



Rob J Hyndman

Forecasting using



Starting 21 October 2013

Brief bio

- Professor of Statistics,
Monash University, Australia
- Director of Monash University
Business & Economic Forecasting Unit
- Editor-in-Chief,
International Journal of Forecasting
- Director, International Institute
of Forecasters
- Consultant for 25 years to
hundreds of business and
organizations.



Key reference

Hyndman, R. J. & Athanasopoulos, G. (2013) *Forecasting: principles and practice*.

[OTexts.com/fpp/](https://otexts.com/fpp/)

- Free and online
- Data sets in associated R package
- R code for examples

Approximate course outline

Week	Topic	Chapter
1	The forecaster's toolbox	1,2
2	Seasonality and trends	6
3	Exponential smoothing	7
4	Stationarity, transformations and differencing	2,8
5	ARIMA models	8
6	Time series cross-validation	2
	Dynamic regression	9

Online classes from 21 October

- Every Monday at 22:00 UTC
 - 3pm Los Angeles, USA. (2pm later in course)
 - 6pm New York, USA. (5pm later in course)
 - 11pm London, UK. (10pm later in course)
 - 9am Tuesday, Melbourne, Australia.
- Every Wednesday at 22:00 UTC
 - 3pm Los Angeles, USA. (2pm later in course)
 - 6pm New York, USA. (5pm later in course)
 - 11pm London, UK. (10pm later in course)
 - 9am Thursday, Melbourne, Australia.
- No classes during Thanksgiving week
- Last class on 4 December