LATEX-TEMPLATE



PROJECT TITLE

Project Description

TITLE

rédigé par Allemand Instable

Abstract

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contribution

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

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Notation	Signification
Category A	
Category B	

Contents

1	Chapter 1 1 1.1 section example 1 1.1.1 subsection example 1
2	Chapter 2 2 2.1
3	Chapter 3 3 3.1
A	Some Appendix A.1 with subsection
В	Code ExamplesB.1 with commentsiB.2 Math in code blociB.3 some generic codeiiB.4 inline block with mathii

List of Figures

List of Algorithms

Chapter 1

Chapter 1

Contents

1.1 sect	ion example	1
1.1.1	subsection example	1

1.1 section example

1.1.1 subsection example

Lorem ipsum dolor sit amet. Ut expedita sunt est delectus quia ad nostrum delectus eum magni dolor. Eos nemo minima sit deleniti porro et necessitatibus minima ab quia necessitatibus in beatae autem et voluptas labore. Lorem ipsum dolor sit amet. Ut expedita sunt est delectus quia ad nostrum delectus eum magni dolor. Eos nemo minima sit deleniti porro et necessitatibus minima ab quia necessitatibus in beatae autem et voluptas labore.

Chapter 2

Chapter 2

Contents	
2.1	 2

2.1

Chapter 3

Chapter 3

Contents	
3.1	 3

3.1

Appendix A

Some Appendix

Contents		
A.1	with subsection	i
A.2	and another one	i
A 1	anda a a Kara	

A.1 with subsection

A.2 and another one

Appendix B

Code Examples

B.1 with comments

```
# --- install --- #
install.packages(c("fda", "fda.usc"))
# --- general packages --- #

library(data.table)
# --- FDA packages --- #

library(fda)
library(fda.usc)
```

B.2 Math in code bloc

```
\mid X_1 \mid X_2 \mid \cdots \mid X_p \mid
            date
    # | Jan 1st 12:00 | : | : |
    data <- fread("data.csv")</pre>
    # un individu = une ligne
    # donc pour une série temporelle, il faut transposer les observations et avoir la
    → suite des données disposées sur une ligne.
    fdata_standard_index <- fda.usc::fdata(</pre>
8
        mdata = t(X),
9
        argvals = to_unit_interval(
10
11
        # on doit ramener les dates dans l'intervalle [0,1]
            data[, .(date)]
14
15
```

B.3 some generic code

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

another code block:

```
fda_optimal_basis <- ...
fdata_obj_temp <- fda_optimal_basis[["fdata.est"]]

fdata_obj <- fda.usc::fdata2fd(fdata_obj_temp)

fpca_result <- fda::pca.fd(
    fdobj = fdata_obj,
    nharm = 3,
    # centrer les données
    centerfns = TRUE

)</pre>
```

B.4 inline block with math

Regardons désormais à quoi ressemble la sortie :

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

Appendix C

Article's Appendix

C.1

C.2

Bibliography

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