

# Specifying a Natural Cubic Spline

Christian A. Maino Vieytes

May 9, 2023

Using splines in regression contexts has become a popular method for flexibly modeling exposure-outcome relationships in epidemiological studies<sup>1,2</sup>

```

#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. Machelure, M. & Greenland, S. Tests for Trend and Dose Response: Misinterpretations and Alternatives. en. *American Journal of Epidemiology* **135**, 96–104. ISSN: 1476-6256, 0002-9262. <https://academic.oup.com/aje/article/97031/Tests> (2022) (Jan. 1992).
2. Witte, J. S. & Greenland, S. A nested approach to evaluating dose-response and trend. en. *Annals of Epidemiology* **7**, 188–193. ISSN: 10472797. <https://linkinghub.elsevier.com/retrieve/pii/S1047279796001597> (2022) (Apr. 1997).