# HW1 Key

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# Chapter 1

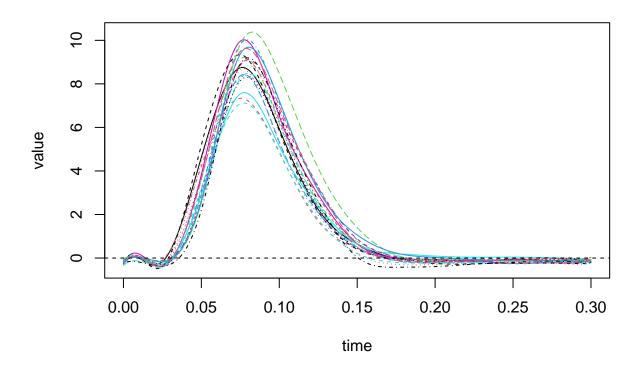
Load packages.

```
library(fda)
library(plot3D)
library(YieldCurve)
library(fields)
library(expm)
```

### 1.6.1.

1.6.1.(a)

```
my_basis <- create.bspline.basis(c(0,0.3),nbasis=15,norder=4)
pinch.F <- Data2fd(pinchtime,pinch,my_basis)
plot(pinch.F)</pre>
```



```
## [1] "done"
plot(pinch.F)

1.6.1.(b)

mu.F <- mean.fd(pinch.F)
sd.F <- sd.fd(pinch.F)

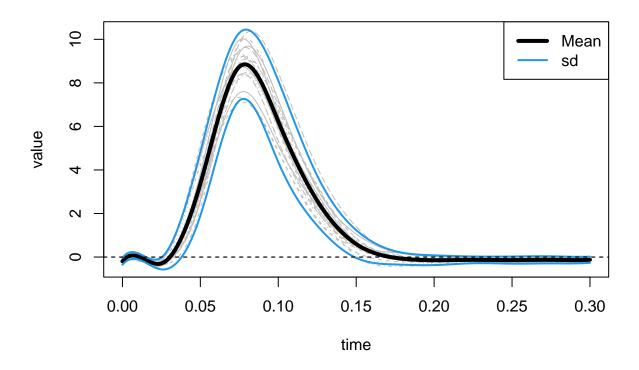
plot(pinch.F,col="grey")

## [1] "done"
plot(mu.F,lwd=4,add=TRUE)

## [1] "done"
plot(mu.F+2*sd.F,add=TRUE,col=4,lwd=2)

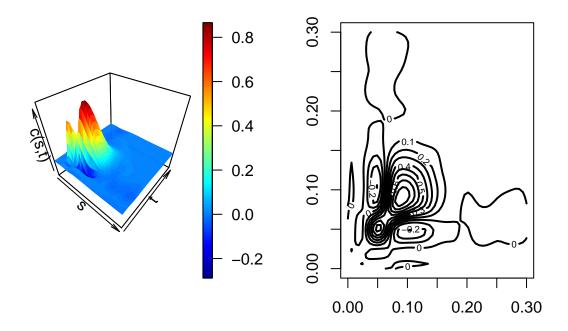
## [1] "done"
plot(mu.F-2*sd.F,add=TRUE,col=4,lwd=2)

## [1] "done"
plot(mu.F-2*sd.F,add=TRUE,col=4,lwd=2)</pre>
```



# 1.6.1.(c)

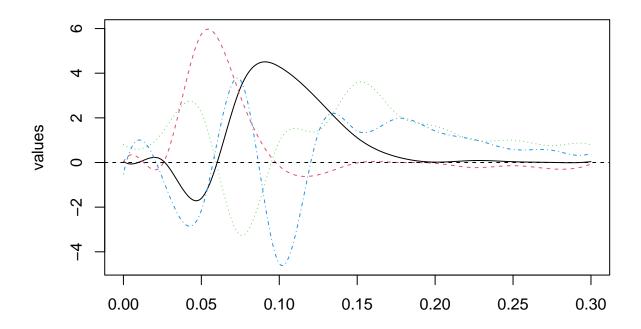
```
par(mfrow=c(1,2))
pinch_var <- var.fd(pinch.F)
pts <- seq(from=0,to=0.3,length=50)
pinch_mat <- eval.bifd(pts,pts,pinch_var)
persp3D(pts,pts,pinch_mat, xlab="s", ylab="t", zlab="c(s,t)")
contour(pts, pts, pinch_mat, lwd=2)</pre>
```



