Rob J Hyndman

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

Curriculum Vitae
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Education and qualifications

1988	B.Sc.(Hons)	University of Melbourne
1992	Ph.D.	University of Melbourne
2000	A.Stat.	Statistical Society of Australia

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
2021	Vice-Chancellor's Award for Innovation in Learning and Teaching
2020	Dean's Award for Innovation in Learning and Teaching, Monash Business School
2010	Dean's Award for Excellence in Innovation and External Collaboration, Monash Business School
2008	Dean's Award for Excellence in Research, Monash Business School
2008	Vice-Chancellor's Award for Postgraduate Supervisor of the Year, Monash University
2007	Moran Medal for Statistical Science, Australian Academy of Science

Editorial boards

2011–	**Editor**, *Journal of Statistical Software*
2005–2018	**Editor-in-Chief**, *International Journal of Forecasting*
2001–2004, 2019–	**Associate Editor**, *International Journal of Forecasting*
2001–2004	**Theory and Methods Editor**, *Australian & New Zealand Journal of Statistics*

Research grants

I have acquired (in most cases jointly) about $32 million in external research grants since 2000, including 3 ARC Discovery Grants, 3 ARC Linkage Grants, 1 NHMRC Grant, an ARC Centre of Excellence, an ARC Industrial Training Transformation Centre, and contract research grants from many government and business organizations.

Selected public lectures

- Belz lecture, *Forecasting and the importance of being uncertain*, Statistical Society Australia, Melbourne, Oct 2006.
- Knibbs lecture, *Population forecasting and the importance of being uncertain*, Statistical Society Australia, Canberra, Nov 2007.
- Yahoo Big Thinkers lecture, *Exploring the boundaries of predictability: what can we forecast, and when should we give up?*, California, Jun 2015.
- Cornish lecture, *Feasts and fables: modern tools for time series analysis*, Adelaide, November 2021.

Selected keynote addresses

- Keynote speaker, *Extreme Forecasting*, International Symposium on Forecasting, Hong Kong, Jun 2009.
- Keynote speaker, *Man vs Wild Data*, Young Statisticians Conference, Melbourne, Feb 2013.
- Keynote speaker, *Forecasting without forecasters*, International Symposium on Forecasting, Seoul, Jun 2013.
- Keynote speaker, *Automatic time series forecasting*, "New Trends on Intelligent Systems and Soft Computing 2014", Granada, Spain, Feb 2014.
- Keynote speaker, *Forecasting big time series data using R*, Chinese R conference, Nanchang, Oct 2015.
- Keynote speaker, *Forecasting large collections of related time series*, German Statistical Week, Augsburg, Sep 2016.
- Keynote speaker, *Visualizing and forecasting big time series data*, ICML Time Series Workshop, Sydney, Aug 2017.
- Keynote speaker, Beijing Workshop on Forecasting, Nov 2017.
- Keynote speaker, *10 years of forecast reconciliation*, International Symposium on Forecasting, Oct 2020.
- Blakers lecture, *Forecasting the future and the future of forecasting*, ANU-AAMT National Mathematics Summer School, January 2022.

R packages

I have coauthored 56 R packages as a result of my research. There have been over 74 million downloads of my packages since 2015 (to 18 July 2022).

Selected books

1. Makridakis, SG, Wheelwright, SC, & Hyndman, RJ. (1998). *Forecasting: Methods and applications* (3rd ed). John Wiley & Sons. robjhyndman.com/forecasting/
2. Hyndman, RJ, Koehler, AB, Ord, JK, & Snyder, RD. (2008). *Forecasting with exponential smoothing: The state space approach*. Springer-Verlag. robjhyndman.com/expsmooth
3. 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. Kandanaarachchi, S, & Hyndman, RJ. (2022). Leave-one-out kernel density estimates for outlier detection. *J Computational & Graphical Statistics*, *31*, 586–599. *[Citations: 2]*.
2. 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]*.
3. 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]*.
4. Talagala, PD, Hyndman, RJ, & Smith-Miles, K. (2021). Anomaly detection in high-dimensional data. *J Computational & Graphical Statistics*, *30*(2), 360–374. *[Citations: 25]*.
5. 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]*.
6. 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]*.
7. 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]*.
8. Bergmeir, C, Hyndman, RJ, & Koo, B. (2018). A note on the validity of cross-validation for evaluating autoregressive time series prediction. *Computational Statistics & Data Analysis*, *120*, 70–83. *[Citations: 440]*.
9. Athanasopoulos, G, Hyndman, RJ, Kourentzes, N, & Petropoulos, F. (2017). Forecasting with temporal hierarchies. *European Journal of Operational Research*, *262*(1), 60–74. *[Citations: 197]*.
10. 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]*.
11. Bergmeir, C, Hyndman, RJ, & Benıtez, JM. (2016). Bagging exponential smoothing methods using STL decomposition and Box-Cox transformation. *International Journal of Forecasting*, *32*(2), 303–312. *[Citations: 234]*.
12. 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]*.
13. 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]*.
14. Hyndman, RJ, & Fan, S. (2010). Density forecasting for long-term peak electricity demand. *IEEE Transactions on Power Systems*, *25*(2), 1142–1153. *[Citations: 382]*.
15. 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]*.
16. 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]*.
17. Hyndman, RJ, & Khandakar, Y. (2008). Automatic time series forecasting: The forecast package for R. *Journal of Statistical Software*, *26*(3), 1–22. *[Citations: 3479]*.
18. 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]*.
19. de Gooijer, JG, & Hyndman, RJ. (2006). 25 years of time series forecasting. *International Journal of Forecasting*, *22*(3), 443–473. *[Citations: 1314]*.
20. Hyndman, RJ, & Koehler, AB. (2006). Another look at measures of forecast accuracy. *International Journal of Forecasting*, *22*(4), 679–688. *[Citations: 4757]*.
21. 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]*.
22. Hyndman, RJ. (1996). Computing and graphing highest density regions. *The American Statistician*, *50*(2), 120–126. *[Citations: 715]*.
23. Hyndman, RJ, Bashtannyk, DM, & Grunwald, GK. (1996). Estimating and visualizing conditional densities. *J Computational & Graphical Statistics*, *5*(4), 315–336. *[Citations: 423]*.
24. Hyndman, RJ, & Fan, Y. (1996). Sample quantiles in statistical packages. *The American Statistician*, *50*(4), 361–365. *[Citations: 1127]*.