Rob J Hyndman

List of Publications by Year
in descending order

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148 papers	20,705 citations	23567 58 h-index	11052 137 g-index
158 all docs	158 docs citations	158 times ranked	17179 citing authors

#	Article	IF	Citations
1	Another look at measures of forecast accuracy. International Journal of Forecasting, 2006, 22, 679-688.	6.5	3,232
2	Automatic Time Series Forecasting: TheforecastPackage forR. Journal of Statistical Software, 2008, 27, .	3.7	1,736
3	Detecting trend and seasonal changes in satellite image time series. Remote Sensing of Environment, 2010, 114, 106-115.	11.0	1,270
4	25 years of time series forecasting. International Journal of Forecasting, 2006, 22, 443-473.	6.5	1,119
5	A state space framework for automatic forecasting using exponential smoothing methods. International Journal of Forecasting, 2002, 18, 439-454.	6.5	723
6	Forecasting Time Series With Complex Seasonal Patterns Using Exponential Smoothing. Journal of the American Statistical Association, 2011, 106, 1513-1527.	3.1	620
7	Phenological change detection while accounting for abrupt and gradual trends in satellite image time series. Remote Sensing of Environment, 2010, 114, 2970-2980.	11.0	565
8	Forecasting with Exponential Smoothing. Springer Series in Statistics, 2008, , .	0.9	537
9	Robust forecasting of mortality and fertility rates: A functional data approach. Computational Statistics and Data Analysis, 2007, 51, 4942-4956.	1.2	447
10	Sample Quantiles in Statistical Packages. American Statistician, 1996, 50, 361.	1.6	436
11	Characteristic-Based Clustering for Time Series Data. Data Mining and Knowledge Discovery, 2006, 13, 335-364.	3.7	435
12	Short-Term Load Forecasting Based on a Semi-Parametric Additive Model. IEEE Transactions on Power Systems, 2012, 27, 134-141.	6.5	370
13	Sample Quantiles in Statistical Packages. American Statistician, 1996, 50, 361-365.	1.6	356
14	Computing and Graphing Highest Density Regions. American Statistician, 1996, 50, 120.	1.6	333
15	A note on the validity of cross-validation for evaluating autoregressive time series prediction. Computational Statistics and Data Analysis, 2018, 120, 70-83.	1.2	329
16	Computing and Graphing Highest Density Regions. American Statistician, 1996, 50, 120-126.	1.6	274
17	Density Forecasting for Long-Term Peak Electricity Demand. IEEE Transactions on Power Systems, 2010, 25, 1142-1153.	6.5	262
18	Optimal combination forecasts for hierarchical time series. Computational Statistics and Data Analysis, 2011, 55, 2579-2589.	1.2	261

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19	Quantifying the influence of local meteorology on air quality using generalized additive models. Atmospheric Environment, 2011, 45, 1328-1336.	4.1	231
20	Estimating and Visualizing Conditional Densities. Journal of Computational and Graphical Statistics, 1996, 5, 315-336.	1.7	200
21	Rainbow Plots, Bagplots, and Boxplots for Functional Data. Journal of Computational and Graphical Statistics, 2010, 19, 29-45.	1.7	200
22	Coherent Mortality Forecasting: The Product-Ratio Method With Functional Time Series Models. Demography, 2013, 50, 261-283.	2.5	197
23	A gradient boosting approach to the Kaggle load forecasting competition. International Journal of Forecasting, 2014, 30, 382-394.	6.5	197
24	The tourism forecasting competition. International Journal of Forecasting, 2011, 27, 822-844.	6.5	194
25	Bandwidth selection for kernel conditional density estimation. Computational Statistics and Data Analysis, 2001, 36, 279-298.	1.2	183
26	Bagging exponential smoothing methods using STL decomposition and Boxâ€“Cox transformation. International Journal of Forecasting, 2016, 32, 303-312.	6.5	181
27	Lee-Carter mortality forecasting: a multi-country comparison of variants and extensions. Demographic Research, 0, 15, 289-310.	3.0	178
28	FFORMA: Feature-based forecast model averaging. International Journal of Forecasting, 2020, 36, 86-92.	6.5	160
29	Hierarchical forecasts for Australian domestic tourism. International Journal of Forecasting, 2009, 25, 146-166.	6.5	159
30	The price elasticity of electricity demand in South Australia. Energy Policy, 2011, 39, 3709-3719.	8.8	155
31	Forecasting with temporal hierarchies. European Journal of Operational Research, 2017, 262, 60-74.	5.7	154
32	Optimal Forecast Reconciliation for Hierarchical and Grouped Time Series Through Trace Minimization. Journal of the American Statistical Association, 2019, 114, 804-819.	3.1	150
33	Stochastic population forecasts using functional data models for mortality, fertility and migration. International Journal of Forecasting, 2008, 24, 323-342.	6.5	143
34	Forecasting Uncertainty in Electricity Smart Meter Data by Boosting Additive Quantile Regression. IEEE Transactions on Smart Grid, 2016, 7, 2448-2455.	9.0	140
35	A Bayesian approach to bandwidth selection for multivariate kernel density estimation. Computational Statistics and Data Analysis, 2006, 50, 3009-3031.	1.2	137
36	Rule induction for forecasting method selection: Meta-learning the characteristics of univariate time series. Neurocomputing, 2009, 72, 2581-2594.	5.9	136

