

CURRENT CURRICULUM VITAE

NAME:**BIRTH DATE:****Robert Fildes**

14th December, 1944

HOME ADDRESS:12, Eden Park,
Lancaster LA1 4SJ
England

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WORK ADDRESS:Department of Management Science
The Management School,
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CURRENT POSITION

2001

Acting Dean, Management School

1997 - on

Research Dean, Management School

1990-1992

Professor of Operational Research and Operations
Management, Management School, Lancaster University.

1992 - 1997

Head of Department Management Science

PREVIOUS POSITION

1987-1990

Dean, Manchester Business School.

UNIVERSITY POSITIONS

Director of the Lancaster Centre for Forecasting

Deputy Chair of Research Committee, Information Systems Committee.

RECENT PUBLICATIONS**BOOKS:**

Major Time Series Methods and their Relative Accuracy. London: Wiley, 1984, written with S. Makridakis and others.

A Bibliography of Business and Economic Forecasting. Farnborough: Teakfield, 1981, supplement, 1984.

Forecasting: Methods and Applications in Business. London: Longman, 1976, (written with D. Wood).

EDITED BOOKS:

World Index of Macroeconomic Forecasts, 4th ed., Aldershot, Hants.: Gower, 1995

World Index of Macroeconomic Forecasts, 3rd ed., Aldershot, Hants.: Gower, 1987

Forecasting and Planning. Farnborough: Teakfield, 1978, co-edited by D. Wood.

ARTICLES in BOOKS

“Econometric Forecasting: strategies and techniques” with P.G. Allen, in: *Principles of Forecasting: A Handbook for Researchers and Practitioners*, J. Scott Armstrong (ed.): Norwell, MA: Kluwer Academic Publishers, 2001, 303-362.

“Forecasting Competitions – their role in improving forecasting practice and research”, with J. Keith Ord, in: *A Companion to Economic Forecasting*, M. Clements and D. Hendry (eds.), Oxford, Blackwell, 2002, 322-353.

“Forecasting and Prediction” with Scott Armstrong, in *Social Science Encyclopaedia*, Oxford, Blackwell, 2004, Kuper A. (ed.) forthcoming.

ARTICLES

1. “A procedural approach to specifying feedforward neural network architecture - an empirical evaluation of forecasting accuracy” with K-P Liao. *Computers and Operations Research*, 2005, forthcoming.
2. “Influence of user participation on DSS use and decision accuracy”, with Michael Lawrence and Paul Goodwin, *Omega*, **30**, 2002, 381-392.
3. “Telecommunications demand – a review”, *International Journal of Forecasting*, **18**, 2002, 489-522.
4. “The state of macroeconomic forecasting” with discussion, with Herman Stekler, **24**, *J. Macroeconomics*, 2002, 435-505.
5. “Beyond forecasting competitions” *International Journal of Forecasting*, 17(4), 2001, 556-560.
6. "Internal OR consulting: Effective practice in a changing environment" with Ranyard J.C., *Interfaces*, **30:5**, 2000, 34-50.
7. "The management of OR groups: results of a survey" with Ranyard J.C., *Journal of the Operational Research Society*, **50**, 1999, 563-580.
8. "Judgmental Forecasts of Time Series Affected by Special Events: Does Providing a Statistical Forecast Improve Accuracy?" with Paul Goodwin, *Journal of Behavioural Decision Making*, **12**, 1999, 37-53.
9. “The role of prices in models of innovation diffusion”, with P. Bottomley, *Journal of Forecasting*, **17(7)**, 1998, 539-555.
10. “Generalising about univariate forecasting methods: Further empirical evidence”, with Michele Hibon, Spyros Makridakis and Nigel Meade, *International Journal of Forecasting*, **14**, 1998, 339-358.
11. “Winners and losers”, with John Ranyard *Journal of the Operational Research Society*, **49**, 1998, 355-368.
12. “One day-ahead demand forecasting in the utility industries”, with Alex Randall and Phil Stubbs, *Journal of the Operational Research Society*, **48**, 1997, 15-24.
13. “Success and survival of Operational Research Groups – a review article”, with John Ranyard *Journal of the Operational Research Society*, **48**, 1997, 336-360.