# par(mfrow=c(1,1))

# 1.6.1.(d)

```
pinch_pca <- pca.fd(pinch.F, nharm=4)
plot(pinch_pca$harmonics)</pre>
```

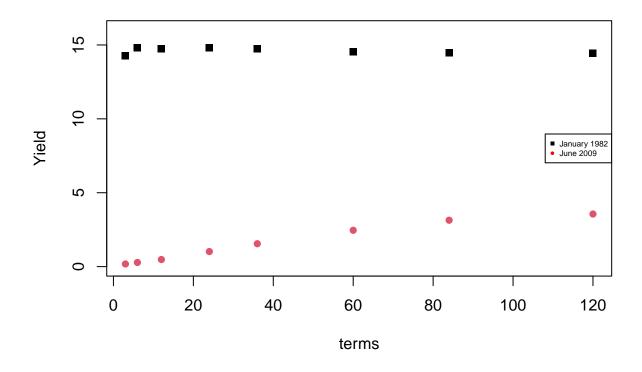


```
## [1] "done"
which(cumsum(pinch_pca$varprop)>0.9)[1]
```

## [1] 2

### 1.6.2

### 1.6.2.(a)



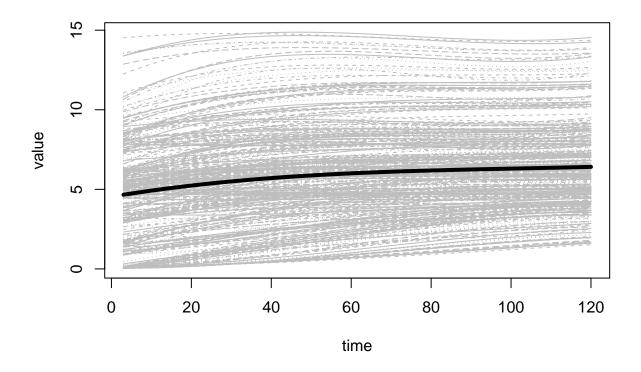
```
1.6.2.(b)

my_basis <- create.bspline.basis(c(3,120),nbasis=4)
yield.F <- Data2fd(terms,yield,my_basis)

mu.F <- mean.fd(yield.F)
plot(yield.F,col="grey")

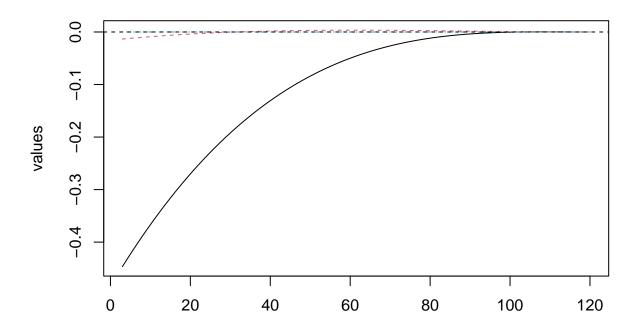
## [1] "done"</pre>
```

plot(mu.F,lwd=4,add=TRUE)



1.6.2.(c)

yield\_pca <- pca.fd(yield.F, nharm=4)
plot(yield\_pca\$harmonics)</pre>



yield\_pca\$varprop

## [1] 9.999905e-01 9.469593e-06 2.176403e-11 2.882496e-17

# 1.6.6.

$$\bar{x}_N(t) = \frac{1}{N} \sum_{n=1}^N x_n(t)$$

$$= \frac{1}{N} \sum_{n=1}^N \sum_{m=1}^M c_{nm} B_m(t) = \sum_{m=1}^M \left( \sum_{n=1}^N \frac{1}{N} c_{nm} \right) B_m(t) = \sum_{m=1}^M a_m B_m(t)$$

Thus  $a_m = \frac{1}{N} \sum_{n=1}^{N} c_{nm}$ 

$$\hat{c}(t,s) = \frac{1}{N-1} \sum_{n=1}^{N} (x_n(t) - \bar{x}_n(t))(x_n(s) - \bar{x}_n(s))$$

$$= \frac{1}{N-1} \sum_{n=1}^{N} \left( \sum_{m=1}^{M} (c_{nm} - a_m) B_m(t) \right) \left( \sum_{k=1}^{M} (c_{nk} - a_k) B_k(t) \right)$$

$$= \sum_{m=1}^{M} \sum_{k=1}^{M} B_m(t) B_k(s) \left( \frac{1}{N-1} \sum_{n=1}^{N} (c_{nm} - a_m)(c_{nk} - a_k) \right)$$

$$= \sum_{m=1}^{M} \sum_{k=1}^{M} b_{mk} B_m(t) B_k(s), \text{ where } b_{mk} = \frac{1}{N-1} \sum_{n=1}^{N} (c_{nm} - a_m)(c_{nk} - a_k)$$

