

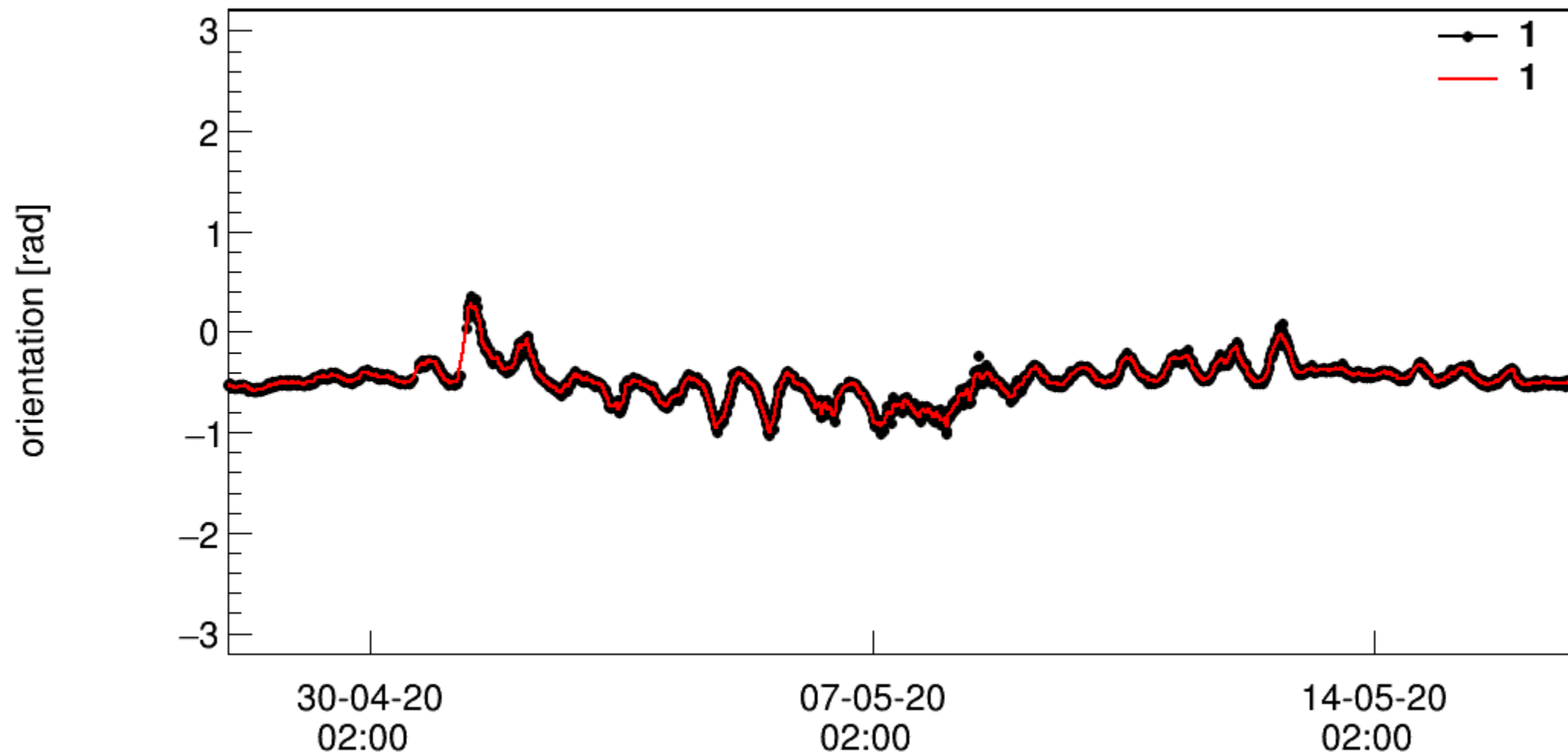
# Time series

M. de Jong

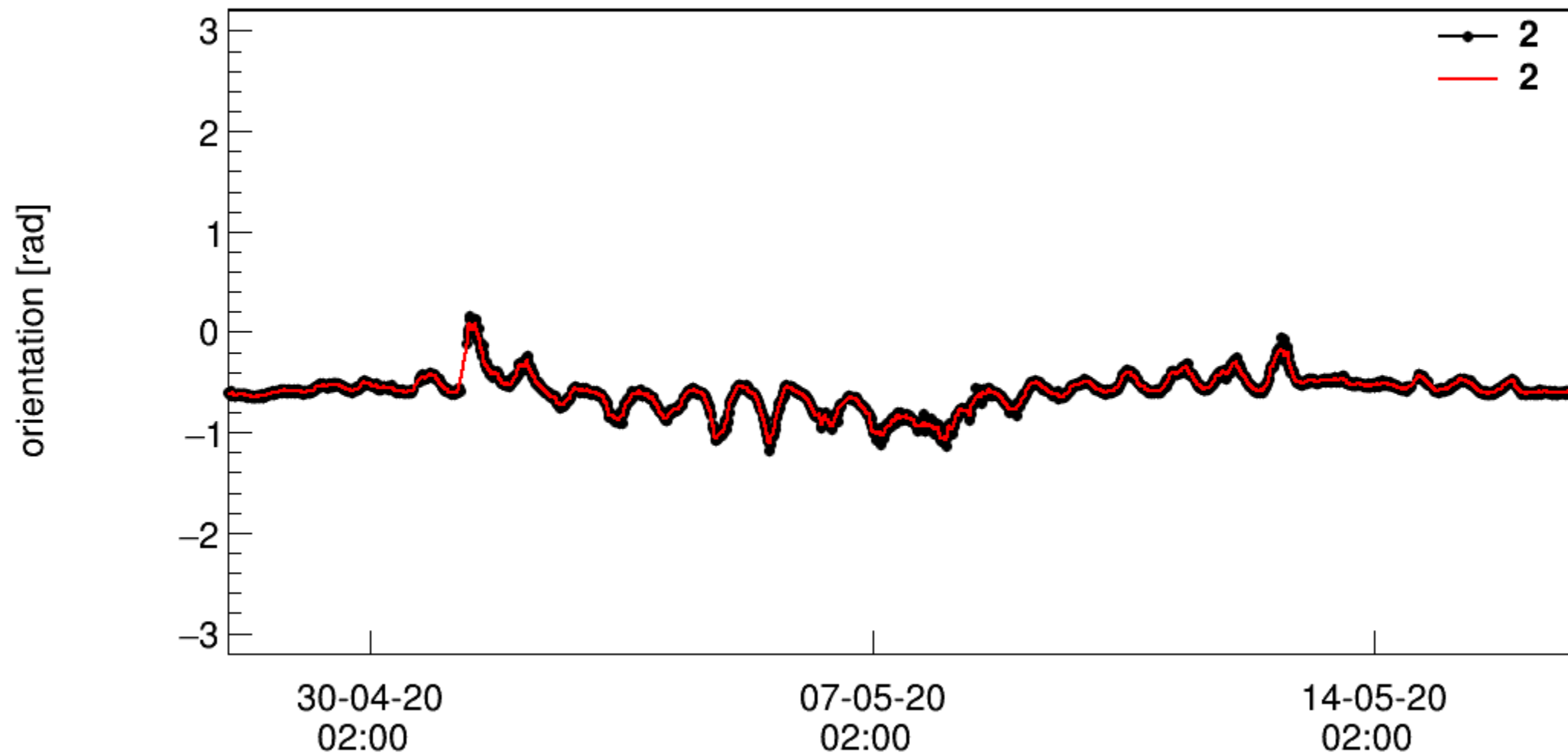
# Interpolation

- polynomial