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37	Forecasting time series with multiple seasonal patterns. European Journal of Operational Research, 2008, 191, 207-222.	5.7	130
38	Theory & Methods: Nonâ€Gaussian Conditional Linear AR(1) Models. Australian and New Zealand Journal of Statistics, 2000, 42, 479-495.	0.9	123
39	Modelling and forecasting Australian domestic tourism. Tourism Management, 2008, 29, 19-31.	9.8	120
40	Forecasting functional time series. Journal of the Korean Statistical Society, 2009, 38, 199-211.	0.4	115
41	Large-Scale Unusual Time Series Detection. , 2015, , .		112
42	Visualising forecasting algorithm performance using time series instance spaces. International Journal of Forecasting, 2017, 33, 345-358.	6.5	109
43	Crude oil price forecasting based on internet concern using an extreme learning machine. International Journal of Forecasting, 2018, 34, 665-677.	6.5	98
44	Unmasking the Theta method. International Journal of Forecasting, 2003, 19, 287-290.	6.5	95
45	Exploring the sources of uncertainty: Why does bagging for time series forecasting work?. European Journal of Operational Research, 2018, 268, 545-554.	5.7	95
46	Do levels of airborne grass pollen influence asthma hospital admissions?. Clinical and Experimental Allergy, 2007, 37, 1641-1647.	2.9	93
47	Fast computation of reconciled forecasts for hierarchical and grouped time series. Computational Statistics and Data Analysis, 2016, 97, 16-32.	1.2	93
48	Nonparametric Estimation and Symmetry Tests for Conditional Density Functions. Journal of Nonparametric Statistics, 2002, 14, 259-278.	0.9	89
49	A brief history of forecastingÂcompetitions. International Journal of Forecasting, 2020, 36, 7-14.	6.5	87
50	Prediction intervals for exponential smoothing using two new classes of state space models. Journal of Forecasting, 2005, 24, 17-37.	2.8	84
51	Forecasting in social settings: The state of the art. International Journal of Forecasting, 2020, 36, 15-28.	6.5	82
52	Point and interval forecasts of mortality rates and life expectancy: A comparison of ten principal component methods. Demographic Research, 0, 25, 173-214.	3.0	81
53	Stochastic models underlying Croston's method for intermittent demand forecasting. Journal of Forecasting, 2005, 24, 389-402.	2.8	78
54	Estimating and Visualizing Conditional Densities. Journal of Computational and Graphical Statistics, 1996, 5, 315.	1.7	74

