

Exercise: Removing the insignificant knots

- Exercise 1. Define a function `f` in R:

```
f0 <- function(x){  
  ans <- x*sin(20*x)  
  ans[x<0] <- 0  
  return(ans)  
}  
  
f <- function(x){ f0(2*(x-0.5))}  
curve(f,0,1)
```

It is expected that we can approximate `f` well using a cubic spline (order 4) with knots `(1:13)/14`.

- (a) Generate data

```
n <- 1000  
x <- seq(0,1,length=n)  
y <- f(x) + rnorm(n, sd=0.02)
```

and fit a cubic spline to the data with knots `(1:13)/14` using truncated power basis functions. Remove the insignificant knots using backward elimination. How many knots are left in the model?

- (b) Let `knots0` be the remaining knots from Part (a). Generate data

```
n <- 1000  
x <- seq(0,1,length=n)  
y <- f(x)
```

Fit a cubic spline to the data with knots `=knots0` using B-spline basis functions on $[0, 1]$. Find the ISE. Denote this ISE by ISE.SP. Recall that we can also approximate `f` well on $[0, 0.5]$ using a polynomial of high degree. Is it possible to use a polynomial of degree 10 to approximate `f` so that the ISE is smaller or equal to ISE.SP?