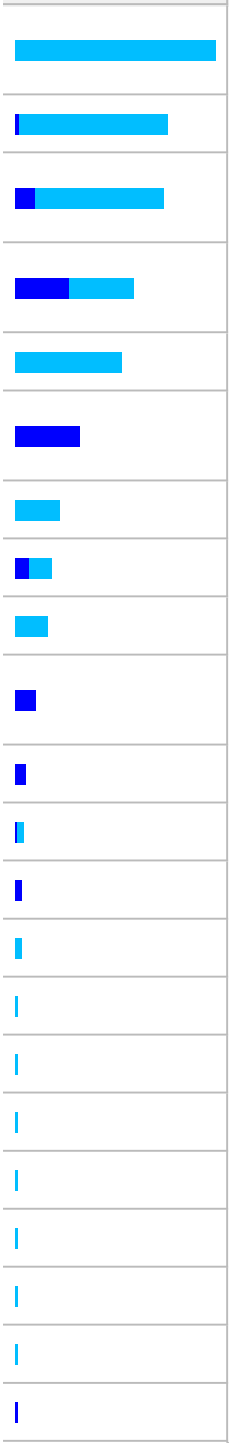
Profile Summary

Generated 28-Sep-2020 17:57:37 using performance time.

Function Name	Calls	**Total Time**	Self Time*
Proyecto	1	1133.772 s	0.738 s
VolBS2	33768	857.779 s	19.721 s
ValueBS	9612188	843.180 s	112.153 s
normcdf	28836574	673.278 s	309.876 s
VolImpMC	1	604.278 s	0.125 s
normcdf>localnormcdf	28836574	363.402 s	363.402 s
VolImpHeston	1	250.045 s	0.128 s
getMonteCarlos	24924	205.936 s	81.786 s
BSMontecarloTenor	1	180.877 s	0.333 s
normrnd	24924	110.382 s	110.034 s
normpdf	19224376	57.831 s	57.831 s
HestonCallPrice	24924	42.615 s	6.978 s
CF_SVj	49848	35.637 s	35.637 s
BSHestonTenor	1	29.018 s	0.175 s
LoadData	1	13.285 s	0.082 s
xlsread	10	12.635 s	0.496 s
HSMCFairValue	1	12.282 s	0.022 s
rng	24925	12.073 s	0.984 s
iofun\private\xlsreadCOM	9	8.842 s	1.931 s
ForwardMontecarlo	1	8.168 s	0.044 s
ForwardHeston	1	7.186 s	0.037 s
ErrorPromedio	14	6.418 s	6.099 s

Total Time Plot (dark band = self time)


rng>getCurrentType	24925	5.714 s	1.929 s
...RandStream>localGetSetGlobalStream	49850	4.616 s	3.746 s
iofun\private\openExcelWorkbook	9	4.605 s	4.342 s
HSMCVolImp	1	3.723 s	0.015 s
...dStream>RandStream.setGlobalStream	24925	2.973 s	0.189 s
...m.RandStream>RandStream.RandStream	24925	2.402 s	1.528 s
getExcelInstance	9	2.091 s	0.057 s
actxserver	1	2.019 s	2.019 s
...dStream>RandStream.getGlobalStream	24925	1.979 s	0.147 s
RandStream.RandStream>RandStream.subsref	24925	1.804 s	1.804 s
mean	24930	1.502 s	1.306 s
iofun\private\xlsreadCOM>activate_sheet	9	1.406 s	1.406 s
iofun\private\xlsreadXLSX	1	1.055 s	0.085 s
RandStream.RandStream>RandStream.delete	24925	0.868 s	0.868 s
iofun\private\xlsreadXLSX>getXLSXData	1	0.852 s	0.060 s
RandStream.RandStream>getargs	24925	0.604 s	0.604 s
unzip	1	0.596 s	0.064 s
x2mdate	1	0.568 s	0.291 s
iofun\private\xlsreadCOM>segmentedRead	9	0.449 s	0.263 s
onCleanup>onCleanup.delete	11	0.415 s	0.002 s
iofun\private\extractArchive	1	0.411 s	0.012 s
linspace	24924	0.405 s	0.405 s
StrikesEmpiricos	1	0.388 s	0.183 s
...extractArchive>extractArchiveEntry	19	0.381 s	0.021 s
dominantType	24924	0.348 s	0.348 s
mean2	14	0.319 s	0.319 s
...)xlsCleanup(Excel,file,workbookState)	9	0.283 s	0.018 s
RandStream.RandStream>RandStream.algName	24925	0.271 s	0.271 s
iofun\private\xlsCleanup	9	0.265 s	0.264 s

