## Politecnico di Milano Scuola di Ingegneria Industriale e dell'Informazione

APPLIED STATISTICS July 7th, 2023

## Problem 4: Denoising altimetric measurements

The file izoard.txt contains altitude measurements taken at 200-meter intervals along the renowned 20-kilometer horizontal distance of the road ascent to the Col de l'Izoard in the French Alps. We are interested in recovering the continuous altitude profile as a smooth function of the horizontal distance, taking into account that the altitude measurements are subject to noise.

- a) Perform a penalized smoothing of the altitude measurements using a basis of cubic B-splines with breaks at each horizontal distance point, using a smoothing parameter  $\lambda = 10^{-1}$ . Report the number of splines used and the generalized cross validation (GCV) error.
- b) What is the approximate dimension of the space in which the fitted curve lives? Provide a plot of the fitted curve and and its first derivative.
- c) Report the value of  $\lambda$  minimizing the GCV error and the GCV error corresponding to that  $\lambda$ , using a sequence of values in  $[10^{-1}, 10^3]$ , with a step of 0.5, for the grid search. Fit again the smoothed curve with this  $\lambda$  value.
- d) What is the slope at the steepest part of the ascent?

Upload your results here: https://forms.office.com/e/1GJZEvfKcR

<sup>&</sup>lt;sup>1</sup>Tangent of the inclination angle