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55	Highestâ€density forecast regions for nonlinear and nonâ€normal time series models. Journal of Forecasting, 1995, 14, 431-441.	2.8	71
56	Associations between outdoor fungal spores and childhood and adolescent asthma hospitalizations. Journal of Allergy and Clinical Immunology, 2017, 139, 1140-1147.e4.	2.9	71
57	Principles and algorithms for forecasting groups of time series: Locality and globality. International Journal of Forecasting, 2021, 37, 1632-1653.	6.5	69
58	A framework for automated anomaly detection in high frequency water-quality data from in situ sensors. Science of the Total Environment, 2019, 664, 885-898.	8.0	64
59	GRATIS: GeneRAting TIme Series with diverse and controllable characteristics. Statistical Analysis and Data Mining, 2020, 13, 354-376.	2.8	64
60	The admissible parameter space for exponential smoothing models. Annals of the Institute of Statistical Mathematics, 2008, 60, 407-426.	0.8	61
61	Mixed Model-Based Hazard Estimation. Journal of Computational and Graphical Statistics, 2002, 11, 784-798.	1.7	57
62	Grouped Functional Time Series Forecasting: An Application to Age-Specific Mortality Rates. Journal of Computational and Graphical Statistics, 2017, 26, 330-343.	1.7	56
63	Hierarchical Probabilistic Forecasting of Electricity Demand With Smart Meter Data. Journal of the American Statistical Association, 2021, 116, 27-43.	3.1	54
64	Investigating the influence of synoptic-scale meteorology on air quality using self-organizing maps and generalized additive modelling. Atmospheric Environment, 2011, 45, 128-136.	4.1	50
65	Forecast reconciliation: A geometric view with new insights on bias correction. International Journal of Forecasting, 2021, 37, 343-359.	6.5	47
66	Handgun Acquisitions in California After Two Mass Shootings. Annals of Internal Medicine, 2017, 166, 698.	3.9	44
67	Nonparametric confidence intervals for receiver operating characteristic curves. Biometrika, 2004, 91, 743-750.	2.4	43
68	Exponential smoothing models: Means and variances for lead-time demand. European Journal of Operational Research, 2004, 158, 444-455.	5.7	41
69	Forecasting age-specific breast cancer mortality using functional data models. Statistics in Medicine, 2007, 26, 458-470.	1.6	41
70	Applications: Generalized Additive Modelling of Mixed Distribution Markov Models with Application to Melbourne's Rainfall. Australian and New Zealand Journal of Statistics, 2000, 42, 145-158.	0.9	36
71	Using R to teach econometrics. Journal of Applied Econometrics, 2002, 17, 175-189.	2.3	36
72	Measuring change in prescription drug utilization in Australia. Pharmacoepidemiology and Drug Safety, 2006, 15, 477-484.	1.9	36

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73	On normalization and algorithm selection for unsupervised outlier detection. Data Mining and Knowledge Discovery, 2020, 34, 309-354.	3.7	36
74	Anomaly Detection in Streaming Nonstationary Temporal Data. Journal of Computational and Graphical Statistics, 2020, 29, 13-27.	1.7	35
75	Improved methods for bandwidth selection when estimating ROC curves. Statistics and Probability Letters, 2003, 64, 181-189.	0.7	34
76	Cycles and synchrony in the Collared Lemming (Dicrostonyx groenlandicus) in Arctic North America. Oecologia, 2001, 126, 216-224.	2.0	29
77	A note on the categorization of demand patterns. Journal of the Operational Research Society, 2006, 57, 1256-1257.	3.4	29
78	The value of feedback in forecasting competitions. International Journal of Forecasting, 2011, 27, 845-849.	6.5	28
79	Anomaly Detection in High-Dimensional Data. Journal of Computational and Graphical Statistics, 2021, 30, 360-374.	1.7	28
80	25 Years of IIF Time Series Forecasting: A Selective Review. SSRN Electronic Journal, 0, , .	0.4	27
81	Some Properties and Generalizations of Non-negative Bayesian Time Series Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1997, 59, 615-626.	2.2	26
82	Empirical information criteria for time series forecasting model selection. Journal of Statistical Computation and Simulation, 2005, 75, 831-840.	1.2	26
83	LOCAL LINEAR FORECASTS USING CUBIC SMOOTHING SPLINES. Australian and New Zealand Journal of Statistics, 2005, 47, 87-99.	0.9	25
84	Macroeconomic forecasting for Australia using a large number of predictors. International Journal of Forecasting, 2019, 35, 616-633.	6.5	25
85	Generation of synthetic sequences of halfâ€hourly temperature. Environmetrics, 2008, 19, 818-835.	1.4	23
86	A New Tidy Data Structure to Support Exploration and Modeling of Temporal Data. Journal of Computational and Graphical Statistics, 2020, 29, 466-478.	1.7	23
87	Measurement of changes in antihypertensive drug utilisation following primary care educational interventions. Pharmacoepidemiology and Drug Safety, 2007, 16, 297-308.	1.9	22
88	Visualizing Big Energy Data: Solutions for This Crucial Component of Data Analysis. IEEE Power and Energy Magazine, 2018, 16, 18-25.	1.6	22
89	Hierarchical forecast reconciliation with machine learning. Applied Soft Computing Journal, 2021, 112, 107756.	7.2	22
90	The accuracy of television network rating forecasts: The effects of data aggregation and alternative models. Model Assisted Statistics and Applications, 2006, 1, 147-155.	0.3	20

