

Tutorial 4

The “datasmooth.txt” contains $\langle x, y \rangle$ pairs generated from function $f(x) = (x^3) * \cos((x+1.4)/2)$ with random noise.

- (1) Create a scatter plot of the data and overlay the true relationship line on the plot.
- (2) Try normal kernel smoothing with different bandwidths on “datasmooth.txt”.
- (3) Apply cubic spline with different spars on “datasmooth.txt”.
- (4) “newDatasmooth.txt” contains the $\langle x, y \rangle$ pairs generated from the same function.
Utilise this new dataset to estimate mean squared error and select best bandwidths and spars for kernel smoother and cubic spline, respectively.
- (5) Normal kernel smoother or cubic spline fits better to “datasmooth.txt”?