

with curve features.

### 3 The warped ANOVA model

Let us go back now to the original problem of a one-factor design, where the sample of  $n$  individuals can be separated into  $I$  groups, with group  $i$  containing  $J_i$  individuals. For subject  $j$  in group  $i$  we observe certain variable (e.g. mass) at time points  $t_{ij1}, \dots, t_{ij\nu_{ij}}$ , obtaining observations  $y_{ij1}, \dots, y_{ij\nu_{ij}}$ . The number of observations  $\nu_{ij}$  as well as the time points may change from individual to individual. We assume

$$y_{ijk} = x_{ij}(t_{ijk}) + \varepsilon_{ijk}, \quad (5)$$

where  $\{x_{ij}(t)\}$  are underlying smooth curves, not directly observable, and  $\{\varepsilon_{ijk}\}$  are i.i.d.  $N(0, \sigma^2)$  random errors independent of the underlying  $x_{ij}(t)$ s. Observational model (5), which treats the smooth curves  $\{x_{ij}(t)\}$  as latent variables, is the usual way to bridge functional data analysis and longitudinal data analysis (Müller, 2008). As discussed in Section 2, we can write  $x_{ij}(t) = z_{ij}\{w_{ij}^{-1}(t)\}$  for a warped process  $z_{ij}(t)$  and a warping function  $w_{ij}(t)$ . These will inherit the dependence structure of the  $x_{ij}$ s, so we can assume

$$z_{ij}(t) = \mu(t) + \alpha_i(t) + \beta_{ij}(t), \quad j = 1, \dots, J_i, \quad i = 1, \dots, I, \quad (6)$$

with  $\{\alpha_i(t)\}$  and  $\{\beta_{ij}(t)\}$  zero-mean random factors independent of each other and among themselves. For the main factor  $\alpha(t)$  and the residual term  $\beta(t)$  we assume expansions analogous to (4):

$$\alpha(t) = \sum_{k=1}^p U_k \phi_k(t), \quad (7)$$