1. Write code in a file with extension cpp, ex. h*elloworld.cpp*
2. Launch Matlab and use the command

*mex -outdir D:\myMATLAB\LaserDAQ\Tracking D:\myMATLAB\LaserDAQ\Tracking\helloworld.cpp*

1. The content of the output file will be places in the directory specified with –outdir
2. Call the new file from a Matlab script without extension.

See

http://www.shawnlankton.com/2008/03/getting-started-with-mex-a-short-tutorial/