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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, Uni versity 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 dur ing 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.



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