Specifying a Natural Cubic Spline

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May 9, 2023

Using splines in regression contexts has become a popular method for flexibly modeling exposure-outcome relationships in epidemiological studies[1,2]

```r
#Calculate CE for each counterparty
Value.A <- data.frame() #MTM value of each contract within cp A
# ...
for(i in 1:length(foo)){
  if(isTrue(as.character(portfolio_data[i,1])=="A")==TRUE){
    # ...
  }
}
```

References

1. Greenland, S. Dose-response and trend analysis in epidemiology: alternatives to categorical analysis. eng. *Epidemiology (Cambridge, Mass.)* **6,** 356–365 (July 1995).

2. Witte, J. S. & Greenland, S. A nested approach to evaluating dose-response and trend. en. *Annals of Epidemiology* **7,** 188–193. (2022) (Apr. 1997).