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**Long-Range Persistence
in Geophysical Time Series**



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Long Range Persistence In Geophysical Time Series

**E. Chandrasekhar, V. P. Dimri, V. M.
Gadre**



Long Range Persistence In Geophysical Time Series:

Advances in Geophysics, 1999-06-18 Advances in Geophysics Vol 40 systematically compares many of the currently used statistical approaches to time series analysis and modeling to evaluate each method's robustness and application to geophysical datasets. This volume tackles the age-old problem of how to evaluate the relative roles of deterministic versus stochastic processes: signal vs noise in their observations. The book introduces the fundamentals in sections titled 1.2 What is a Time Series and 1.3 How is a Time Series Quantified before diving into Spectral Analysis, Semivariograms, Rescaled Range Analysis, and Wavelet Analysis. The second half of the book applies their self-affine analysis to a number of geophysical time series: historical temperature records, drought hazard assessment, sedimentation in the context of hydrocarbon bearing strata, variability of the Earth's magnetic field. This volume explores in detail one of the main components of noise: that of long range persistence or memory. The first chapter is a broad summary of theory and techniques of long range persistence in time series; the second chapter is the application of long range persistence to a variety of geophysical time series. **Recent**

Advances in Time Series Forecasting Dinesh C.S. Bisht, Mangey Ram, 2021-09-07 Future predictions are always a topic of interest. Precise estimates are crucial in many activities as forecasting errors can lead to big financial loss. The sequential analysis of data and information gathered from past to present is called time series analysis. This book covers the recent advancements in time series forecasting. The book includes theoretical as well as recent applications of time series analysis. It focuses on the recent techniques used, discusses a combination of methodology and applications, presents traditional and advanced tools, new applications, and identifies the gaps in knowledge in engineering applications. This book is aimed at scientists, researchers, postgraduate students, and engineers in the areas of supply chain management, production inventory planning, and statistical quality control. **Long-Range Dependence and Self-Similarity** Vladas Pipiras, Murad S.

Taqqu, 2017-04-18 This modern and comprehensive guide to long range dependence and self similarity starts with rigorous coverage of the basics then moves on to cover more specialized up to date topics central to current research. These topics concern but are not limited to physical models that give rise to long range dependence and self similarity, central and non central limit theorems for long range dependent series and the limiting Hermite processes, fractional Brownian motion and its stochastic calculus, several celebrated decompositions of fractional Brownian motion, multidimensional models for long range dependence and self similarity, and maximum likelihood estimation methods for long range dependent time series. Designed for graduate students and researchers, each chapter of the book is supplemented by numerous exercises, some designed to test the reader's understanding while others invite the reader to consider some of the open research problems in the field today.

Advances in Geophysics Renata Dmowska, Barry Saltzman, 1999-06-14 This series provides a venue for longer reviews of current advances in geophysics. Written at a level accessible to graduate students, the articles serve to broaden knowledge of various fields and may be useful in courses and seminars. *Time Series Analysis in Seismology* Alejandro

Ramírez-Rojas,Leonardo Di G. Sigalotti,Elsa Leticia Flores Márquez,Otto Rendón,2019-08-02 Time Series Analysis in Seismology Practical Applications provides technical assistance and coverage of available methods to professionals working in the field of seismology Beginning with a thorough review of open problems in geophysics including tectonic plate dynamics localization of solitons and forecasting the book goes on to describe the various types of time series or punctual processes obtained from those systems Additionally the book describes a variety of methods and techniques relating to seismology and includes a discussion of future developments and improvements Time Series Analysis in Seismology offers a concise presentation of the most recent advances in the analysis of geophysical data particularly with regard to seismology making it a valuable tool for researchers and students working in seismology and geophysics Presents the necessary tools for time series analysis as it relates to seismology in a compact and consistent manner Includes a discussion of technical resources that can be applied to time series data analysis across multiple disciplines Describes the methods and techniques available for solving problems related to the analysis of complex data sets Provides exercises at the end of each chapter to enhance comprehension

Nonlinear and Stochastic Climate Dynamics Christian L. E. Franzke,Terence J. O'Kane,2017-01-19 It is now widely recognized that the climate system is governed by nonlinear multi scale processes whereby memory effects and stochastic forcing by fast processes such as weather and convective systems can induce regime behavior Motivated by present difficulties in understanding the climate system and to aid the improvement of numerical weather and climate models this book gathers contributions from mathematics physics and climate science to highlight the latest developments and current research questions in nonlinear and stochastic climate dynamics Leading researchers discuss some of the most challenging and exciting areas of research in the mathematical geosciences such as the theory of tipping points and of extreme events including spatial extremes climate networks data assimilation and dynamical systems This book provides graduate students and researchers with a broad overview of the physical climate system and introduces powerful data analysis and modeling methods for climate scientists and applied mathematicians

