STATS 7022 – Data Science PG Assignment 2

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**Question 2: Piecewise Cubic Splines**

(a).

Each segment between knots can be described by a cubic polynomial:

A cubic spline with knots creates polynomial segments, so:

Each segment has 4 parameters (), so a cubic spline has:

If we denote knots as , the cubic polynomial segments for intervals:

where and are the endpoints of the entire range.

At each knot :

there is a requirement that the spline function be continuous. This means the value of the left of the knot must equal the value from the right of the knot.

Since there are internal knots, this results in continuity constraints for the spline function itself. Each of these constraints ensures that the value of the spline matches at both sides of each knot.

The spline is continuous up to (and including) the second order derivative:

each derivative also has continuity constraints, similar to the spline function.

Thus, there are continuity constraints in total.

After accounting for the constraints, the number of parameters needed to describe this piecewise cubic is:

(b).

From the linear combination of basis functions:

The cubic spline function is given by:

Let is the spline for :

which matches the form of in method 2 where

So:

match the form of and in method 2

Let is the spline for :

which matches the form of in method 2 where

So:

match the form of and in method 2

At :

Because is defined from , at :

Thus, Method 1 implies Method 2.