  - pass exactly through  $n + 1$  points when degree of polynomial is  $n$ 
    - applies also to possible outliers
- spline
  - uses second derivatives of data points
    - scattering of data introduces instabilities
- Legendre polynomials (new)
  - on-the-fly fit
    - degree of polynomial
    - number of points

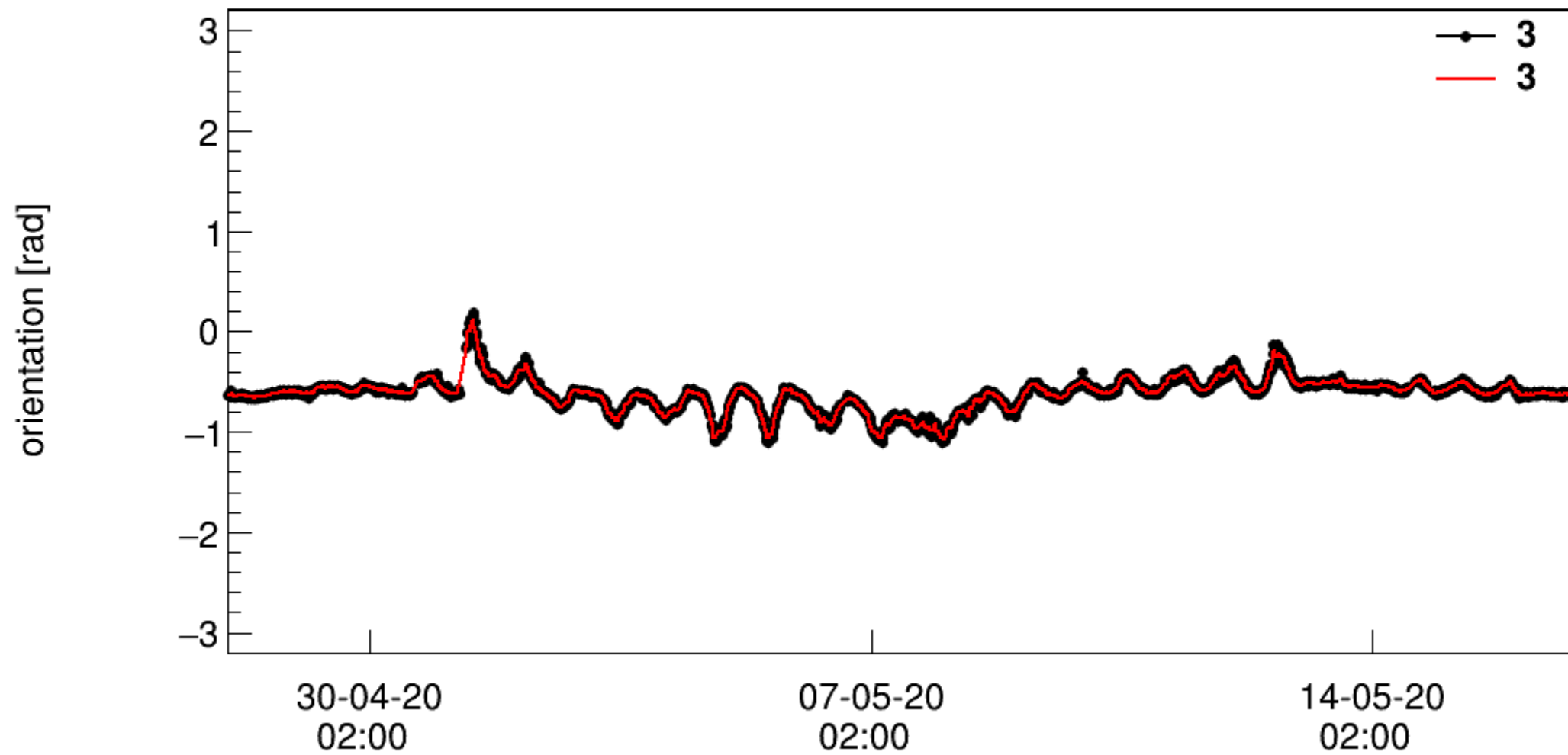
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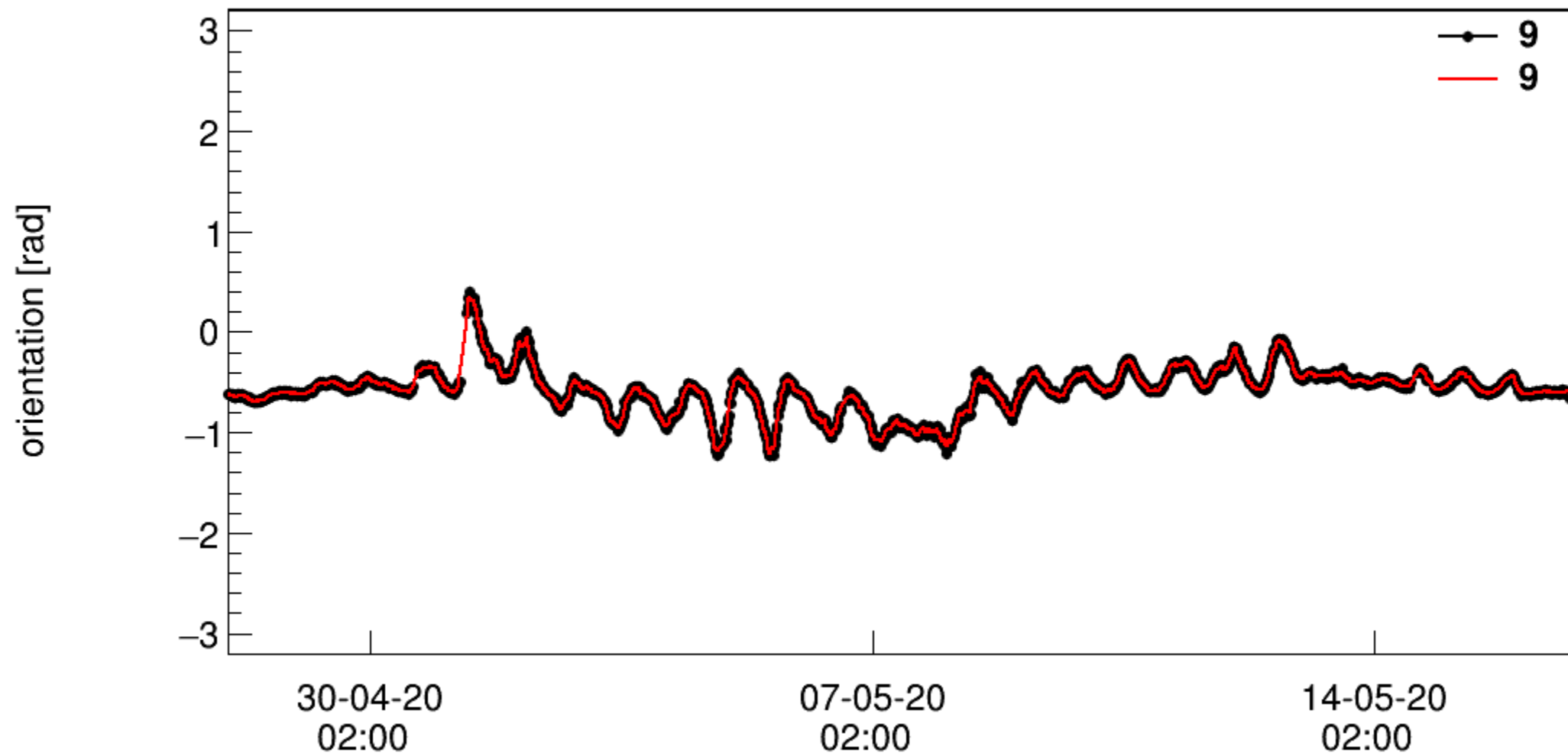
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