14. "The death of an Operational Research Group", with John Ranyard and William Crymble, *Journal of the Operational Research Society*, **48**, 1997, 361-372.
15. "Using macroeconomic forecasts", in Fildes, R., *World Index of Economic Forecasts*, Gower, Aldershot, 1995
16. "The impact of empirical accuracy studies on time series analysis and forecasting", with S. Makridakis, *International Statistical Review*, **63**, 1995, 289-308.
17. "On the Selection of Error Measures for Comparisons Among Forecasting Methods" (with Scott Armstrong), *Journal of Forecasting*, **14**, 1995, 67-71.
18. "Key Worded Master Index: International Journal of Forecasting: 1985-1994", (with Herman Steckler), *International Journal of Forecasting*, **10**, 1994, 611-641.
19. "The Organization and Improvement of Market Forecasting", *Journal of the Operational Research Society*, **45**, 1994, 1-16.
20. "The Evaluation of Extrapolative Forecasting Methods", *International Journal of Forecasting*, **8**, 1992, 81-98.
21. "Forecasting Systems for Production and Inventory Control", (with Charles Beard), *International Journal of Operations and Production Management*, 1992, **12:5**, 4-27.
22. "Improving sales forecasting for production and inventory control", *Control*, February/March 1992, 27-30.
23. "The Effective Use of Information in Forecasting", *Journal of Forecasting*, **10**, 1991, 597-617.
24. "Evaluation of aggregate and individual forecast method selection rules", *Management Science*, **35**, 1989, September, 1056-1065.
25. "Recent developments in time series forecasting", *OR Spektrum*, **10**, 1988, 195-212.
26. "Loss functions and forecasting", *International Journal of Forecasting*, **4**, 1988, 545-550, (with S. Makridakis).
27. "Reviewing forecasting software - a review essay", *Journal of the Operational Research Society*, **39**, 1988, 773-778.
28. "Interest rate forecasting and company profitability", **17:1**, 1985, *Business Economics*, pp.17-32.
29. "Quantitative forecasting: the State of the Art - Econometric Models", *J. Operational Research Society*, **36**, 1985, pp.549-580.
30. "The choice of a forecasting model", *Omega*, **12**, 1984, pp.427-435, (with E.J. Lusk).
31. "The accuracy of extrapolation methods: an automatic Box-Jenkins Program - SIFT", *J. Forecasting*, **3**, pp.1984, 319-323, (with G.Hill).
32. "An evaluation of Bayesian Forecasting", *J. Forecasting*, **2**, 1983, pp.137-150.
33. "The use of information in Balance of Payments Forecasting", *Economica*, **50**, 1983, pp.249-258.
34. "The accuracy of extrapolation (time series) methods", *J. Forecasting*, **1**, 1982, pp.111-153, (with S. Makridakis and others).
35. "Efficiency and premiums in the short-term money market", *J. Money, Credit and Banking*, **12**, 1980, pp.615-629, (with D. Fitzgerald).

36. "Forecasting - the State of the Art: Extrapolative Models ", *J. Operational Research Society*, **30**, 1979, pp.691-710.
37. "Data and validity of forecasting models", *J. Enterprise Management*, **1**, 1978, pp.97-106, (with D. Wood).
38. "Forecasting in conditions of uncertainty", *Long Range Planning*, August, 1978, pp.29-38, (with M. Jalland and D. Wood).
39. "The development of linear functions for distribution analysis", *J. Operational Research Society*, **29**, 1978, pp.585-592, (with J. Westwood).
40. "Market share strategy and the product life cycle: a comment", *Journal of Marketing*, **39**, October, 1975 (written with S. Lofthouse)
41. "The age-dependent branching process with variable lifetime distribution- the generation size ", *Advances in Applied Probability*, **6**, 1974, pp.291-308.
42. "The age-dependent branching process with variable lifetime distribution", *Advances in Applied Probability*, **4**, 1972. pp.453-474.
43. "Cluster analysis of a parolee sample", *Journal of Research in Crime and Delinquency*, **9**, 1972, pp.1-11, (with D. Gottfredson).
44. "A method of estimating the potential yield of a vegetable crop, obtained in a single harvest", *Journal of American Society for Horticultural Science*, **96**, 1970, (written with others).