Climate Time Series Analysis Manfred Mudelsee,2014-06-27 Climate is a paradigm of a complex system Analysing climate data is an exciting challenge which is increased by non normal distributional shape serial dependence uneven spacing and timescale uncertainties This book presents bootstrap resampling as a computing intensive method able to meet the challenge It shows the bootstrap to perform reliably in the most important statistical estimation techniques regression spectral analysis extreme values and correlation This book is written for climatologists and applied statisticians It explains step by step the bootstrap algorithms including novel adaptations and methods for confidence interval construction It tests the accuracy of the algorithms by means of Monte Carlo experiments It analyses a large array of climate time series giving a detailed account on the data and the associated climatological questions comprehensive mathematical and statistical summary of time series analysis techniques geared towards climate applications accessible to readers with knowledge of college level calculus and statistics Computers and

Geosciences A key part of the book that separates it from other time series works is the explicit discussion of time uncertainty a very useful text for those wishing to understand how to analyse climate time series Journal of Time Series Analysis outstanding One of the best books on advanced practical time series analysis I have seen David J Hand Past President Royal Statistical Society Persistence Time Series Analyses Bruce D. Malamud,1998 *Fractals* Behzad Ghanbarian,Allen G. Hunt,2017-11-23 This book provides theoretical concepts and applications of fractals and multifractals to a broad range of audiences from various scientific communities such as petroleum chemical civil and environmental engineering atmospheric research and hydrology In the first chapter we introduce fractals and multifractals from physics and math viewpoints We then discuss theory and practical applications in detail In what follows in chapter 2 fragmentation process is modeled using fractals Fragmentation is the breaking of aggregates into smaller pieces or fragments a typical phenomenon in nature In chapter 3 the advantages and disadvantages of two and three phase fractal models are discussed in detail These two kinds of approach have been widely applied in the literature to model different characteristics of natural phenomena In chapter 4 two and three phase fractal techniques are used to develop capillary pressure curve models which characterize pore size distribution of porous media Percolation theory provides a theoretical framework to model flow and transport in disordered networks and systems Therefore following chapter 4 in chapter 5 the fractal basis of percolation theory and its applications in surface and subsurface hydrology are discussed In chapter 6 fracture networks are shown to be modeled using fractal approaches Chapter 7 provides different applications of fractals and multifractals to petrophysics and relevant area in petroleum engineering In chapter 8 we introduce the practical advantages of fractals and multifractals in geostatistics at large scales which have broad applications in stochastic hydrology and hydrogeology Multifractals have been also widely applied to model atmospheric characteristics such as precipitation temperature and cloud shape In chapter 9 these kinds of properties are addressed using multifractals At watershed scales river networks have been shown to follow fractal behavior Therefore the applications of fractals are addressed in chapter 10 Time series analysis has been under investigations for several decades in physics hydrology atmospheric research civil engineering and water resources In chapter 11 we therefore provide fractal multifractal multifractal detrended fluctuation analyses which can be used to study temporal characterization of a phenomenon such as flow discharge at a specific location of a river Chapter 12 addresses signals and again time series using a novel fractal Fourier analysis In chapter 13 we discuss constructal theory which has a perspective opposite to fractal theories and is based on optimization of diffusive exchange In the case of river drainages for example the constructal approach begins at the divide and generates headwater streams first rather than starting from the fundamental drainage pattern *Wavelets and Fractals in Earth System Sciences* E. Chandrasekhar,V. P. Dimri,V. M. Gadre,2013-11-20 The subject of wavelet analysis and fractal analysis is fast developing and has drawn a great deal of attention in varied disciplines of science and engineering Over the past couple of decades wavelets multiresolution and

multifractal analyses have been formalized into a thorough mathematical framework and have found a variety of applications with significant impact in several branches of earth system sciences Wavelets and Fractals in Earth System Sciences highlights the role of advanced data processing techniques in present day research in various fields of earth system sciences The book consists of ten chapters providing a well balanced blend of information about the role of wavelets fractals and multifractal analyses with the latest examples of their application in various research fields By combining basics with advanced material this book introduces concepts as needed and serves as an excellent introductory material and also as an advanced reference text for students and researchers

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