### Chapter 2

#### 2.5.1.

$$x(t) = c_o + \sum_{j=1}^{J} [a_j sin(wjt) + b_j cos(wjt)],$$

$$x^{(1)}(t) = \sum_{j=1}^{J} [wja_j cos(wt) - wjb_j sin(wt)]$$

$$= \sum_{j=1}^{J} [(-wjb_j) sin(wt) + (wja_j) cos(wt)]$$

$$x^{(3)}(t) = \sum_{j=1}^{J} [(w^3j^3b_j) sin(wt) + (-w^3j^3a_j) cos(wt)]$$

$$L(x)(t) = w^2 x^{(1)}(t) + x^{(3)}(t)$$

$$= w^3 \sum_{j=2}^{J} (j(j^2 - 1)b_j sin(wjt) + j(1 - j^2)a_j cos(wjt))$$

$$\int_0^T (L(x)(t))^2 = w^6 \sum_{j=2}^{J} j^2 (1 - j^2)^2 (a_j^2 + b_j^2) \frac{T}{2}$$

$$= \pi w^5 \sum_{j=2}^{J} j^2 (j^2 - 1)^2 (a_j^2 + b_j^2)$$

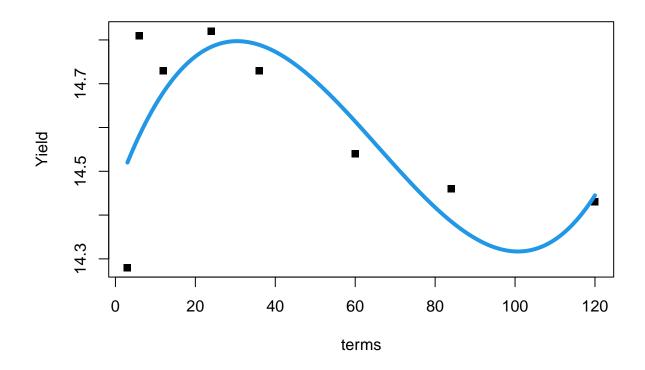
#### 2.5.2

#### 2.5.2.(a)

```
terms <- c(3,6,12,24,36,60,84,120)
yield.1982J <- t(FedYieldCurve[2,])

my_basis <- create.bspline.basis(c(3,120),nbasis=4)
yield.1982J.S <- smooth.basis(terms,yield.1982J,my_basis)

plot(terms, yield.1982J,pch=15, ylab="Yield") # 1982 January
plot(yield.1982J.S,lwd=4,add=TRUE,col=4)</pre>
```



```
## [1] "done"
```

plot(yield.1982J.S,lwd=4,add=TRUE,col=4)

### 2.5.2.(b)

```
length(terms) # as many data points

## [1] 8

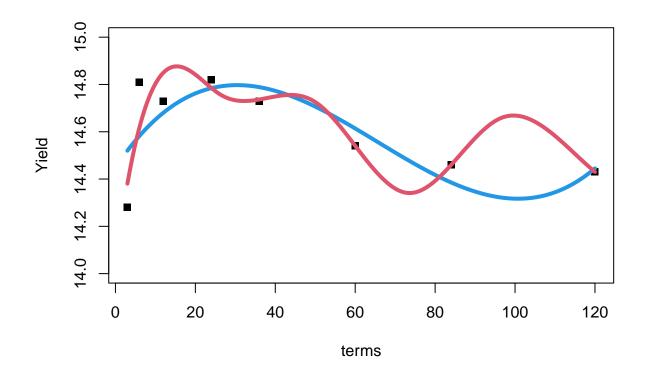
my_basis <- create.bspline.basis(c(3,120),nbasis=8)

my_par <- fdPar(my_basis,Lfdobj=2,lambda=1)

yield.1982J.S.P <- smooth.basis(terms,yield.1982J,my_par)

plot(terms, yield.1982J,pch=15, ylab="Yield",ylim=c(14,15)) # 1982 January</pre>
```

```
## [1] "done"
plot(yield.1982J.S.P,lwd=4,add=TRUE,col=2)
```



```
## [1] "done"
2.5.2.(c)
my_par1 <- fdPar(my_basis,Lfdobj=2,lambda=1)</pre>
yield.1982J.S.P1 <- smooth.basis(terms,yield.1982J,my_par1)</pre>
my_par2 <- fdPar(my_basis,Lfdobj=2,lambda=10)</pre>
yield.1982J.S.P2 <- smooth.basis(terms,yield.1982J,my_par2)</pre>
my_par3 <- fdPar(my_basis,Lfdobj=2,lambda=100)</pre>
yield.1982J.S.P3 <- smooth.basis(terms, yield.1982J, my_par3)</pre>
my_par4 <- fdPar(my_basis,Lfdobj=2,lambda=1000)</pre>
yield.1982J.S.P4 <- smooth.basis(terms, yield.1982J, my_par4)</pre>
yield.1982J.S.P1$gcv
## 1982-01-31
## 0.4374292
yield.1982J.S.P2$gcv
## 1982-01-31
## 0.2316358
yield.1982J.S.P3$gcv
```

