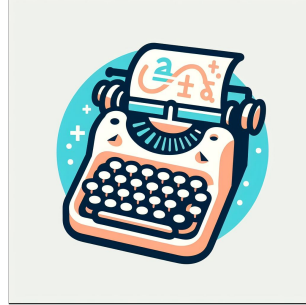


LATEX-TEMPLATE



PROJECT TITLE

Project Description

TITLE

rédigé par
Allemand Instable

26 févr. 2024

Résumé

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contribution

si jamais vous apercevez des fautes dans le polycopié, merci de rédiger une issue sur Github à l'adresse :

correctif



LaTeX-Template/issues

contact



mail DEV : redacted@gmail.com

Notation	Signification
Category A	
Category B	

Table des matières

1	Chapter 1	1
1.1	section example	1
1.1.1	subsection example	1
2	Chapter 2	2
2.1	2
3	Chapter 3	3
3.1	3
A	Some Appendix	i
A.1	with subsection	i
A.2	and another one	i
B	Code Examples	ii
B.1	with comments	ii
B.2	Math in code bloc	ii
B.3	some generic code	iii
B.4	inline block with math	iii

Table des figures

List of Algorithms

Chapitre 1

Chapter 1

Contents

1.1	section example	1
1.1.1	subsection example	1

1.1 section example

1.1.1 subsection example

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Chapitre 2

Chapter 2

Contents

2.1	2
-----	-------	---

2.1

Chapitre 3

Chapter 3

Contents

3.1	3
-----	-------	---

3.1

Annexe A

Some Appendix

Contents

A.1 with subsection	i
A.2 and another one	i

- A.1 with subsection**
- A.2 and another one**

Annexe B

Code Examples

B.1 with comments

```
1 # --- install --- #
2 install.packages(c("fda", "fda.usc"))
3 # --- general packages --- #
4
5 library(data.table)
6 # --- FDA packages --- #
7
8 library(fda)
9 library(fda.usc)
```

B.2 Math in code bloc

```
1 # |      date      |  $X_1$  |  $X_2$  |  $\dots$  |  $X_p$  |
2 # | Jan 1st 12:00 |  $\vdots$  |  $\vdots$  |      |  $\vdots$  |
3 data <- fread("data.csv")
4
5
6 # un individu = une ligne
7 # donc pour une série temporelle, il faut transposer les observations et avoir la
8   ↳ suite des données disposées sur une ligne.
9 fdata_standard_index <- fda.usc::fdata(
10   mdata = t(X),
11   argvals = to_unit_interval(
12     #           ↑
13     # on doit ramener les dates dans l'intervalle [0,1]
14     data[, .(date)]
15   )
16 )
```

B.3 some generic code

```

1 nb_points <- ncol(fdata)
2 nb_ts <- nrow(fdata)
3
4 fda_optim_basis <- fda.usc::optim.basis(
5   fdataobj = select_representative_observations_for_mean_function_fdata(fdata_ts
6     ↪ = fdata, is_iid = is_iid),
7   type.CV = fda.usc::GCV.S,
8   W = NULL,
9   lambda = lambda_CV_look_list,
10  numbasis = num_basis__seq,
11  type.basis = "bspline",
12  verbose = TRUE
13 )

```

another code block :

```

1 fda_optimal_basis <- ...
2 fdata_obj_temp <- fda_optimal_basis[["fdata.est"]]
3 fdata_obj <- fda.usc::fdata2fd(fdata_obj_temp)
4 fpca_result <- fda::pca.fd(
5   fdobj = fdata_obj,
6   nharm = 3,
7   # centrer les données
8   centerfns = TRUE
9 )

```

B.4 inline block with math

Regardons désormais à quoi ressemble la sortie :

$$\text{fpca_result}\$scores = \downarrow [X_i] \begin{matrix} \xrightarrow{[\phi_k]} \\ \begin{bmatrix} \ddots & \dots & \vdots \\ \vdots & \xi_i^{[k]} = \langle X_i - \mu | \phi_k \rangle & \vdots \\ \dots & \dots & \ddots \end{bmatrix} \end{matrix}$$

Bibliographie

- (1) A. Monfort C. Gourieroux and A. Trognon. Pseudo maximum likelihood methods : Theory. The Econometric Society, 52(3), 1984. pages 681-700. DOI : <https://doi.org/10.2307/1913471>.