Politecnico di Milano Scuola di Ingegneria Industriale e dell'Informazione

APPLIED STATISTICS January 18th, 2023

Problem n.4

The file cocktails.txt contains weekly measurements of Google search of 17 different cocktails along 2022. Consider a functional data analysis approach where, for each cocktail, the measurements provided are considered as discrete sampling of underlying smooth functions.

- a) Perform a smoothing of each datum through a Fourier basis with 27 basis. Provide a plot of the smoothed data and report the first 3 coefficients obtained for the first cocktail.
- b) Perform a functional principal component analysis of the smoothed data obtained at point (a). Report the variance explained along the first 5 functional principal components and the screeplot.
- c) Propose a possible dimensionality reduction for the data and justify your choice. Plot the retained principal components.
- d) Plot the retained principal components as perturbation of the mean, and interpret them.
- e) Provide a plot of the scores along the first two principal components and comment the results.

Upload your results here:

 $\verb|https://forms.office.com/Pages/ResponsePage.aspx?id=K3EXCvNtXUKAjjCd8ope6-9ASOGWf2lHjvGX24HiqFVUMEtHV1NPSUZCMzlMSE9WSU4yNVRaSERNRS4u|$