Politecnico di Milano Scuola di Ingegneria Industriale e dell'Informazione

APPLIED STATISTICS January 19th, 2022

Problem n.4

File temperature.txt contains the max temperature registered at 151 monitoring stations in Europe, during the 365 days of 2021. The dataset also reports the country of the measurement (*Italy* and *Germany*).

- a) Perform a smoothing of the data through a projection over a Fourier basis with 21 basis elements. Report the first 3 Fourier coefficients obtained at the Stations 1 and 2.
- b) Perform a functional principal component analysis of the smoothed data obtained at point (a). Report the variance explained along the first 5 functional principal components, the plot of the first 3 eigenfunctions and the screeplot. Interpret the principal components.
- c) Having reported the plot of the scores along the first 2 functional principal components, use the categorical variable *country* to further enhance the interpretations.
- d) Propose a possible dimensionality reduction for the data and discuss the results.

Upload your results here:

https://forms.office.com/Pages/ResponsePage.aspx?id=K3EXCvNtXUKAjjCd8ope6-9AS0GWf2lHjvGX24HiqFVUQUkxMEFGTkZZMTVBMzBGSUh0Qk9ITzVFMy4u