Rob J Hyndman

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/3420466/publications.pdf

Version: 2024-02-01

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	Probabilistic Forecasts Using Expert Judgment: The Road to Recovery From COVID-19. Journal of Travel Research, 2023, 62, 233-258.	9.0	11
2	Fast Forecast Reconciliation Using Linear Models. Journal of Computational and Graphical Statistics, 2022, 31, 263-282.	1.7	3
3	Seasonal functional autoregressive models. Journal of Time Series Analysis, 2022, 43, 197-218.	1.2	6
4	Model selection in reconciling hierarchical time series. Machine Learning, 2022, 111, 739-789.	5.4	6
5	STR: Seasonal-Trend Decomposition Using Regression. INFORMS Journal on Data Science, 2022, 1, 50-62.	1.6	12
6	Hierarchical Probabilistic Forecasting of Electricity Demand With Smart Meter Data. Journal of the American Statistical Association, 2021, 116, 27-43.	3.1	54
7	Anomaly Detection in High-Dimensional Data. Journal of Computational and Graphical Statistics, 2021, 30, 360-374.	1.7	28
8	Forecasting Swiss exports using Bayesian forecast reconciliation. European Journal of Operational Research, 2021, 291, 693-710.	5.7	15
9	Nonâ€linear mixedâ€effects models for time series forecasting of smart meter demand. Journal of Forecasting, 2021, 40, 1118-1130.	2.8	2
10	Forecast reconciliation: A geometric view with new insights on bias correction. International Journal of Forecasting, 2021, 37, 343-359.	6.5	47
11	Dimension Reduction for Outlier Detection Using DOBIN. Journal of Computational and Graphical Statistics, 2021, 30, 204-219.	1.7	4
12	Forecasting for social good. International Journal of Forecasting, 2021, , .	6.5	3
13	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
14	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
15	Principles and algorithms for forecasting groups of time series: Locality and globality. International Journal of Forecasting, 2021, 37, 1632-1653.	6.5	69
16	Hierarchical forecast reconciliation with machine learning. Applied Soft Computing Journal, 2021, 112, 107756.	7.2	22
17	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
18	Anomaly Detection in Streaming Nonstationary Temporal Data. Journal of Computational and Graphical Statistics, 2020, 29, 13-27.	1.7	35

#	Article	IF	Citations
19	A brief history of forecastingÂcompetitions. International Journal of Forecasting, 2020, 36, 7-14.	6.5	87
20	FFORMA: Feature-based forecast model averaging. International Journal of Forecasting, 2020, 36, 86-92.	6.5	160
21	Forecasting in social settings: The state of the art. International Journal of Forecasting, 2020, 36, 15-28.	6.5	82
22	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
23	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
24	On normalization and algorithm selection for unsupervised outlier detection. Data Mining and Knowledge Discovery, 2020, 34, 309-354.	3.7	36
25	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
26	Modern Strategies for Time Series Regression. International Statistical Review, 2020, 88, S179.	1.9	8
27	Early classification of spatio-temporal events using partial information. PLoS ONE, 2020, 15, e0236331.	2.5	1
28	GRATIS: GeneRAting TIme Series with diverse and controllable characteristics. Statistical Analysis and Data Mining, 2020, 13, 354-376.	2.8	64
29	Calendar-Based Graphics for Visualizing Peopleâ€™s Daily Schedules. Journal of Computational and Graphical Statistics, 2020, 29, 490-502.	1.7	3
30	Optimal non-negative forecast reconciliation. Statistics and Computing, 2020, 30, 1167-1182.	1.5	15
31	Hierarchical Forecasting. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 689-719.	0.1	15
32	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
33	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
34	Macroeconomic forecasting for Australia using a large number of predictors. International Journal of Forecasting, 2019, 35, 616-633.	6.5	25
35	Predicting sediment and nutrient concentrations from high-frequency water-quality data. PLoS ONE, 2019, 14, e0215503.	2.5	19
36	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