EDITED SPECIAL ISSUES

Telecommunications demand, *International Journal of Forecasting*, **18:4**, 2002.

The Foundation, development and current practice of OR, *J. Operatational Research Society*, **49:4**, 1998..

NOTES

"Researching sales forecasting practice: Commentaries and authors' response on 'Conducting a sales forecasting audit', by Moon, M.A. et al", *International Journal of Forecasting*, **19**, 2003, pp.27-42, (with others).

"High Expectations" ORMS Today, 2001, April, 26-27 with John Ranyard.

"Perspectives – how OR may develop: summary of final discussion on 'the foundation, development and current practice of OR", with John Ranyard, **49**, 434-443.

Reprints

"Quantitative forecasting: the State of the Art - Econometric Models", *J. Operational Research Society*, **36**, 1985, pp.549-580 in Eilon, S. (ed.) *The History of Management Thought*, II, Dartmouth Publishing, Aldershot, UK, 1995.

"The choice of a forecasting model", *Omega*, **12**, 1984, pp.427-435, (with E.J. Lusk), in Eilon, S. (ed.) *The History of Management Thought*, II, Dartmouth Publishing, Aldershot, UK, 1995.

Current Working Papers

"Demand uncertainty in MRP systems: The value of forecasting", with Brian Kingsman, *Lancaster University Working Paper MS 01/97*, Department of Management Science, Lancaster University, 1997, under revision, *Management Science*.

“Models of air passenger traffic flows: a comparison of their forecasting effectiveness”, with S. Ismael, A. Wei, *Lancaster University Working Paper MS 03*, Department of Management Science, Lancaster University, 2003.

“Levels, differences and ECMs – Principles for Improved Econometric Forecasting” with P. Geoffrey Allen. *Lancaster University Working Paper MS 03*, Department of Management Science, Lancaster University, 2003.

“The design features of forecasting support systems and their effectiveness” with Paul Goodwin. *Lancaster University Working Paper MS 03/066*, Department of Management Science, Lancaster University, 2003.

“A procedural approach to specifying feedforward neural network architecture - an empirical evaluation of forecasting accuracy” with K-P Liao. *Lancaster University Working Paper MS 03*, Department of Management Science, Lancaster University, 2003.

Research Grants

1. Forecasting construction prices. £13500. Completed 1977.
2. S.S.R.C. grant to complete a keyworded bibliography in Forecasting. This work contains some 4,000 items, each entry annotated from about 500 key works. Value £1900. Completed 1977. Updated in 1980.
3. Marketing Management Information Systems with E. Mumford and D. Wood. Value £9,400 from S.S.R.C. Completed 1980.
4. The evaluation of Bayesian Forecasting. £12000 funded principally S.E.R.C. Completed 1981.
5. Forecasting Model Selection and Effective Inventory Control. Funding of £20000 was obtained from Bell Communications Research. Completed 1986.
6. Competitive Modelling, funded by British Telecom in 1987 to support an M.Phil/Doctoral Student. Value £20000
7. Organizing Forecasting, funded by ICI. Value £5000, 1987.
8. Promotions evaluation support system: funded by Unilever, 1990-1991, £30000 (approx.).
9. 1992 ESRC Seminar Competition on Multidisciplinary Forecasting, £9500.
10. Telecommunications forecasting, £10000 from BT
11. Success and survival of Operational Research Groups, with John Ranyard, £25000 from the UK Operational Research Society, January 1994 - June, 1995.
12. A forecasting support system for Bank provisions: funded by the National Westminster Bank, May 1992- October 1993. £37000.
13. Multidisciplinary approaches to forecasting: £9800 to support a seminar series by the ESRC, 1993-1995.
14. Telecommunications forecasting: BT,; £30000 approx, 1999 ongoing
15. Forecasting support systems: various companies, £40000, 2003 on going.
16. The effective design of forecasting support systems (with Dr. Paul Goodwin, Bath University), £170000 from the Engineering and Physical Sciences Research Council, 2003-2006.

