SCHOOL ON TIME SERIES ANALYSIS A One-Day Data Analysis School Saturday, June 26, 1993 NIST Auditorium, Boulder, CO Coordinator: Jeff Forbes

Sponsored by the CEDAR Workshop and In Conjunction with The GEM Workshop (June 28-July 1, 1993)

Tutorial lectures will be given on analyses of data time series from a practitioner's point of view. Time limitations preclude an exhaustive treatment of this extensive subject; however, for those without formal training in digital signal processing who are (or plan to be) engaged in analyses of data time series (perhaps using commercially-available software packages), this course will provide insight into the power and pitfalls of several popular methodologies. A common geophysical data set will be analyzed by all speakers to illustrate various points.

Time	Topic Speaker
8:30	I. Introduction to the Fourier Prof. R. Clark Transform U. New Hampshire -Fourier series
·	-Continuous transform -Discrete transform -Autocorrelation functions and power spectra -Windowing
10:00	Break
10:30	II. Error Analysis and Other Topics Prof. S. Avery -Periodogram U. Colorado -Confidence and significance limits -Cross-correlation and cross-spectra
12:00	Lunch
1:30	III. Filtering Prof. R. Vincent -Types of filters U. Adelaide -Problems and pitfalls (ringing, phase distortion, etc.) -Complex demodulation -Sliding FFT
3:00	Break
3:30	IV. Nonstationary Time Series Dr. F. Vial -One or more of these topics: CNRS/LMD Wavelets Multispectral analysis
5:00	Panel Discussion
5:30	Adjourn