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91	The vector innovations structural time series framework. Statistical Modelling, 2010, 10, 353-374.	1.1	19
92	Do human rhinovirus infections and food allergy modify grass pollenâ€“induced asthma hospital admissions in children?. Journal of Allergy and Clinical Immunology, 2015, 136, 1118-1120.e2.	2.9	19
93	Predicting sediment and nutrient concentrations from high-frequency water-quality data. PLoS ONE, 2019, 14, e0215503.	2.5	19
94	Dimension Reduction for Clustering Time Series Using Global Characteristics. Lecture Notes in Computer Science, 2005, , 792-795.	1.3	18
95	The interaction between trend and seasonality. International Journal of Forecasting, 2004, 20, 561-563.	6.5	17
96	Half-life estimation based on the bias-corrected bootstrap: A highest density region approach. Computational Statistics and Data Analysis, 2007, 51, 3418-3432.	1.2	17
97	On Sampling Methods for Costly Multi-Objective Black-Box Optimization. Springer Optimization and Its Applications, 2016, , 273-296.	0.9	16
98	Sensitivity of the estimated air pollutionâ€“respiratory admissions relationship to statistical model choice. International Journal of Environmental Health Research, 2005, 15, 437-448.	2.7	15
99	Forecasts of COPD mortality in Australia: 2006-2025. BMC Medical Research Methodology, 2012, 12, 17.	3.1	15
100	Optimal non-negative forecast reconciliation. Statistics and Computing, 2020, 30, 1167-1182.	1.5	15
101	Forecasting Swiss exports using Bayesian forecast reconciliation. European Journal of Operational Research, 2021, 291, 693-710.	5.7	15
102	Hierarchical Forecasting. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 689-719.	0.1	15
103	YULE-WALKER ESTIMATES FOR CONTINUOUS-TIME AUTOREGRESSIVE MODELS. Journal of Time Series Analysis, 1993, 14, 281-296.	1.2	14
104	Forecasting age-related changes in breast cancer mortality among white and black US women: A functional data approach. Cancer Epidemiology, 2010, 34, 542-549.	1.9	14
105	Theory & Methods: Residual Diagnostic Plots for Checking for Model Misâ€specification in Time Series Regression. Australian and New Zealand Journal of Statistics, 2000, 42, 463-477.	0.9	13
106	EXPONENTIAL SMOOTHING AND NONâ€NEGATIVE DATA. Australian and New Zealand Journal of Statistics, 2009, 51, 415-432.	0.9	13
107	Using Functional Data Analysis Models to Estimate Future Time Trends in Age-Specific Breast Cancer Mortality for the United States and Englandâ€“Wales. Journal of Epidemiology, 2010, 20, 159-165.	2.4	13
108	A Featureâ€Based Procedure for Detecting Technical Outliers in Waterâ€Quality Data From In Situ Sensors. Water Resources Research, 2019, 55, 8547-8568.	4.2	12

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109	STR: Seasonal-Trend Decomposition Using Regression. INFORMS Journal on Data Science, 2022, 1, 50-62.	1.6	12
110	Statistical issues with using herbarium data for the estimation of invasion lag-phases. Biological Invasions, 2015, 17, 3371-3381.	2.4	11
111	Hospital characteristics, rather than surgical volume, predict length of stay following colorectal cancer surgery. Australian and New Zealand Journal of Public Health, 2020, 44, 73-82.	1.8	11
112	Probabilistic Forecasts Using Expert Judgment: The Road to Recovery From COVID-19. Journal of Travel Research, 2023, 62, 233-258.	9.0	11
113	Bivariate smoothing of mortality surfaces with cohort and period ridges. Stat, 2018, 7, e199.	0.4	10
114	Method for Optimizing Coating Properties Based on an Evolutionary Algorithm Approach. Analytical Chemistry, 2011, 83, 6373-6380.	6.5	9
115	Exploring the influence of short-term temperature patterns on temperature-related mortality: a case-study of Melbourne, Australia. Environmental Health, 2016, 15, 107.	4.0	8
116	Modern Strategies for Time Series Regression. International Statistical Review, 2020, 88, S179.	1.9	8
117	Smoothing non-Gaussian time series with autoregressive structure. Computational Statistics and Data Analysis, 1998, 28, 171-191.	1.2	6
118	Seasonal functional autoregressive models. Journal of Time Series Analysis, 2022, 43, 197-218.	1.2	6
119	Model selection in reconciling hierarchical time series. Machine Learning, 2022, 111, 739-789.	5.4	6
120	Monitoring processes with changing variances. International Journal of Forecasting, 2009, 25, 518-525.	6.5	5
121	A multivariate innovations state space Beveridgeâ€“Nelson decomposition. Economic Modelling, 2009, 26, 1067-1074.	3.8	5
122	Improved interval estimation of long run response from a dynamic linear model: A highest density region approach. Computational Statistics and Data Analysis, 2011, 55, 2477-2489.	1.2	5
123	Forecasting electricity demand in Australian National Electricity Market. , 2012, , .		5
124	Discussion of â€œHigh-dimensional autocovariance matrices and optimal linear predictionâ€• Electronic Journal of Statistics, 2015, 9, .	0.7	5
125	A note on upper bounds for forecast-value-added relative to naÃ¯ve forecasts. Journal of the Operational Research Society, 2017, 68, 1082-1084.	3.4	5
126	Forecasting the oldâ€age dependency ratio to determine a sustainable pension age. Australian and New Zealand Journal of Statistics, 2021, 63, 241-256.	0.9	5