## 1982-01-31 ## 0.1033746

```
yield.1982J.S.P4$gcv # minimal gcv at lambda=1000

## 1982-01-31
## 0.06979254

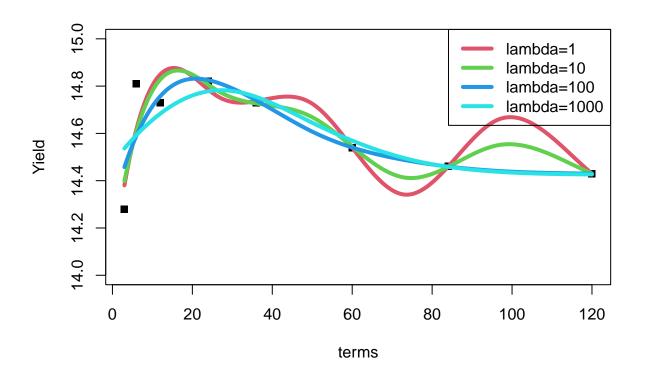
plot(terms, yield.1982J,pch=15, ylab="Yield",ylim=c(14,15)) # 1982 January
plot(yield.1982J.S.P1,lwd=4,add=TRUE,col=2)

## [1] "done"
plot(yield.1982J.S.P2,lwd=4,add=TRUE,col=3)

## [1] "done"
plot(yield.1982J.S.P3,lwd=4,add=TRUE,col=4)

## [1] "done"
plot(yield.1982J.S.P4,lwd=4,add=TRUE,col=5)

## [1] "done"
legend("topright",c("lambda=1","lambda=10","lambda=100","lambda=1000"),col=2:5,lwd=rep(4,4))
```

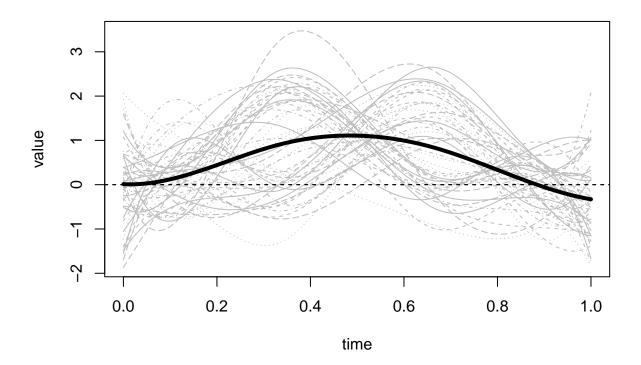


### Note on Simulating Matern Process

Matern process is a Gaussian process. Thus, given  $t = t_1, \ldots, t_m$ ,  $(X(t_1), \ldots, X(t_m))$  follows a multivariate normal distribution. If you are generating mean zero Matern process given time points,  $t_1, \ldots, t_m$ , -Compute  $C = (c_{ij})$  where  $c_{ij} = c(t_i, t_j) = cov(X(t_i), X(t_j))$  - Generate  $Z \sim N_m(0, I_m)$  -  $X = C^{1/2}Z$  Then

```
(X(t_1),\ldots,X(t_m))=(X_1,\ldots,X_m) is one realization of mean-zero Matern process observed on t_1,\ldots,t_m.
# Materh cov. function
cov.ft \leftarrow function(d, nu, ssq=1){ # when nu > 0
  td <- sqrt(2*nu)*d
  ssq * 1/(gamma(nu)*2^(nu-1)) * (td)^nu * besselK(td,nu)
# moore penrose power of a matrix.
mppower <- function(matrix,power,ignore=1e-14){ # symmetric matrix</pre>
  eig <- eigen(matrix, symm=TRUE)</pre>
  eval <- eig$values
  evec <- eig$vectors</pre>
  m <- length(eval[eval>ignore])
  tmp <- evec[,1:m]%*%diag(eval[1:m]^power)%*% t(evec[,1:m])</pre>
  return(tmp)
}
# generate matern process
matern.ftn <- function(J,N, nu, ssq=1){</pre>
  \# Input: J : \# of time points, N : number of curves
  # Output: J X N matrix. out[,1] is one curve
  cov.mat <- matrix(0, J, J)</pre>
  tt <- 1:J/J
  cov.vec <- cov.ft(d=tt[2:J], nu=nu, ssq=ssq)</pre>
  for(j in 1:J-1){
    cov.mat[j,((j+1):J)] \leftarrow cov.vec[1:(J-j)]
  }
  cov.mat <- cov.mat + t(cov.mat) + diag(1, J)</pre>
  cov.mat.sq <- mppower(cov.mat, 1/2, 10^(-14))</pre>
  return((cov.mat.sq %*% matrix(rnorm(N*J), J, N)))
2.5.5
2.5.5.(a)
set.seed(0)
Bump \leftarrow function(x, c, r = 0.25, a = 5) {
  result <- ifelse(abs(x - c) < r,
                    a * exp(-1/(1-((x - c) / r)^2)), 0)
  return(result)
}
N <- 50
J <- 20
x \leftarrow seq(0, 1, len = J)
m0_matern = matern.ftn(J, N, 1,.1)
matern5 = matrix(0, J, N)
matern5[,1:25] = m0_matern[,1:25] + Bump(x, c=3/8)
matern5[,26:50] = m0_matern[,26:50] + Bump(x, c=5/8)
my_basis <- create.bspline.basis(c(0,1),nbasis=6)</pre>
Data.F <- Data2fd(x,matern5,my_basis)</pre>
mu.F <- mean.fd(Data.F)</pre>
```

```
plot(Data.F,col="grey")
## [1] "done"
plot(mu.F,lwd=4,add=TRUE)
```



