How Many Knots?

- Provided there is evidence from the data we can do it empirically:
  - ▸ Place knots where it is clearly obvious there is a distributional shift in direction
  - ▸ Place more knots on regions where we see more variability
  - ▸ Place fewer knots in places which look more stable

- Alternatively, we can place knots in a uniform fashion (25th, 50th, 75th percentiles)

Smoothing Splines