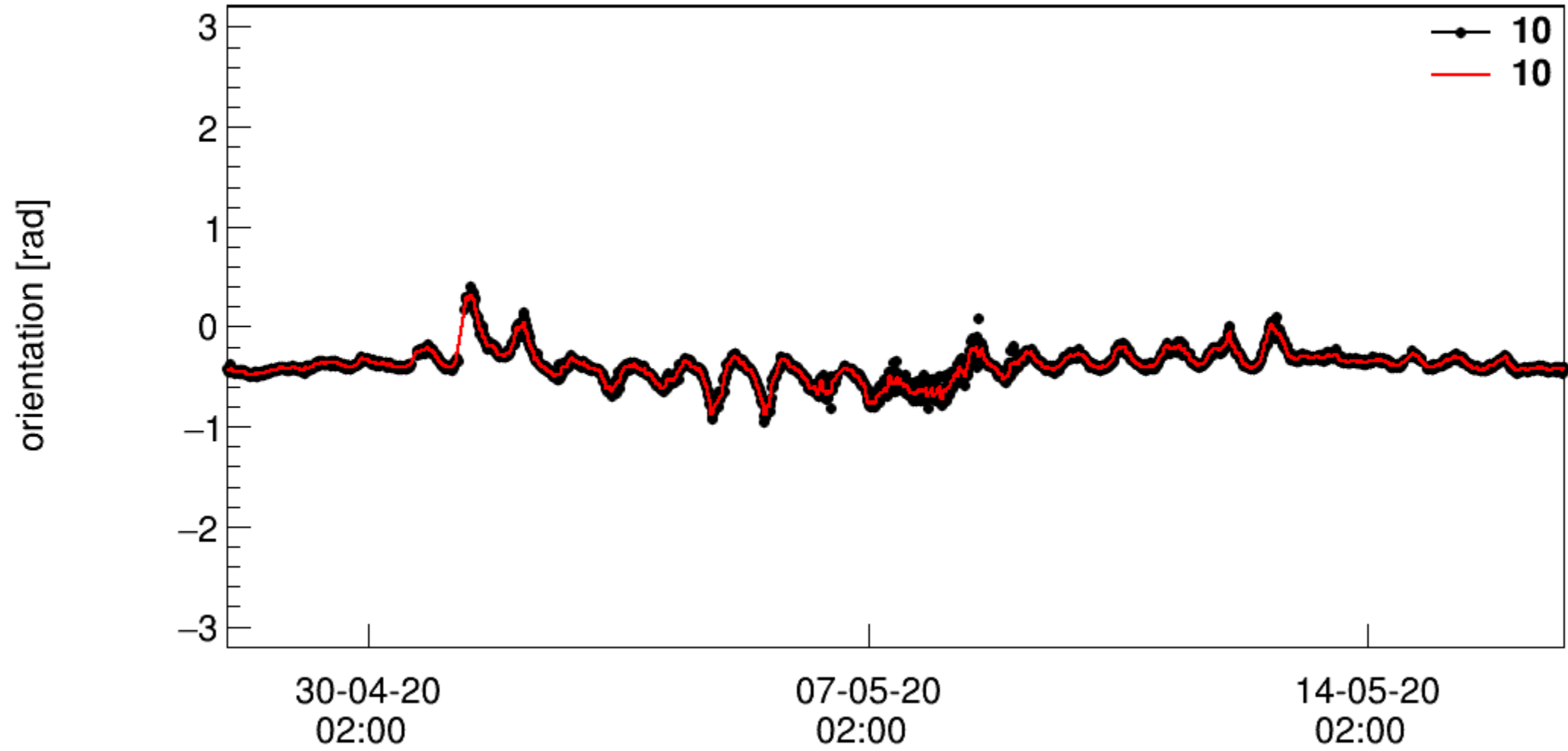
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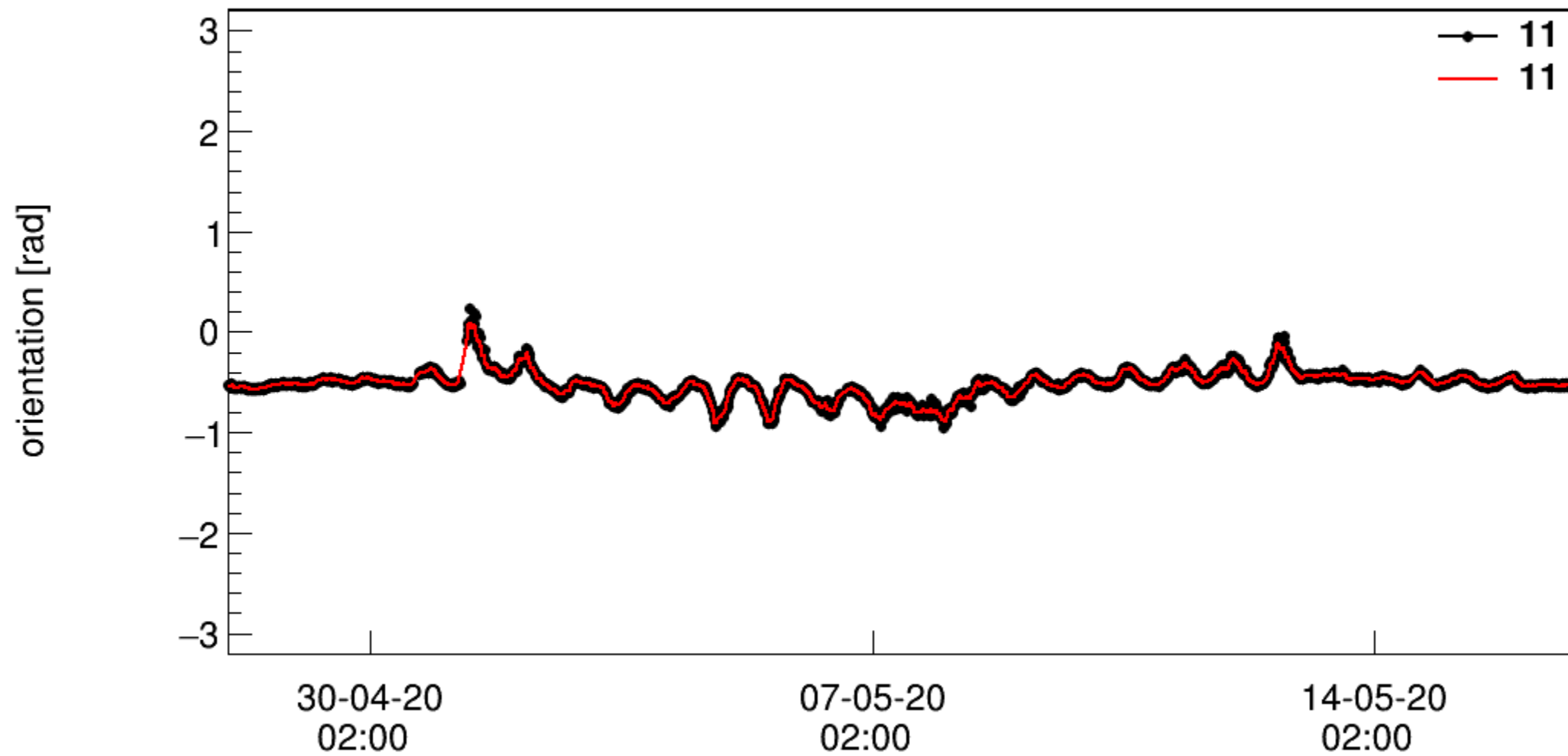