#	Article	IF	Citations
37	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
38	Visualizing Big Energy Data: Solutions for This Crucial Component of Data Analysis. IEEE Power and Energy Magazine, 2018, 16, 18-25.	1.6	22
39	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
40	Bivariate smoothing of mortality surfaces with cohort and period ridges. Stat, 2018, 7, e199.	0.4	10
41	Crude oil price forecasting based on internet concern using an extreme learning machine. International Journal of Forecasting, 2018, 34, 665-677.	6.5	98
42	Dynamic algorithm selection for pareto optimal set approximation. Journal of Global Optimization, 2017, 67, 263-282.	1.8	4
43	Visualising forecasting algorithm performance using time series instance spaces. International Journal of Forecasting, 2017, 33, 345-358.	6.5	109
44	Forecasting with temporal hierarchies. European Journal of Operational Research, 2017, 262, 60-74.	5.7	154
45	Handgun Acquisitions in California After Two Mass Shootings. Annals of Internal Medicine, 2017, 166, 698.	3.9	44
46	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
47	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
48	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
49	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
50	Forecasting Uncertainty in Electricity Smart Meter Data by Boosting Additive Quantile Regression. IEEE Transactions on Smart Grid, 2016, 7, 2448-2455.	9.0	140
51	Bagging exponential smoothing methods using STL decomposition and Boxâ€“Cox transformation. International Journal of Forecasting, 2016, 32, 303-312.	6.5	181
52	Fast computation of reconciled forecasts for hierarchical and grouped time series. Computational Statistics and Data Analysis, 2016, 97, 16-32.	1.2	93
53	On Sampling Methods for Costly Multi-Objective Black-Box Optimization. Springer Optimization and Its Applications, 2016, , 273-296.	0.9	16
54	Discussion of â€œHigh-dimensional autocovariance matrices and optimal linear predictionâ€• Electronic Journal of Statistics, 2015, 9, .	0.7	5

#	Article	IF	Citations
55	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
56	Large-Scale Unusual Time Series Detection. , 2015, , .		112
57	Statistical issues with using herbarium data for the estimation of invasion lag-phases. Biological Invasions, 2015, 17, 3371-3381.	2.4	11
58	A gradient boosting approach to the Kaggle load forecasting competition. International Journal of Forecasting, 2014, 30, 382-394.	6.5	197
59	Efficient Identification of the Pareto Optimal Set. Lecture Notes in Computer Science, 2014, , 341-352.	1.3	4
60	Coherent Mortality Forecasting: The Product-Ratio Method With Functional Time Series Models. Demography, 2013, 50, 261-283.	2.5	197
61	Forecasting electricity demand in Australian National Electricity Market. , 2012, , .		5
62	Short-Term Load Forecasting Based on a Semi-Parametric Additive Model. IEEE Transactions on Power Systems, 2012, 27, 134-141.	6.5	370
63	Forecasts of COPD mortality in Australia: 2006-2025. BMC Medical Research Methodology, 2012, 12, 17.	3.1	15
64	A robust approach for phenological change detection within satellite image time series. , 2011, , .		2
65	Method for Optimizing Coating Properties Based on an Evolutionary Algorithm Approach. Analytical Chemistry, 2011, 83, 6373-6380.	6.5	9
66	The tourism forecasting competition. International Journal of Forecasting, 2011, 27, 822-844.	6.5	194
67	The value of feedback in forecasting competitions. International Journal of Forecasting, 2011, 27, 845-849.	6.5	28
68	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
69	Quantifying the influence of local meteorology on air quality using generalized additive models. Atmospheric Environment, 2011, 45, 1328-1336.	4.1	231
70	Forecasting Time Series With Complex Seasonal Patterns Using Exponential Smoothing. Journal of the American Statistical Association, 2011, 106, 1513-1527.	3.1	620
71	The price elasticity of electricity demand in South Australia. Energy Policy, 2011, 39, 3709-3719.	8.8	155
72	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

