

# **R example for “Calibrating the Nelson–Siegel– Svensson model”**

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**All programs come without any warranty.** We are grateful for comments and, in particular, for reports on mistakes. (Please contact Enrico.Schumann@unige.ch .)

## **R**

`example.r` shows how to call the Differential Evolution function.

`de.r` contains the optimisation algorithm and several other functions.