

Nelson-Siegel-Svensson Model_01_01_basic_curves

December 30, 2020

0.0.1 1.1-Basic-Curves

```
[ ]: !pip install nelson_siegel_svensson
```

Collecting nelson_siegel_svensson

Downloading https://files.pythonhosted.org/packages/5b/4a/56beecc0a9ce94f97789a93442f7925c92dc5ed54352f5d97e461cee51c1/nelson_siegel_svensson-0.4.2-py2.py3-none-any.whl

Requirement already satisfied: scipy>=1.2 in /usr/local/lib/python3.6/dist-packages (from nelson_siegel_svensson) (1.4.1)

Requirement already satisfied: Click>=6.0 in /usr/local/lib/python3.6/dist-packages (from nelson_siegel_svensson) (7.1.2)

Requirement already satisfied: matplotlib>=3.0 in /usr/local/lib/python3.6/dist-packages (from nelson_siegel_svensson) (3.2.2)

Requirement already satisfied: numpy>=1.14 in /usr/local/lib/python3.6/dist-packages (from nelson_siegel_svensson) (1.18.5)

Requirement already satisfied: pyparsing!=2.0.4,!=2.1.2,!=2.1.6,>=2.0.1 in /usr/local/lib/python3.6/dist-packages (from matplotlib>=3.0->nelson_siegel_svensson) (2.4.7)

Requirement already satisfied: cyclor>=0.10 in /usr/local/lib/python3.6/dist-packages (from matplotlib>=3.0->nelson_siegel_svensson) (0.10.0)

Requirement already satisfied: python-dateutil>=2.1 in /usr/local/lib/python3.6/dist-packages (from matplotlib>=3.0->nelson_siegel_svensson) (2.8.1)

Requirement already satisfied: kiwisolver>=1.0.1 in /usr/local/lib/python3.6/dist-packages (from matplotlib>=3.0->nelson_siegel_svensson) (1.3.1)

Requirement already satisfied: six in /usr/local/lib/python3.6/dist-packages (from cyclor>=0.10->matplotlib>=3.0->nelson_siegel_svensson) (1.15.0)

Installing collected packages: nelson-siegel-svensson

Successfully installed nelson-siegel-svensson-0.4.2

```
[ ]: from nelson_siegel_svensson import NelsonSiegelSvenssonCurve
import numpy as np
from matplotlib import pyplot as plt
```

```
[ ]: y = NelsonSiegelSvenssonCurve(0.028, -0.03, -0.04, -0.015, 1.1, 4.0)
y
```