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[0010]

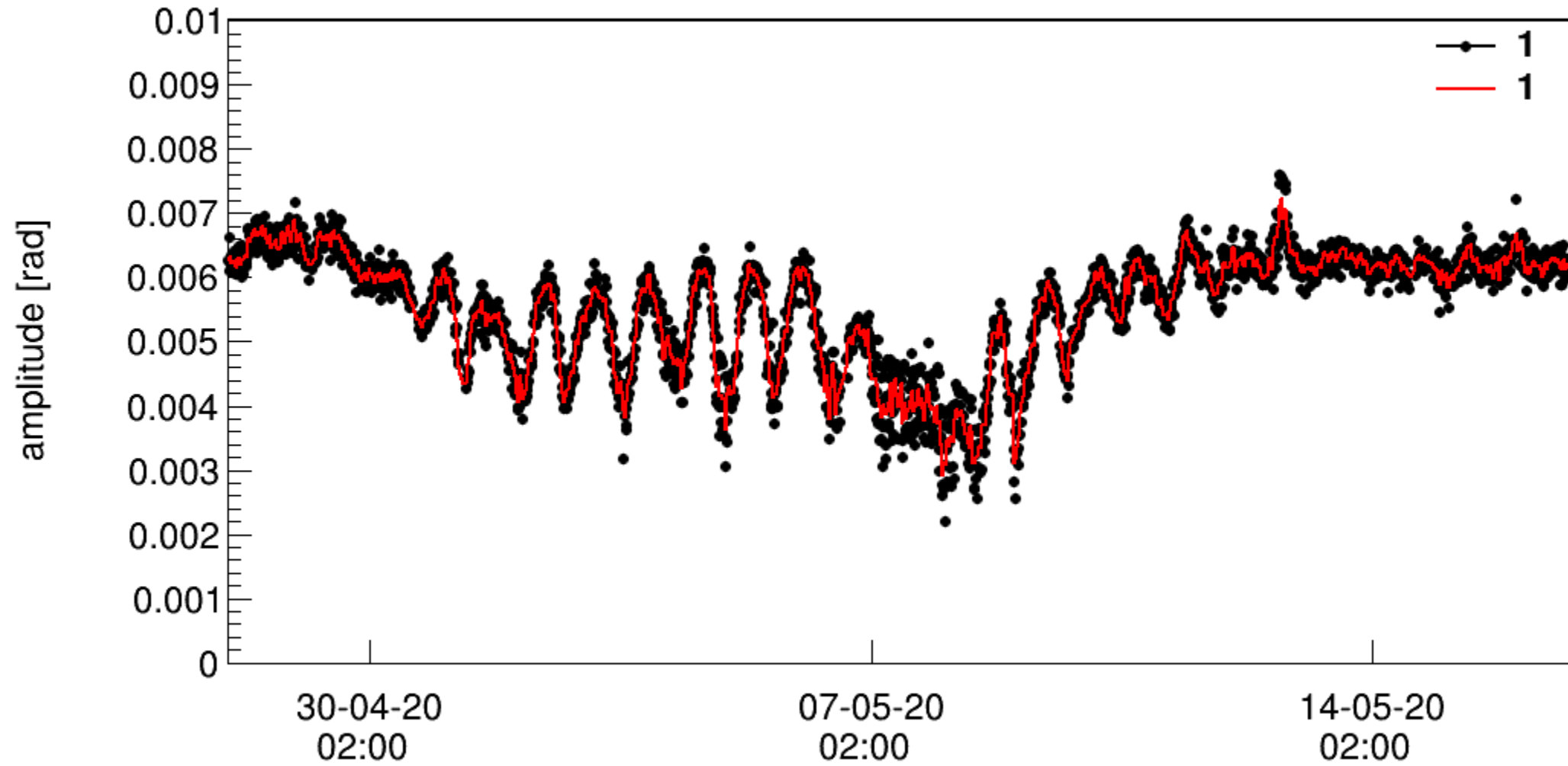


[0011]

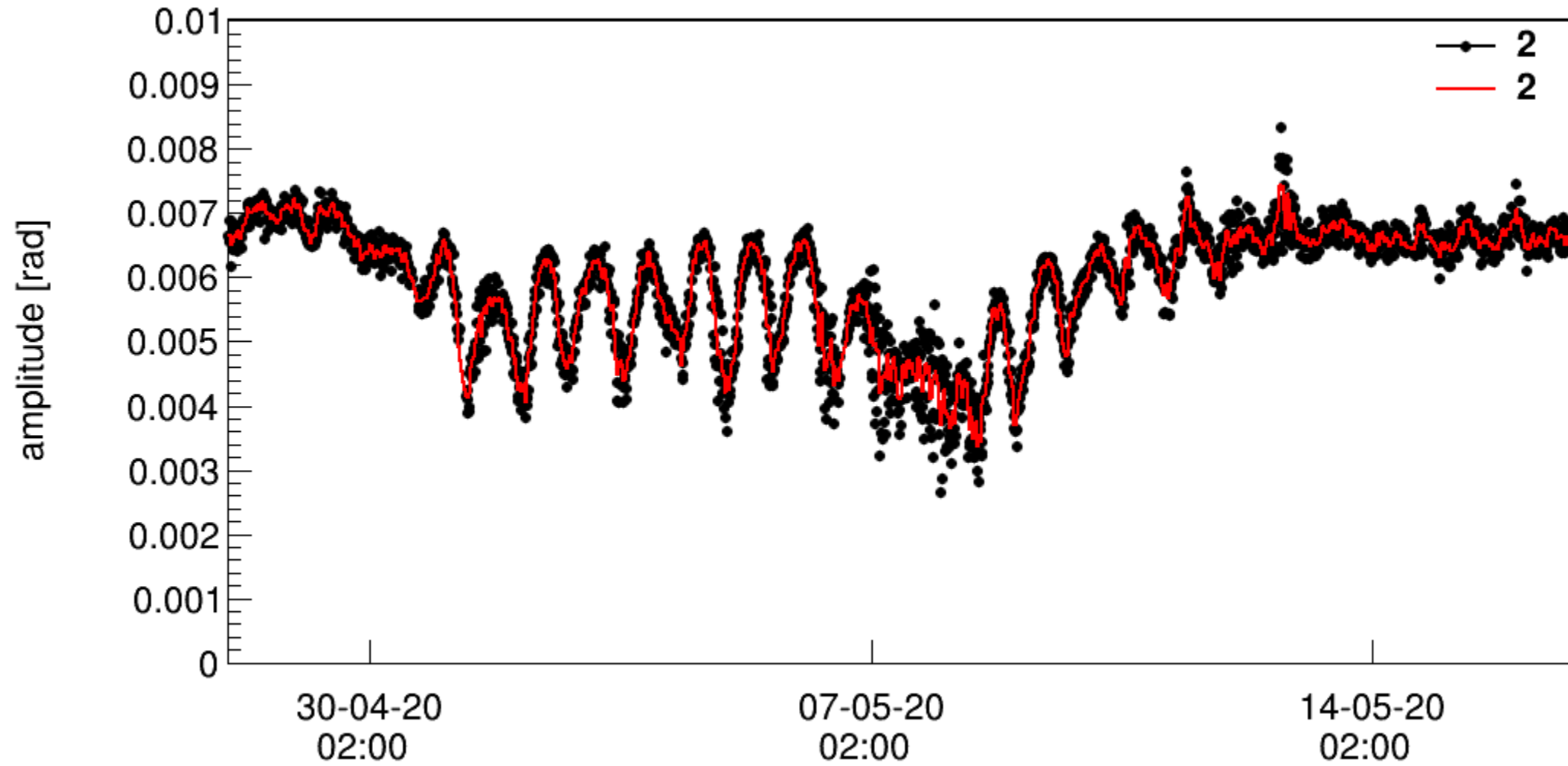




