Politecnico di Milano Scuola di Ingegneria Industriale e dell'Informazione

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Problem n.4

The file power.txt reports the measurements of the electric power consumption in one household collected every day for one year. Considering a functional data analysis approach, answer to the following questions.

- a) Perform a smoothing of the data using a Fourier basis. Choose the number of basis functions using a generalized cross-validation (GCV) criterion. Report the plot of the values of the GCV statistic as a function of the number of basis functions, the number of basis functions chosen, a plot of the basis system used and a plot of the smoothed data.
- b) Compute an approximation of the first derivative of the curve from the data and the first derivative of the smoothed curve obtained at point (a). Provide a plot to compare the two and comment on the result.
- c) Choose a number of basis functions that you deem appropriate to show the effect of oversmoothing. Report the number of basis functions chosen, provide a plot of the the smoothed data and comment the result.
- d) Choose a number of basis functions that you deem appropriate to show the effect of overfitting. Report the number of basis functions chosen, provide a plot of the the smoothed data and comment the result.

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