Cubic interpolation using R
(work in progress, 1.0)

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Cubic interpolation

# Preparing the data

mydata = read.csv("http://www.princeton.edu/~otorres/quarterly.csv")
head(mydata)
tail(mydata)
mydata1 = subset(mydata, datevar>2003) # Getting 2004

# Adding quarterly data as daily


daily2 = seq(mydata1$qvar[1], tail(mydata1$qvar,1), by="day")

# Creating a daily sequence for the quarterly range

# Getting variable of interest

mydata1a = mydata1[c("qvar","gdp")]

# Cubic interpolation using spline()

mydata2 = data.frame(qvar=daily2, gdp2=spline(mydata1a, method="fmm", xout=daily2)$y)

# Merging quarterly and daily interpolated data

mydata3 = merge(mydata1a, mydata2, by="qvar", all=TRUE)
References