 $\mathbf{b}$ 

reg <- try(register.fd(Data.F),silent=TRUE)</pre>

```
##
##
##
            Curve 1
##
## Iter.
            Criterion
                         Grad Length
            0.3307
## 0
                         0.2951
## 1
            0.0985
                         0.0029
## 2
            0.0985
                         0.0029
##
            Curve
##
##
## Iter.
            Criterion
                         Grad Length
## 0
            0.383
                        0.2289
                         0.0733
## 1
            0.0972
## 2
            0.0805
                         0.0133
```

```
## 3 0.0805 0.0133
##
## ----- Curve 3 -----
##
## Iter. Criterion Grad Length
## 0
        0.2924
                    0.0602
## 1
         0.2847
                    0.0015
## 2
         0.2847
                    0.0016
## ----- Curve 4 -----
##
## Iter. Criterion Grad Length
       0.2573
## 0
                    0.1182
                    0.0083
## 1
        0.2074
                    0.0083
## 2
         0.2074
##
## ----- Curve 5 -----
##
## Iter. Criterion Grad Length
## 0
         0.2811
                    0.2412
## 1
         0.1116
                    0.0147
## 2
         0.1116
                    0.0147
##
## ----- Curve 6 -----
##
## Iter. Criterion Grad Length
## 0
         0.4881
                   0.2599
## 1
         0.338
                   0.0077
## 2
         0.338
                   0.0077
## ----- Curve 7 -----
##
## Iter. Criterion Grad Length
## 0
         0.457
                   0.3126
## 1
         0.2953
                    0.0286
## 2
         0.2953
                    0.0286
##
## ----- Curve 8 -----
##
## Iter. Criterion Grad Length
## 0
         0.141
                 0.0412
                   0.0016
## 1
         0.1356
## 2
         0.1356
                    0.0016
##
## ----- Curve 9
                  -----
##
## Iter. Criterion Grad Length
## 0
         0.5091
                    0.3562
         0.026
                   0.0084
## 1
## 2
                   0.0084
         0.026
##
## ----- Curve 10 -----
##
## Iter. Criterion Grad Length
```

```
0.0453
## 0
                 0.1022
0.0024
                    0.1022
## 1
         0.0108
## 2
         0.0108
                    0.0022
##
## ----- Curve 11
                    -----
##
## Iter. Criterion
                    Grad Length
## 0
                    0.2426
         0.2888
## 1
         0.0593
                    4e-04
## 2
         0.0593
                    4e-04
## ----- Curve 12
                    -----
##
## Iter. Criterion
                    Grad Length
## 0
         0.1455
                    0.1327
## 1
         0.0709
                    0.0065
## 2
         0.0709
                    0.0065
##
## ----- Curve 13 -----
##
## Iter. Criterion
                    Grad Length
## 0
         0.0406
                    0.0036
## 1
         0.0405
                    3e-04
## ----- Curve 14 -----
## Iter. Criterion Grad Length
## 0
          0.3094
                    0.2223
## 1
         0.0431
                    0.0723
## 2
         0.01
                 0.0013
                 0.0013
## 3
          0.01
##
## ----- Curve 15 -----
##
## Iter. Criterion Grad Length
## 0
         0.2743
                    0.2651
## 1
         0.0549
                    0.0014
## 2
         0.0549
                    0.0014
## ----- Curve 16 -----
##
## Iter. Criterion Grad Length
## 0
        0.5035
                    0.2205
## 1
         0.1381
                    0.1326
## 2
         0.0232
                    0.0131
## 3
         0.0198
                    0.0016
## 4
         0.019
                    0.0056
## 5
         0.019
                    0.0056
## ----- Curve 17 -----
##
## Iter. Criterion
                    Grad Length
## 0
         0.2064
                    0.2179
## 1
         0.0765
                    0.0033
```