PhD. Students

Recently completed doctoral students:

- Modelling and Forecasting in Competitive High-Technology Markets (1993).
- Modelling and Forecasting Air Travel Passenger Flows (1995)
- The Application of Forecasting Methods in Industry (1995)
- A Geographical Information Systems based Decision Support System for Tourism Planning and Development (1997)
- Interfacing judgmental forecasts with statistical methods (1999)
- Voluntary versus mechanical integration. Feedforward neural network forecasting, model building and evaluation: theory and application to business forecasting (1999)
- Crisis management in the Egyptian cotton industry (2000)

Cash Flow Management and Forecasting of Short-Term Cash Flows in a Bank (2002)

Currently I am a supervisor of four students,

Titles:

- Modelling the diffusion of broadband
- An automatic econometric modelling system for systems of equations
- Modelling collaborative forecasting in an integrated supply chain
- Marketing model applications in fmcg

EDITORIAL and PROFESSIONAL ACTIVITIES

Board member, *International Institute of Forecasters*, 2004- on.

President, *International Institute of Forecasters*, 2000- 2004.

Vice-President, *Operational Research Society*, 1995 - 1998

Editor-in-Chief, *International Journal of Forecasting*, 1987 - 1997.

Keynote Speaker:

- at the International Symposium on Forecasting, Paris, 1986
- at the European O.R. Meeting, Lisbon, 1986
- at the International Symposium on Forecasting, Boston, 1987
- at the International Symposium on Forecasting, New Zealand, 1992
- presentation to the US Roundtable of Heads of Management Science/Operations Research, Los Angeles, 1995.
- Forecasting Summit, Boston, 2003

Also Professorial Inaugural Address at Lancaster on *The Future of Forecasting*

Consultant to such companies as National Westminster Bank, Unilever, Leyland-Daf, Nestle, Unipart, UK Government Department of Environment, Faircloughs Construction. Scottish Courage, UK Dept. of Health.

Adviser, *Association of Commonwealth Universities*, 1998 – on.

Member, *ESRC Representation of the UK High Performance Computing Strategy Committee*, 2000

EPSRC College Member, 2000

Advisory Board of the Learning, Teaching Support Network for Maths, Stats and OR, 2000

TEACHING

Major teaching activities:

Undergraduate:

Basic Statistics; new courses in Forecasting & Marketing Analysis

Post-graduate

Statistics III (Forecasting); Sessions on Decision Support and Decision Making.
Data mining and multivariate statistics.

Supervising approximately 6 masters students p.a. on externally funded, organisationally based summer projects.

CONFERENCE and SEMINAR ACTIVITIES

- Presentation to the US Roundtable of Heads of Management Science/Operations Research, Los Angeles, 1995 and Seattle, 1998 on OR practice.
- Organiser and chair of the workshop on “Foundations, Development and Current Practice of OR”, Bowness, UK, 1997
- Visiting professor: Monash University and Curtin, Western Australia, 2002
- Invited papers at Trinity College, Dublin; Koc University, Istanbul in 2000, Monash, U. Western Australia, 2002, U. Conn., U. Mass. At Amherst, Oxford, 2003
- Panel membership at ISF99 (Washington) on forecasting principles, ISF2000 (Lisbon) on econometric methods, ISF2003 (Mexico) on Forecasting Systems for the Supply Chain.
- Various professional seminars on Telecoms Forecasting and Supply Chain Forecasting