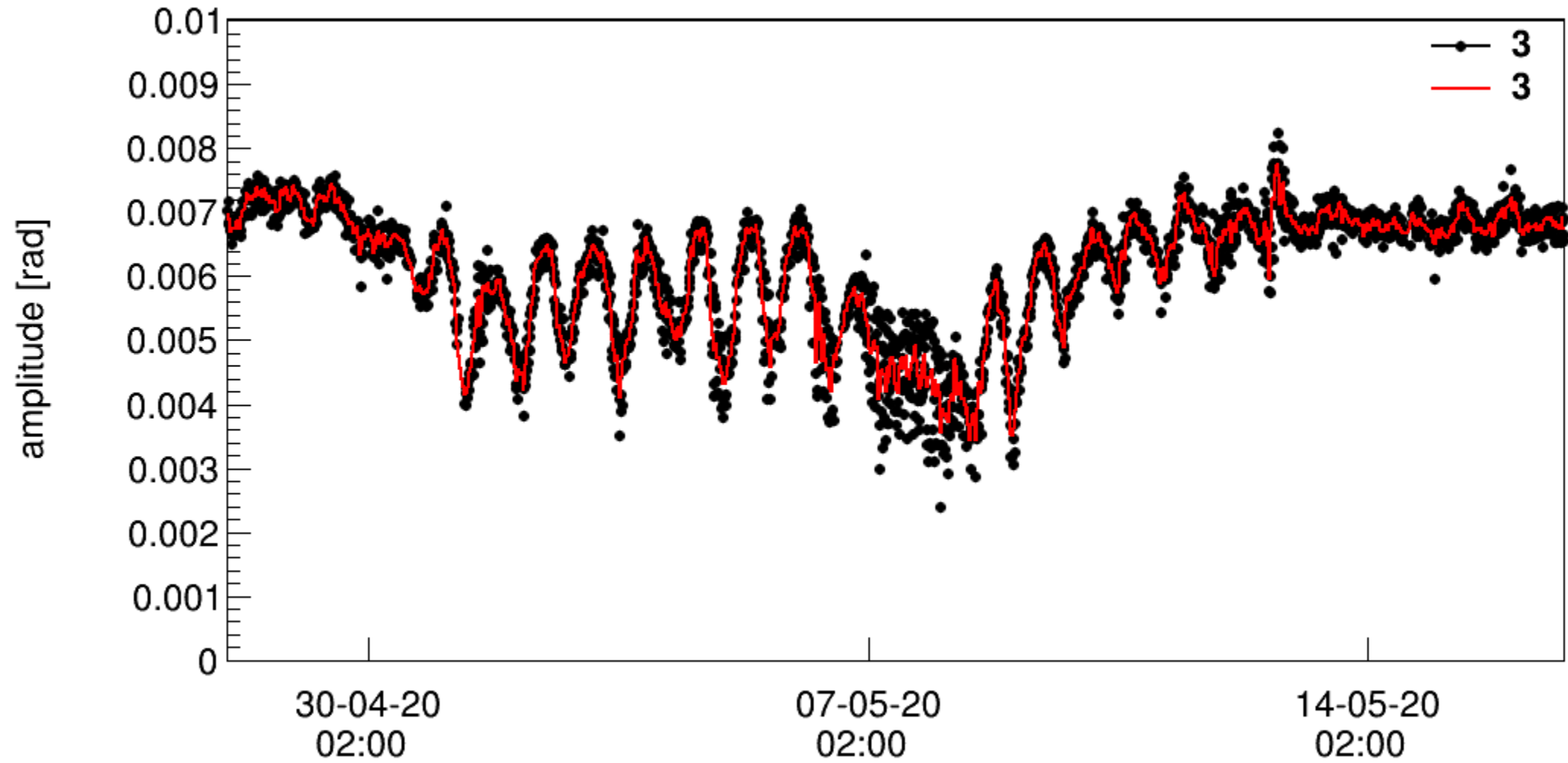
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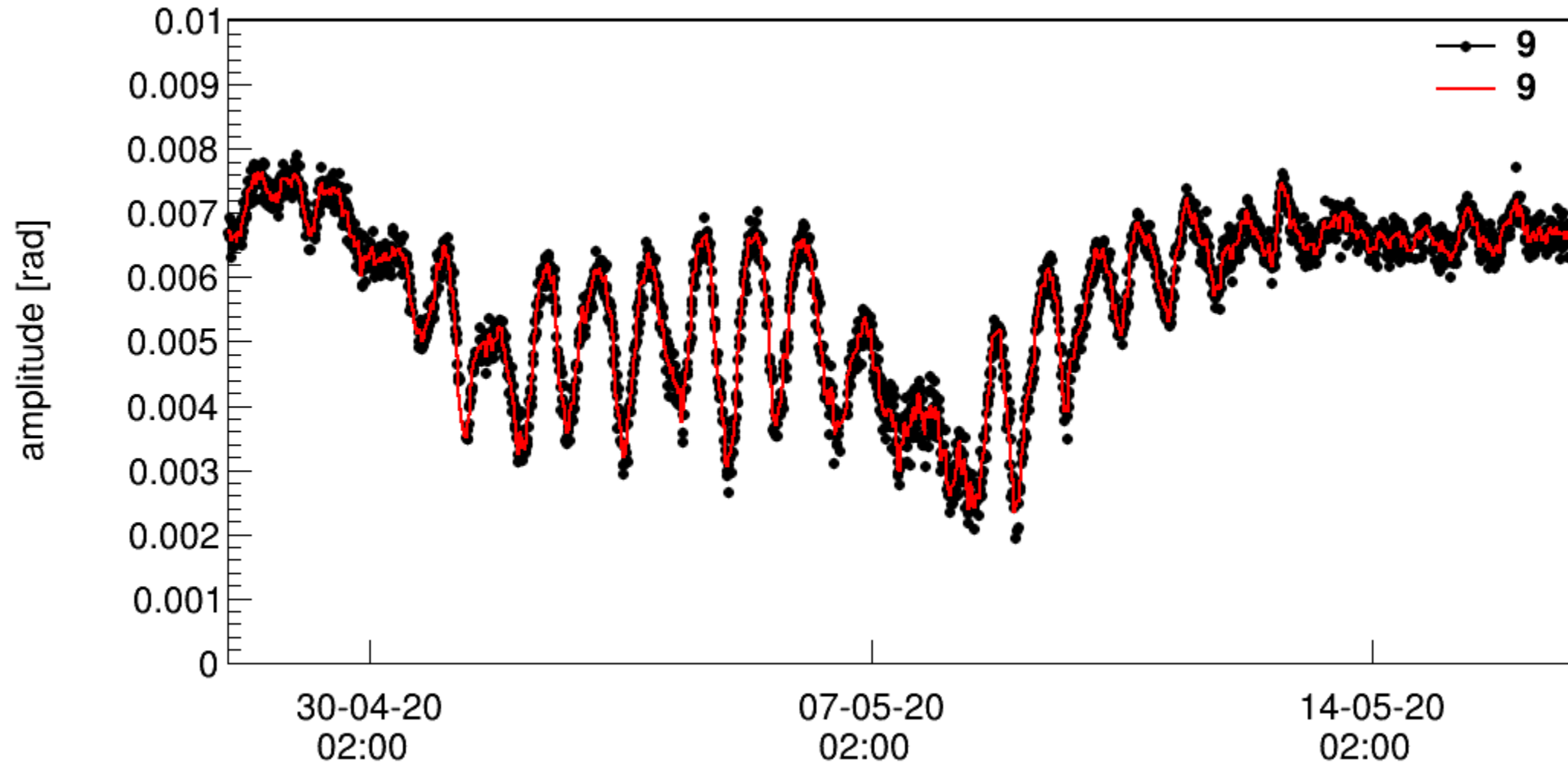
