Week 4 Project

1. Re-estimation of term structure spline model

2. Use to find rates that price a bond

3. Calculating gain or loss over a future time horizon

4. Interpreting results

e = 2.7182

diff(log(price))

log price relatives?

rm(list = ls())

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Akaike Information Criterion chi-squared

=countifs()

Download SET03 into a folder. In that same folder create a folder named data. Deposit termstr20170127.csv into the data folder. Set the working directory to the source Rmd file

rm(list = ls())

INFORMS Edelman Award -- Intel -- Optimal Investment Analysis

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