

# MATLAB IMPLEMENTATION OF TRAJECTORIAL ASSET MODELS WITH OPERATIONAL ASSUMPTIONS

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## DIRECTORY STRUCTURE

After unzipping the directory, the structure of the package should be:

Directory	Contents
.../Operational_root	This README.pdf; The example driver Driver.m with associated data file BIIB.mat; Sample output (Driver_output) from Driver.m;  Some output illustrations: outputOperationalModelsMatlab.pdf;  The companion manuscript: operationalMarketsAlgorithmPaper.pdf;
.../Operational_root/Src	The main functions Estimation.m; Model_1_Direct_Product.m; Model_1_Observable.m; Model_2_Direct_Product.m; Model_2_Observable.m; Pricing.m
.../Operational_root/Src/private	Functions called in .../Src
.../Operational_root/Paper Data	Data used to generate output in in Method.pdf

The manuscripts: operationalMarketsAlgorithmPaper.pdf and operationalMarketsMethodPaper.pdf were submitted to TOMS on DATE July 8 2019;

## INSTALLATION

To use the package, add the directory .../Operational\_root/Src to the Matlab search path with either of the Matlab commands addpath (for temporary setting) or pathtool.

## EXAMPLE DRIVER

The m-file driver.m demonstrates simple calls to the main functions.

Simply comment out all but the models you would like to see demonstrated.

The example output provided was for Model\_2\_Observable on a  
2.60GHz × 4 machine with 7.5 GM (+ 4 GB Swap) memory.