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127	Reconstructing Missing and Anomalous Data Collected from High-Frequency In-Situ Sensors in Fresh Waters. International Journal of Environmental Research and Public Health, 2021, 18, 12803.	2.6	5
128	Rejoinder: Forecasting functional time series. Journal of the Korean Statistical Society, 2009, 38, 219-221.	0.4	4
129	Short-term load forecasting using semi-parametric additive models. , 2011, , .		4
130	Dynamic algorithm selection for pareto optimal set approximation. Journal of Global Optimization, 2017, 67, 263-282.	1.8	4
131	Dimension Reduction for Outlier Detection Using DOBIN. Journal of Computational and Graphical Statistics, 2021, 30, 204-219.	1.7	4
132	Efficient Identification of the Pareto Optimal Set. Lecture Notes in Computer Science, 2014, , 341-352.	1.3	4
133	Bagplots, Boxplots and Outlier Detection for Functional Data. Contributions To Statistics, 2008, , 201-207.	0.2	4
134	Functionalization of microarray devices: Process optimization using a multiobjective PSO and multiresponse MARS modeling. , 2010, , .		3
135	Calendar-Based Graphics for Visualizing Peopleâ€™s Daily Schedules. Journal of Computational and Graphical Statistics, 2020, 29, 490-502.	1.7	3
136	Forecasting for social good. International Journal of Forecasting, 2021, , .	6.5	3
137	Fast Forecast Reconciliation Using Linear Models. Journal of Computational and Graphical Statistics, 2022, 31, 263-282.	1.7	3
138	Normative Data for the Rosner Test of Visual Analysis Skills on an Australian Population. Optometry and Vision Science, 2003, 80, 431-436.	1.2	2
139	A robust approach for phenological change detection within satellite image time series. , 2011, , .		2
140	Spatial modelling of the twoâ€party preferred vote in Australian federal elections: 2001â€“2016. Australian and New Zealand Journal of Statistics, 2020, 62, 168-185.	0.9	2
141	Nonâ€linear mixedâ€effects models for time series forecasting of smart meter demand. Journal of Forecasting, 2021, 40, 1118-1130.	2.8	2
142	Leave-one-out kernel density estimates for outlier detection. Journal of Computational and Graphical Statistics, 0, , 1-28.	1.7	2
143	Approximations and boundary conditions for continuous-time threshold autoregressive processes. Journal of Applied Probability, 1994, 31, 1103-1109.	0.7	1
144	A change of editors. International Journal of Forecasting, 2009, 25, 1-2.	6.5	1

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145	Early classification of spatio-temporal events using partial information. PLoS ONE, 2020, 15, e0236331.	2.5	1
146	Visualizing Probability Distributions Across Bivariate Cyclic Temporal Granularities. Journal of Computational and Graphical Statistics, 0, , 1-12.	1.7	1
147	Assessing mortality inequality in the U.S.: What can be said about the future?. Insurance: Mathematics and Economics, 2021, 99, 152-162.	1.2	1
148	Assessing Longevity Inequality in the U.S.: What Can Be Said About the Future?. SSRN Electronic Journal, 0, , .	0.4	0