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10.1 Data are functional data

As a prototype for time series data that we shall consider here, let us look at heights of 10 girls measured at a set of 31 ages in the Berkeley Growth Study (Tufte, 1983). The ages are not equally spaced, with two measurements while each girl is one year old, annual measurements from two to eight years, followed by heights measured biannually. Although growth was taken in the measurement process, there is no certainty or noise in height values that has a standard deviation of one millimeter. Even though each record involves only discrete measurements, we want to reflect a smooth variation in height that could be approximated, as often as desired, and is therefore a height function. Figure 10.1 displays a subset of a sample of 10 functional observations Height_i(t) for the 10th girl. The features in this data too subtle to see in this type of plot. Figure 10.2 displays the acceleration curves $\dot{H}^{\text{obs}}(t)$, estimated from these data by Pena and Tiao (1987) using a technique discussed in Section 10.2. The plot shows the derivative of the derivative of height.

Figure 10.2 illustrates the inverted parabolic shape known as a cubic spline. It shows a smooth curve of acceleration followed by sharp negative accelerations. For most of the time, there is a bump at around six years that is termed the mid-spurt. From this, we can conclude that some of the variation from curve to curve may be explained at the level of certain derivatives. The fact that derivatives