

# Re: An interpolation question

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In article <ef34s9\$6nt\$1@xxxxxxxxxxxxxxxxxxxxxxxxxxxx>, Schizoid Man <schiz@xxxxxx> wrote :

Hi,

Assuming that I have a fairly convex function – e.g. the Price/Yield curve for a bond – what would my preferred method of interpolation be?

Would it be loglinear or cubic spline?

I realize that this is a completely open-ended question (am doing some interview preparation), but I was wondering if there is a science to choosing the interpolation method?

Thanks.

I have seen you are very active in this group, asking many questions, some of them completely void of sense ( integration of  $e^{-x}$  )

Can i ask what you are trying to do and what is your back-ground in numerical analysis or in mathematics ?

The relation Price/Yield for a bond is a well known function based on elementary financial notions taught in the secondary school. I don't know any serious mathematician who would waste his time to interpolate some data.

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