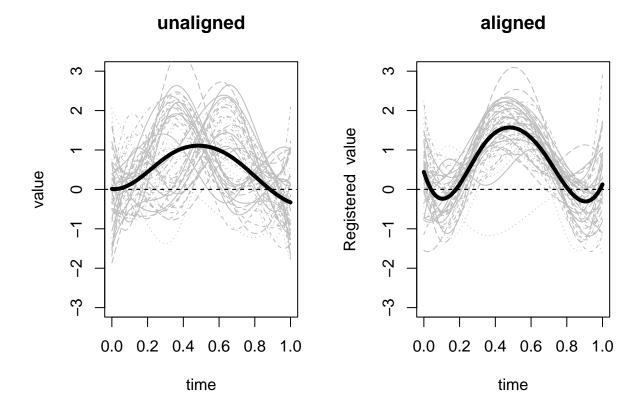
##	2	0.0765	0.0033
##			
##		Curve 1	3
##			
##	Iter.	Criterio	n Grad Length
##			0.2401
	1		0.0292
	2		0.0026
	3		
		0.0463	2e-04
##		<b>a</b>	
		Curve 1	9
##			
##			n Grad Length
##	0		0.1484
##	1		0.0356
	2	0.0361	0.0028
##	3	0.0361	0.0028
##			
##		Curve 2	)
##			
##	Iter.	Criterio	n Grad Length
##			0.3057
	1		0.0171
	2		0.0171
##		0.2701	0.0171
		Curve 2	1
##		Curve 2	L
		Critorio	o Crod Longth
			n Grad Length
##	0	0.7993	0.2117
			0 0000
	1	0.1758	0.0023
##	1 2	0.1758	0.0023 0.0023
## ##	1 2	0.1758 0.1758	0.0023
## ## ##	1 2	0.1758	0.0023
## ## ## ##	1 2	0.1758 0.1758 Curve 2	0.0023
## ## ## ##	1 2  Iter.	0.1758 0.1758 Curve 2:	0.0023 2 n Grad Length
## ## ## ##	1 2  Iter.	0.1758 0.1758 Curve 2:	0.0023
## ## ## ##	1 2  Iter. 0	0.1758 0.1758 Curve 2: Criterios 0.6771	0.0023 2 n Grad Length
## ## ## ## ##	1 2  Iter. 0 1	0.1758 0.1758 Curve 2: Criterios 0.6771	0.0023 2 n Grad Length 0.3499
## ## ## ## ## ##	1 2  Iter. 0 1	0.1758 0.1758 Curve 2: Criterior 0.6771 0.3602	0.0023 2 n Grad Length 0.3499 0.0034
## ## ## ## ## ##	1 2  Iter. 0 1 2	0.1758 0.1758 Curve 2: Criterior 0.6771 0.3602	0.0023 2 n Grad Length 0.3499 0.0034 0.0034
## ## ## ## ## ##	1 2  Iter. 0 1 2	0.1758 0.1758 Curve 2: Criterion 0.6771 0.3602 0.3602	0.0023 2 n Grad Length 0.3499 0.0034 0.0034
## ## ## ## ## ## ##	1 2  Iter. 0 1 2	0.1758 0.1758 Curve 2: Criterion 0.6771 0.3602 0.3602 Curve 2:	0.0023  2  n Grad Length     0.3499     0.0034     0.0034
## ## ## ## ## ## ##	1 2  Iter. 0 1 2 	0.1758 0.1758 Curve 2: Criterion 0.6771 0.3602 0.3602 Curve 2:	0.0023 2 n Grad Length 0.3499 0.0034 0.0034
## ## ## ## ## ## ##	1 2  Iter. 0 1 2  Iter. 0	0.1758 0.1758 Curve 22 Criterion 0.6771 0.3602 0.3602 Curve 23 Criterion 0.8894	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27
## ## ## ## ## ## ## ## ## ## ## ## ##	1 2  Iter. 0 1 2  Iter. 0 1	0.1758 0.1758 Curve 2: Criterio: 0.6771 0.3602 0.3602 Curve 2: Criterio: 0.8894 0.1778	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346
## ## ## ## ## ## ## ## ## ## ## ## ##	1 2  Iter. 0 1 2  Iter. 0 1	0.1758 0.1758 Curve 2: Criterio: 0.6771 0.3602 0.3602 Curve 2: Criterio: 0.8894 0.1778	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27
######################################	1 2  Iter. 0 1 2  Iter. 0 1 2	0.1758 0.1758 Curve 2: Criterion 0.6771 0.3602 0.3602 Curve 2: Criterion 0.8894 0.1778 0.1778	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346     0.0346
######################################	1 2  Iter. 0 1 2  Iter. 0 1 2	0.1758 0.1758 Curve 2: Criterio: 0.6771 0.3602 0.3602 Curve 2: Criterio: 0.8894 0.1778	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346     0.0346
######################################	1 2 Iter. 0 1 2 Iter. 0 1 2	0.1758 0.1758 Curve 2: Criterio: 0.6771 0.3602 0.3602 Curve 2: Criterio: 0.8894 0.1778 0.1778	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346     0.0346     0.0346
## ## ## ## ## ## ## ## ## ## ## ## ##	1 2 Iter. 0 1 2 Iter. 0 1 2 Iter.	0.1758 0.1758 Curve 2: Criterio: 0.6771 0.3602 0.3602 Curve 2: Criterio: 0.8894 0.1778 0.1778 Curve 2: Criterio:	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346     0.0346     0.0346  4  n Grad Length
######################################	1 2 Iter. 0 1 2 Iter. 0 1 2 Iter. 0 1 2	0.1758 0.1758 Curve 2: Criterion 0.6771 0.3602 0.3602 Curve 2: Criterion 0.8894 0.1778 0.1778 Curve 2: Criterion 0.1911	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346     0.0346     0.0346  4  n Grad Length     0.1579
######################################	1 2 Iter. 0 1 2 Iter. 0 1 2 Iter. 0 1 1	0.1758 0.1758 Curve 2: Criterion 0.6771 0.3602 0.3602 Curve 2: Criterion 0.8894 0.1778 0.1778 Curve 2: Criterion 0.1911 0.0996	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346     0.0346  4  n Grad Length     0.1579     0.0141
#########################	1 2 Iter. 0 1 2 Iter. 0 1 2 Iter. 0 1 1	0.1758 0.1758 Curve 2: Criterion 0.6771 0.3602 0.3602 Curve 2: Criterion 0.8894 0.1778 0.1778 Curve 2: Criterion 0.1911 0.0996	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346     0.0346     0.0346  4  n Grad Length     0.1579
######################################	1 2 Iter. 0 1 2 Iter. 0 1 2 Iter. 0 1 2	0.1758 0.1758 Curve 2: Criterion 0.6771 0.3602 0.3602 Curve 2: Criterion 0.8894 0.1778 0.1778 Curve 2: Criterion 0.1911 0.0996	0.0023  2  n Grad Length     0.3499     0.0034     0.0034  3  n Grad Length     0.27     0.0346     0.0346  4  n Grad Length     0.1579     0.0141     0.0141

```
##
## Iter. Criterion Grad Length
## 0
          0.4614
                     0.2961
## 1
          0.2744
                     0.0184
## 2
          0.2609
                     0.0098
## 3
          0.2609
                     0.0098
## ----- Curve 26
                     -----
##
## Iter.
          Criterion
                     Grad Length
## 0
          0.1409
                     0.1906
          0.0158
                     0.0081
## 1
## 2
          0.0157
                     4e-04
## 3
          0.0157
                     4e-04
##
                     -----
## ----- Curve 27
##
## Iter.
          Criterion
                     Grad Length
## 0
          0.4383
                     0.1064
## 1
          0.4144
                     0.0097
## 2
          0.4144
                     0.0097
##
## ----- Curve 28
                     _____
## Iter. Criterion
                     Grad Length
## 0
          0.3483
                     0.3097
## 1
          0.1427
                     0.0032
## 2
          0.1427
                     0.0032
##
## ----- Curve 29
                     -----
##
## Iter. Criterion
                     Grad Length
## 0
          0.6062
                     0.1935
          0.4569
## 1
                     0.0153
## 2
          0.4568
                     0.0063
##
## ----- Curve 30
                     -----
##
## Iter. Criterion
                     Grad Length
                     0.335
## 0
          0.6913
## 1
          0.3148
                     0.0132
## 2
          0.3148
                     0.0132
## ---- Curve 31
                     -----
## Iter.
          Criterion
                     Grad Length
## 0
          0.3472
                     0.0738
## 1
          0.2633
                     0.0282
## 2
          0.2633
                     0.0282
##
## ----- Curve 32
##
## Iter. Criterion
                     Grad Length
## 0
         0.5347
                     0.3478
```

```
0.1868
                    0.0065
## 1
## 2
         0.1868
                    0.0065
##
## ----- Curve 33
                    _____
##
## Iter. Criterion
                    Grad Length
## 0
         0.3116
                    0.2715
## 1
          0.0601
                    0.0013
## 2
          0.0601
                     0.0013
##
## ----- Curve 34
##
## Iter. Criterion
                    Grad Length
## 0
         0.2083
                     0.1041
## 1
         0.1844
                     0.0099
## 2
          0.1844
                     0.0099
##
## ----- Curve 35
                    -----
##
## Iter.
         Criterion
                    Grad Length
## 0
         0.4346
                    0.3397
## 1
         0.2009
                     0.0172
## 2
         0.1886
                    0.0114
## 3
         0.1886
                    0.0114
##
## ----- Curve 36 -----
##
## Iter. Criterion Grad Length
## 0
         0.4959
                    0.3152
## 1
         0.2717
                    0.0245
## 2
         0.232
                    0.0263
## 3
         0.232
                    0.0263
##
## ----- Curve 37 -----
##
## Iter. Criterion Grad Length
## 0
         0.614
                0.3405
## 1
         0.2754
                    0.0034
## 2
          0.2754
                    0.0034
##
## ----- Curve 38 -----
##
## Iter. Criterion Grad Length
## 0
                    0.2617
         0.214
## 1
          0.0254
                    0.0075
## 2
                    0.0075
          0.0254
##
## ----- Curve 39
                    -----
##
## Iter.
          Criterion
                    Grad Length
## 0
          0.6503
                     0.1303
## 1
         0.4635
                    0.0347
## 2
         0.4409
                   0.01
## 3
          0.434
                   0.0096
```

