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This collection of review articles is devoted to new developments in the study of chaotic dynamical systems with some open problems and challenges. The papers, written by many of the leading experts in the field, cover both the experimental and theoretical aspects of the subject. This edited volume presents a variety of fascinating topics of current interest and problems arising in the study of both discrete and continuous time chaotic dynamical systems. Exciting new techniques stemming from the area of nonlinear dynamical systems theory are currently being developed to meet these challenges. Presenting the state-of-the-art of the more advanced studies of chaotic dynamical systems, Frontiers in the Study of Chaotic Dynamical Systems with Open Problems is devoted to setting an agenda for future research in this exciting and challenging field.