

%% A — Project name
misc.ProjectName='Example_DISP';

Part 1: Project name

%% B — Data
dat=load('DATA_Example_DISP.mat');
data.values=dat.values;
data.timestamps=dat.timestamps;
data.labels={'Example_DISP'};

Part 2: Load data

%% C — Model structure

% Model components
% Model 1
model.components.block{1}={ [11 31 31 41] };

% Model component constrains | Take the same parameter as model class #1

% Model inter-components dependence | {[components form dataset_i depends on components
from dataset_j]_i,[...]}
model.components.ic={ [] };
%

Part 3: Model structure

%% D — Model parameters

model.param_properties={
% #1 #2 #3 #4 #5 #6 #7 #8 #9 #10
% Param name Block name Model Obs Bound Prior Mean Std Values Ref
'\sigma_w', 'LL', '1', '1', [NaN NaN], 'N/A', NaN, NaN, 0, 1 %#1
'p', 'PD1', '1', '1', [NaN NaN], 'N/A', NaN, NaN, 365.24, 2 %#2
'\sigma_w', 'PD1', '1', '1', [NaN NaN], 'N/A', NaN, NaN, 0, 3 %#3
'p', 'PD2', '1', '1', [NaN NaN], 'N/A', NaN, NaN, 1, 4 %#4
'\sigma_w', 'PD2', '1', '1', [NaN NaN], 'N/A', NaN, NaN, 0, 5 %#5
'\phi', 'AR', '1', '1', [0 1], 'N/A', NaN, NaN, 0.97, 6 %#6
'\sigma_w', 'AR', '1', '1', [0 Inf], 'N/A', NaN, NaN, 0.0192, 7 %#7
'\sigma_v', '', '1', '1', [0 Inf], 'N/A', NaN, NaN, 7.425e-07, 8 %#8
};

Part 4: Model parameters

%% E — Initial states values

% Initial hidden states mean for model 1:
model.initX{ 1 }=[25.89 -0.202 -0.00305 0.0331 0.051 -0.00843]';

% Initial hidden states variance for model 1:
model.initV{ 1 }=diag([3.74E-05 6.85E-05 6.99E-05 5.73E-07
5.73E-07 0.000485]);

% Initial probability for model 1
model.initS{1}=[1];

Part 5: Initial hidden states

%% F — Options

misc.options.NaNThreshold=100;
misc.options.Tolerance=1e-06;
misc.options.trainingPeriod=[1 Inf];
misc.options.isParallel=false;
misc.options.isMute=false;
misc.options.isMAP=false;
misc.options.maxTime=60;

Part 6: Options