##	4	0.434	0.0096
##			
		Curve 40	
##			
			Grad Length
##		0.1403	
##		0.0614	
##		0.0614	0.0044
##		~ 44	
		Curve 41	
##		~	
			Grad Length
##			0.3167
##		0.1782	
##		0.1776	
		0.1776	3e-04
##			
		Curve 42	
##			
			Grad Length
##		0.5101	
##		0.1966	
##		0.1966	0.002
##			
		Curve 43	
##			
			Grad Length
		0.3137	
		0.2338	
##		0.2338	0.0078
##		~ 44	
		Curve 44	
##		~	
			Grad Length
##	0	0.3326	0.149
##		0.2224	0.009
##	2	0.2224	0.009
##		G 45	
##		Curve 45	
##	T+	Q	O 1 I
	Iter.	Criterion	O
##		0.712	0.1073
##	_	0.3516	0.0099
##		0.3355	4e-04
##		0.3211	0.0092
##	4	0.3211	0.0092
##		0	
##		Curve 46	
##	т.	<b>a</b>	0 1 7 11
	Iter.	Criterion	O
##		0.4017	0.3097
##		0.0512	0.002
##	۷	0.0512	0.002
##			

```
## ----- Curve 47 -----
##
## Iter.
           Criterion
                       Grad Length
           0.1896
                       0.2264
## 0
## 1
           0.0444
                       0.0078
## 2
           0.0444
                       0.0078
                       _____
## ----- Curve 48
##
## Iter.
           Criterion
                       Grad Length
## 0
           0.9118
                       0.1931
           0.7193
                       0.084
## 1
## 2
           0.7192
                       0.0745
## 3
           0.7192
                       0.0745
##
## ----- Curve 49
##
## Iter.
           Criterion
                       Grad Length
## 0
           0.1555
                       0.0587
           0.1368
                       0.0042
## 1
## 2
           0.1368
                       0.0042
##
                       _____
## ----- Curve 50
##
## Iter.
           Criterion
                       Grad Length
## 0
           0.3075
                       0.2004
## 1
           0.0592
                       0.0709
## 2
           0.0146
                       0.0104
## 3
                       0.0104
           0.0146
ls(reg)
## [1] "regfd" "shift" "warpfd" "Wfd"
                                          "yOfd"
                                                  "yfd"
mu.reg <- mean.fd(reg$regfd)</pre>
par(mfrow=c(1,2))
plot(Data.F,col="grey",main="unaligned", ylim=c(-3,3))
## [1] "done"
plot(mu.F,lwd=4,add=TRUE)
## [1] "done"
plot(reg$regfd,col="grey",main="aligned", ylim=c(-3,3))
## [1] "done"
plot(mu.reg,lwd=4,add=TRUE)
```