#	Article	IF	Citations
73	Optimal combination forecasts for hierarchical time series. Computational Statistics and Data Analysis, 2011, 55, 2579-2589.	1.2	261
74	Short-term load forecasting using semi-parametric additive models. , 2011, , .		4
75	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
76	Detecting trend and seasonal changes in satellite image time series. Remote Sensing of Environment, 2010, 114, 106-115.	11.0	1,270
77	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
78	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
79	The vector innovations structural time series framework. Statistical Modelling, 2010, 10, 353-374.	1.1	19
80	Functionalization of microarray devices: Process optimization using a multiobjective PSO and multiresponse MARS modeling. , 2010, , .		3
81	Rainbow Plots, Bagplots, and Boxplots for Functional Data. Journal of Computational and Graphical Statistics, 2010, 19, 29-45.	1.7	200
82	Density Forecasting for Long-Term Peak Electricity Demand. IEEE Transactions on Power Systems, 2010, 25, 1142-1153.	6.5	262
83	Rule induction for forecasting method selection: Meta-learning the characteristics of univariate time series. Neurocomputing, 2009, 72, 2581-2594.	5.9	136
84	Hierarchical forecasts for Australian domestic tourism. International Journal of Forecasting, 2009, 25, 146-166.	6.5	159
85	A change of editors. International Journal of Forecasting, 2009, 25, 1-2.	6.5	1
86	Monitoring processes with changing variances. International Journal of Forecasting, 2009, 25, 518-525.	6.5	5
87	EXPONENTIAL SMOOTHING AND NONâ€NEGATIVE DATA. Australian and New Zealand Journal of Statistics, 2009, 51, 415-432.	0.9	13
88	Forecasting functional time series. Journal of the Korean Statistical Society, 2009, 38, 199-211.	0.4	115
89	Rejoinder: Forecasting functional time series. Journal of the Korean Statistical Society, 2009, 38, 219-221.	0.4	4
90	A multivariate innovations state space Beveridgeâ€“Nelson decomposition. Economic Modelling, 2009, 26, 1067-1074.	3.8	5

#	Article	IF	Citations
91	The admissible parameter space for exponential smoothing models. Annals of the Institute of Statistical Mathematics, 2008, 60, 407-426.	0.8	61
92	Generation of synthetic sequences of halfâ€hourly temperature. Environmetrics, 2008, 19, 818-835.	1.4	23
93	Modelling and forecasting Australian domestic tourism. Tourism Management, 2008, 29, 19-31.	9.8	120
94	Forecasting time series with multiple seasonal patterns. European Journal of Operational Research, 2008, 191, 207-222.	5.7	130
95	Stochastic population forecasts using functional data models for mortality, fertility and migration. International Journal of Forecasting, 2008, 24, 323-342.	6.5	143
96	Forecasting with Exponential Smoothing. Springer Series in Statistics, 2008, , .	0.9	537
97	Bagplots, Boxplots and Outlier Detection for Functional Data. Contributions To Statistics, 2008, , 201-207.	0.2	4
98	Automatic Time Series Forecasting: TheforecastPackage forR. Journal of Statistical Software, 2008, 27, .	3.7	1,736
99	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
100	Robust forecasting of mortality and fertility rates: A functional data approach. Computational Statistics and Data Analysis, 2007, 51, 4942-4956.	1.2	447
101	Forecasting age-specific breast cancer mortality using functional data models. Statistics in Medicine, 2007, 26, 458-470.	1.6	41
102	Measurement of changes in antihypertensive drug utilisation following primary care educational interventions. Pharmacoepidemiology and Drug Safety, 2007, 16, 297-308.	1.9	22
103	Do levels of airborne grass pollen influence asthma hospital admissions?. Clinical and Experimental Allergy, 2007, 37, 1641-1647.	2.9	93
104	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
105	Measuring change in prescription drug utilization in Australia. Pharmacoepidemiology and Drug Safety, 2006, 15, 477-484.	1.9	36
106	A Bayesian approach to bandwidth selection for multivariate kernel density estimation. Computational Statistics and Data Analysis, 2006, 50, 3009-3031.	1.2	137
107	Characteristic-Based Clustering for Time Series Data. Data Mining and Knowledge Discovery, 2006, 13, 335-364.	3.7	435
108	25 years of time series forecasting. International Journal of Forecasting, 2006, 22, 443-473.	6.5	1,119