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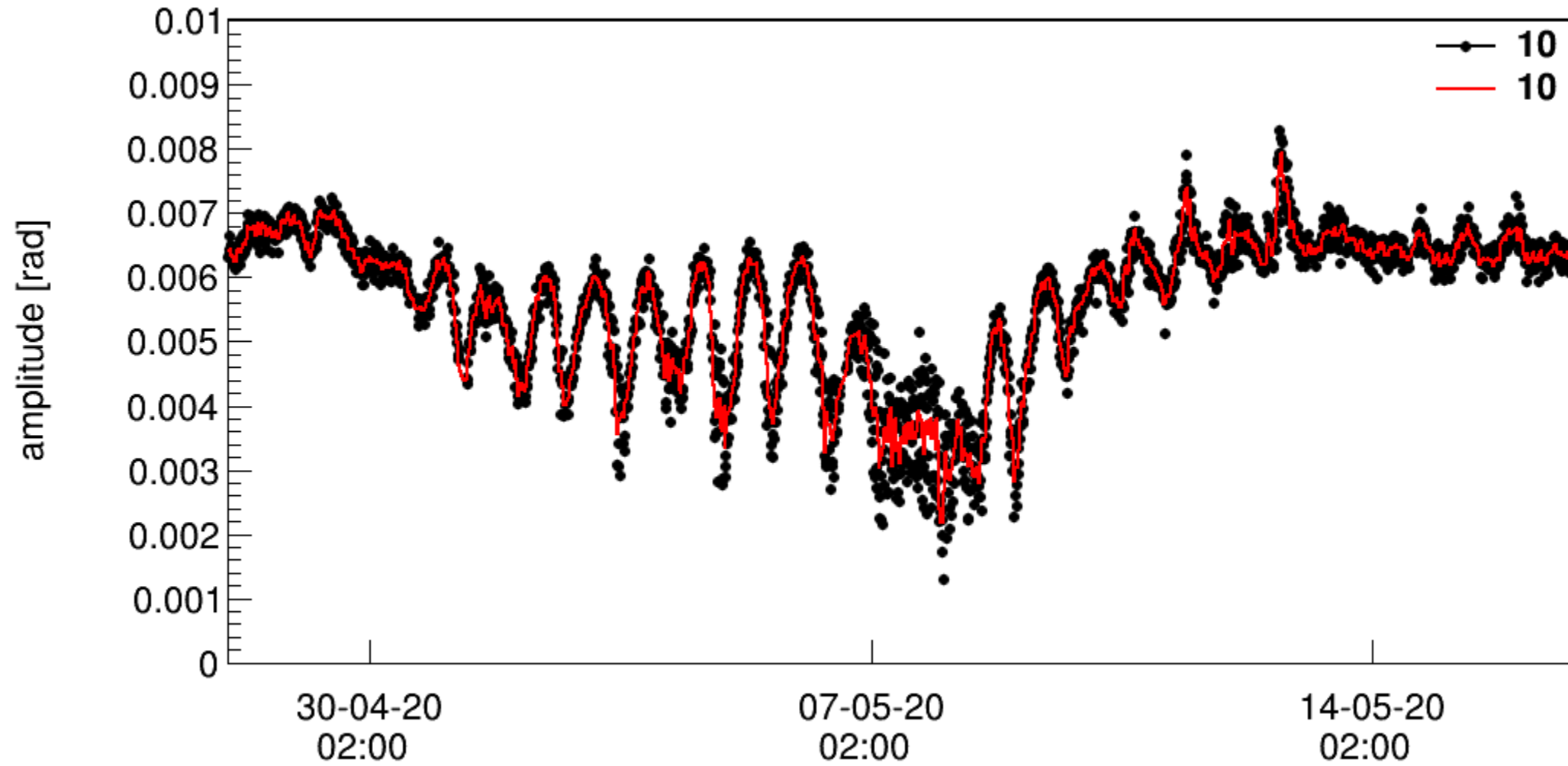
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[0009]



[0010]



[0011]