# after aligned, just one peak left/aligned curve shows monotonic increase/decrease pattern # similar to mean function

 $\mathbf{c}$ 

```
# Carry out an FPCA with one PC on the unaligned and aligned curves separately.
Data.F_pc <- pca.fd(Data.F,nharm=1)</pre>
reg_pc <- pca.fd(reg$regfd,nharm=1)</pre>
# For each, do lm(score~dummy)
dummy \leftarrow c(rep(0,25), rep(1,25))
res1 <- lm(dummy ~ Data.F_pc$scores)</pre>
res2 <- lm(dummy ~ reg_pc$scores)</pre>
\# Calculate a p-value to determine if the estimated slope parameters you get are signicant.
summary(res1)
##
## Call:
## lm(formula = dummy ~ Data.F_pc$scores)
## Residuals:
                   1Q
                       Median
                                               Max
## -0.44003 -0.13336 0.02362 0.11539 0.41252
```

```
##
## Coefficients:
##
                   Estimate Std. Error t value Pr(>|t|)
                              0.02665 18.76
                   0.50000
## (Intercept)
                                               <2e-16 ***
## Data.F_pc$scores -0.80276
                               0.04604 -17.43
                                                <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1885 on 48 degrees of freedom
## Multiple R-squared: 0.8636, Adjusted R-squared: 0.8608
## F-statistic:
                 304 on 1 and 48 DF, p-value: < 2.2e-16
summary(res2)
##
## Call:
## lm(formula = dummy ~ reg_pc$scores)
##
## Residuals:
       Min
                 1Q
                    Median
                                   3Q
                                          Max
## -0.79988 -0.48719 0.01262 0.48317 0.59779
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
                             0.0714
                                    7.003 7.28e-09 ***
## (Intercept)
                  0.5000
                             0.1989 -1.021
## reg_pc$scores -0.2031
                                              0.312
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.5049 on 48 degrees of freedom
## Multiple R-squared: 0.02125,
                                  Adjusted R-squared: 0.0008594
## F-statistic: 1.042 on 1 and 48 DF, p-value: 0.3124
# Compare with the aligned and unaligned curves. What did aligning do to the p-value?
```

 $\mathbf{d}$ 

Open