson, Otis, though he intends to continue contributing through new open-source software and books designed to make statistics accessible to non-technical audiences.

A legacy that will endure

Rob Hyndman's influence extends far beyond his publications, software, and awards. His ideas have transformed forecasting practice; his textbooks have educated millions; his software has become integral to the data science ecosystem; and his leadership has shaped the direction of statistical research.

For me, writing this article has been a profound honour, as a colleague at Monash University and one of his former PhD students. Though I often describe my PhD journey as "army training", it was Rob and my co-supervisor George Athanasopoulos who shaped me into an independent researcher. The lessons I learned, about rigour, curiosity, humility, and perseverance, continue to guide my career.

Professor Rob J. Hyndman is not only an eminent statistician but a visionary leader whose contributions will influence forecasting, statistics, and data-driven decision-making for decades to come. His legacy embodies innovation, integrity, generosity, and unwavering commitment to the advancement of knowledge.

Dr. Shanika L. Wickramasuriya
Assistant Professor
Department of Econometrics and Business Statistics
Monash University, Australia