Summary: Regression Splines

- Use LS to fit a spline model: Specify the DF[a] p, and then fit a regression model with a design matrix of p columns (including the intercept).

- How to do it in `R`?

- How to select the number/location of knots?

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[a]Not the polynomial degree, but the DF of the spline, related to the number of knots.