

# 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

1. Hyndman, RJ, Koehler, AB, Ord, JK, & Snyder, RD. (2008). *Forecasting with exponential smoothing: The state space approach*. Springer-Verlag. robjhyndman.com/expsmooth
2. Hyndman, RJ, & Athanasopoulos, G. (2021). *Forecasting: Principles and practice* (3rd ed). OTexts. OTexts.org/fpp3

## Selected papers

Since 1991 I have authored 207 research papers or book chapters on statistical topics. Some highlights are listed below, with citations taken from Google Scholar on 18 July 2022. My h-index is 72 with total citations of 47151.

1. Montero-Manso, P, & Hyndman, RJ. (2021). Principles and algorithms for forecasting groups of time series: Locality and globality. *International J Forecasting*, 37(4), 1632–1653. [Citations: 44].
2. Ben Taieb, S, Taylor, JW, & Hyndman, RJ. (2021). Hierarchical probabilistic forecasting of electricity demand with smart meter data. *J American Statistical Association*, 116(533), 27–43. [Citations: 65].
3. Montero-Manso, P, Athanasopoulos, G, Hyndman, RJ, & Talagala, TS. (2020). FFORMA: Feature-based forecast model averaging. *International Journal of Forecasting*, 36(1), 86–92. [Citations: 154].
4. Wang, E, Cook, D, & Hyndman, RJ. (2020). A new tidy data structure to support exploration and modeling of temporal data. *J Computational & Graphical Statistics*, 29(3), 466–478. [Citations: 25].
5. Wickramasuriya, SL, Athanasopoulos, G, & Hyndman, RJ. (2019). Optimal forecast reconciliation for hierarchical and grouped time series through trace minimization. *J American Statistical Association*, 114(526), 804–819. [Citations: 185].
6. Kang, Y, Hyndman, RJ, & Smith-Miles, K. (2017). Visualising forecasting algorithm performance using time series instance spaces. *International Journal of Forecasting*, 33(2), 345–358. [Citations: 143].
7. De Livera, AM, Hyndman, RJ, & Snyder, RD. (2011). Forecasting time series with complex seasonal patterns using exponential smoothing. *J American Statistical Association*, 106(496), 1513–1527. [Citations: 877].
8. Hyndman, RJ, Ahmed, RA, Athanasopoulos, G, & Shang, HL. (2011). Optimal combination forecasts for hierarchical time series. *Computational Statistics & Data Analysis*, 55(9), 2579–2589. [Citations: 405].
9. Hyndman, RJ, & Fan, S. (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems*, 25(2), 1142–1153. [Citations: 382].
10. Verbesselt, J, Hyndman, RJ, Newnham, G, & Culvenor, D. (2010). Detecting trend and seasonal changes in satellite image time series. *Remote Sensing of Environment*, 114(1), 106–115. [Citations: 1481].
11. Hyndman, RJ, & Booth, H. (2008). Stochastic population forecasts using functional data models for mortality, fertility and migration. *International Journal of Forecasting*, 24(3), 323–342. [Citations: 319].
12. Hyndman, RJ, & Khandakar, Y. (2008). Automatic time series forecasting: The forecast package for R. *Journal of Statistical Software*, 26(3), 1–22. [Citations: 3479].
13. Hyndman, RJ, & Ullah, S. (2007). Robust forecasting of mortality and fertility rates: A functional data approach. *Computational Statistics & Data Analysis*, 51(10), 4942–4956. [Citations: 772].
14. Hyndman, RJ, & Koehler, AB. (2006). Another look at measures of forecast accuracy. *International Journal of Forecasting*, 22(4), 679–688. [Citations: 4757].
15. Hyndman, RJ, Koehler, AB, Snyder, RD, & Grose, S. (2002). A state space framework for automatic forecasting using exponential smoothing methods. *International Journal of Forecasting*, 18(3), 439–454. [Citations: 1092].
16. Hyndman, RJ. (1996). Computing and graphing highest density regions. *The American Statistician*, 50(2), 120–126. [Citations: 715].
17. Hyndman, RJ, & Fan, Y. (1996). Sample quantiles in statistical packages. *The American Statistician*, 50(4), 361–365. [Citations: 1127].