#	Article	IF	Citations
109	Another look at measures of forecast accuracy. International Journal of Forecasting, 2006, 22, 679-688.	6.5	3,232
110	A note on the categorization of demand patterns. Journal of the Operational Research Society, 2006, 57, 1256-1257.	3.4	29
111	Dimension Reduction for Clustering Time Series Using Global Characteristics. Lecture Notes in Computer Science, 2005, , 792-795.	1.3	18
112	LOCAL LINEAR FORECASTS USING CUBIC SMOOTHING SPLINES. Australian and New Zealand Journal of Statistics, 2005, 47, 87-99.	0.9	25
113	Prediction intervals for exponential smoothing using two new classes of state space models. Journal of Forecasting, 2005, 24, 17-37.	2.8	84
114	Stochastic models underlying Croston's method for intermittent demand forecasting. Journal of Forecasting, 2005, 24, 389-402.	2.8	78
115	Empirical information criteria for time series forecasting model selection. Journal of Statistical Computation and Simulation, 2005, 75, 831-840.	1.2	26
116	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
117	Nonparametric confidence intervals for receiver operating characteristic curves. Biometrika, 2004, 91, 743-750.	2.4	43
118	The interaction between trend and seasonality. International Journal of Forecasting, 2004, 20, 561-563.	6.5	17
119	Exponential smoothing models: Means and variances for lead-time demand. European Journal of Operational Research, 2004, 158, 444-455.	5.7	41
120	Unmasking the Theta method. International Journal of Forecasting, 2003, 19, 287-290.	6.5	95
121	Improved methods for bandwidth selection when estimating ROC curves. Statistics and Probability Letters, 2003, 64, 181-189.	0.7	34
122	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
123	Mixed Model-Based Hazard Estimation. Journal of Computational and Graphical Statistics, 2002, 11, 784-798.	1.7	57
124	Nonparametric Estimation and Symmetry Tests for Conditional Density Functions. Journal of Nonparametric Statistics, 2002, 14, 259-278.	0.9	89
125	A state space framework for automatic forecasting using exponential smoothing methods. International Journal of Forecasting, 2002, 18, 439-454.	6.5	723
126	Using R to teach econometrics. Journal of Applied Econometrics, 2002, 17, 175-189.	2.3	36

#	Article	IF	Citations
127	Cycles and synchrony in the Collared Lemming (Dicrostonyx groenlandicus) in Arctic North America. Oecologia, 2001, 126, 216-224.	2.0	29
128	Bandwidth selection for kernel conditional density estimation. Computational Statistics and Data Analysis, 2001, 36, 279-298.	1.2	183
129	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
130	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
131	Theory & Methods: Nonâ€Gaussian Conditional Linear AR(1) Models. Australian and New Zealand Journal of Statistics, 2000, 42, 479-495.	0.9	123
132	Smoothing non-Gaussian time series with autoregressive structure. Computational Statistics and Data Analysis, 1998, 28, 171-191.	1.2	6
133	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
134	Computing and Graphing Highest Density Regions. American Statistician, 1996, 50, 120-126.	1.6	274
135	Sample Quantiles in Statistical Packages. American Statistician, 1996, 50, 361-365.	1.6	356
136	Sample Quantiles in Statistical Packages. American Statistician, 1996, 50, 361.	1.6	436
137	Estimating and Visualizing Conditional Densities. Journal of Computational and Graphical Statistics, 1996, 5, 315.	1.7	74
138	Estimating and Visualizing Conditional Densities. Journal of Computational and Graphical Statistics, 1996, 5, 315-336.	1.7	200
139	Computing and Graphing Highest Density Regions. American Statistician, 1996, 50, 120.	1.6	333
140	Highestâ€density forecast regions for nonlinear and nonâ€normal time series models. Journal of Forecasting, 1995, 14, 431-441.	2.8	71
141	Approximations and boundary conditions for continuous-time threshold autoregressive processes. Journal of Applied Probability, 1994, 31, 1103-1109.	0.7	1
142	YULE-WALKER ESTIMATES FOR CONTINUOUS-TIME AUTOREGRESSIVE MODELS. Journal of Time Series Analysis, 1993, 14, 281-296.	1.2	14
143	Visualizing Probability Distributions Across Bivariate Cyclic Temporal Granularities. Journal of Computational and Graphical Statistics, 0, , 1-12.	1.7	1
144	25 Years of IIF Time Series Forecasting: A Selective Review. SSRN Electronic Journal, 0, , .	0.4	27

#	Article	IF	Citations
145	Lee-Carter mortality forecasting: a multi-country comparison of variants and extensions. Demographic Research, 0, 15, 289-310.	3.0	178
146	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
147	Assessing Longevity Inequality in the U.S.: What Can Be Said About the Future?. SSRN Electronic Journal, 0, , .	0.4	0
148	Leave-one-out kernel density estimates for outlier detection. Journal of Computational and Graphical Statistics, 0, , 1-28.	1.7	2