

THE IMA VOLUMES IN MATHEMATICS
AND ITS APPLICATIONS

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Enders Anthony Robinson
Frederic Paik Schoenberg

**Time Series
Analysis and
Applications to
Geophysical
Systems**

Time Series Analysis And Applications To Geophysical Systems

David Brillinger, Peter Caines, John Geweke, Emanuel Parzen, Murray Rosenblatt, Murad S. Taqqu

Time Series Analysis And Applications To Geophysical Systems:

Time Series Analysis and Applications to Geophysical Systems David Brillinger, Enders Anthony Robinson, Frederic Paik Schoenberg, 2012-12-06 This IMA Volume in Mathematics and its Applications TIME SERIES ANALYSIS AND APPLICATIONS TO GEOPHYSICAL SYSTEMS contains papers presented at a very successful workshop on the same title The event which was held on November 12 15 2001 was an integral part of the IMA 2001 2002 annual program on Mathematics in the Geosciences We would like to thank David R Brillinger Department of Statistics University of California Berkeley Enders Anthony Robinson Department of Earth and Environmental Engineering Columbia University and Fred eric Paik Schoenberg Department of Statistics University of California Los Angeles for their superb role as workshop organizers and editors of the proceedings We are also grateful to Robert H Shumway Department of Statistics University of California Davis for his help in organizing the four day event We take this opportunity to thank the National Science Foundation for its support of the IMA Series Editors Douglas N Arnold Director of the IMA Fadil Santosa Deputy Director of the IMA v

PREFACE This volume contains a collection of papers that were presented during the Workshop on Time Series Analysis and Applications to Geophysical Systems at the Institute for Mathematics and its Applications IMA at the University of Minnesota from November 12 15 2001 This was part of the IMA Thematic Year on Mathematics in the Geosciences and was the last in a series of four Workshops during the Fall Quarter dedicated to Dynamical Systems and Ergodic Theory **Time Series**

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