daten2datet	1	0.219 s	0.029 s
iofun\private\extractArchive>copyStreams	19	0.212 s	0.005 s
norminv	20106	0.207 s	0.207 s
...lwidgets.io.InterruptibleStreamCopier (Java method)	19	0.204 s	0.204 s
datetime.datetime>datetime.datetime	2	0.202 s	0.111 s
IntervaloDeConfianza	3	0.200 s	0.047 s
mean>mysize	24930	0.195 s	0.195 s
iofun\private\xlsreadSplitNumericAndText	10	0.172 s	0.168 s
iofun\private\xlsreadCOM>rowCol2A1	9	0.172 s	0.112 s
iofun\private\validpath	10	0.146 s	0.051 s
BlackScholes	5	0.146 s	0.064 s
normalize	3	0.144 s	0.002 s
iofun\private\extractArchive>setFileMode	19	0.127 s	0.001 s
iof...te\extractArchive>setFileAttrib	19	0.126 s	0.126 s
registerevent	9	0.113 s	0.061 s
unregisterevent	9	0.103 s	0.011 s
normalize>normalizeArray	3	0.102 s	0.037 s
winfun\private\removeevent	9	0.091 s	0.091 s
...zipFile.close,@()delete(cleanUpUrl)})	1	0.090 s	0.001 s
unzip>@(x)x()	2	0.089 s	0.001 s
unzip>@()delete(cleanUpUrl)	1	0.088 s	0.088 s
iofun\private\validpath>getFullName	19	0.083 s	0.051 s
ForwardEmpirico	1	0.082 s	0.082 s
iof...te\xlsreadXLSX>sheetNameToIndex	1	0.064 s	0.013 s
num2str	18	0.056 s	0.053 s
sub2ind	5	0.056 s	0.056 s
iof...e\xlsreadXLSX>rangeToSubscripts	3	0.051 s	0.051 s
tempname	1	0.048 s	0.003 s
iofun\private\getSheetNames	1	0.048 s	0.048 s

std	3	0.043 s	0.022 s
...\xlsreadXLSX>@()rmdir(baseDir,'s')	1	0.040 s	0.040 s
...ExcelWorkbook>waitForValidWorkbook	9	0.039 s	0.039 s
@datetime\private\verifyFormat	1	0.037 s	0.037 s
registerevent>addevent	9	0.035 s	0.035 s
iofun\private\validpath>abspath	9	0.029 s	0.021 s
opaque.char	40	0.027 s	0.026 s
datetime.subsref	2	0.026 s	0.022 s
normalize>parseInputs	3	0.023 s	0.023 s
...te\xlsreadXLSX>extractDataAndRange	1	0.023 s	0.023 s
datetime.datetime>currentTime	1	0.022 s	0.021 s
tempdir	2	0.022 s	0.022 s
var	3	0.021 s	0.019 s
fullfile	53	0.020 s	0.013 s
normalize>checkSupportedArray	3	0.018 s	0.018 s
parseArgs	1	0.018 s	0.018 s
@datetime\private\getDatetimeSettings	5	0.017 s	0.016 s
iofun\private\parseUnArchiveInputs	1	0.017 s	0.013 s
winfun\private\checkeventname	9	0.016 s	0.016 s
...e\xlsreadXLSX>extractSharedStrings	1	0.016 s	0.015 s
getExcelInstance>isactive	8	0.015 s	0.015 s
org.apache.tools.zip.ZipFile (Java method)	22	0.015 s	0.015 s
iofun\private\xlsreadCOM>selectData	9	0.014 s	0.014 s
iof...ate\xlsreadXLSX>getRangeCorners	1	0.012 s	0.001 s
datetime.convertFrom	1	0.012 s	0.012 s
...dXLSX>validateAndParseRangeSegment	2	0.011 s	0.000 s
java.io.FileOutputStream (Java method)	38	0.008 s	0.008 s
unzip>getEntryName	19	0.008 s	0.005 s
fileparts	39	0.007 s	0.007 s

winfun\private\comeventcallback	9	0.007 s	0.006 s
unzip>getNextEntry	20	0.007 s	0.004 s
fullfile>refinePath	53	0.005 s	0.003 s
java.io.File (Java method)	58	0.005 s	0.005 s
xlsreadSupportedExtensions	19	0.005 s	0.005 s
...sreadSplitNumericAndText>getCorner	40	0.005 s	0.005 s
fileread	4	0.005 s	0.005 s
unzip>getInputStream	19	0.004 s	0.003 s
iofun\private\checkfilename	1	0.004 s	0.001 s
attributes	1	0.003 s	0.001 s
datetime.subsrefDot	2	0.003 s	0.002 s
columnLetter	18	0.003 s	0.003 s
int2str	18	0.003 s	0.003 s
java.util.Collections$3 (Java method)	39	0.003 s	0.003 s
unzip>getFileMode	19	0.003 s	0.002 s
attributes>checkInputs	1	0.003 s	0.001 s
onCleanup>onCleanup.onCleanup	11	0.003 s	0.003 s
fullfile>ensureTrailingFilesep	35	0.003 s	0.001 s
fullfile>fixIRI	35	0.002 s	0.002 s
isdir	10	0.002 s	0.002 s
unzip>getModifiedTime	19	0.002 s	0.002 s
...ream>RandStream.createGlobalStream	1	0.002 s	0.002 s
iof...\checkfilename>validateFilename	1	0.002 s	0.001 s
iscom	18	0.002 s	0.002 s
generateArgumentDescriptor	1	0.002 s	0.001 s
mpower	7	0.002 s	0.002 s
...xlsreadXLSX>unEscapeEscapedXMLTags	1	0.002 s	0.002 s
fullfile>addTrailingFileSep	35	0.002 s	0.002 s
cell.ismember	1	0.002 s	0.002 s

iofun\private\xlsreadXLSX>getNamedRange	1	0.002 s	0.000 s
ispc	117	0.001 s	0.001 s
datetime.getDisplayFormat	1	0.001 s	0.000 s
...XLSX>parseWorkbookForScopeAndRange	1	0.001 s	0.001 s
settings	1	0.001 s	0.001 s
num2cell	2	0.001 s	0.001 s
org.apache.tools.zip.ZipFile$Entry (Java method)	95	0.001 s	0.001 s
mean>parseInputs	3	0.001 s	0.001 s
opaque.toChar	1	0.001 s	0.001 s
var>isValidText	6	0.001 s	0.001 s
...etime>datetime.getsetLocalTimeZone	1	0.001 s	0.000 s
filesep	30	0.001 s	0.001 s
...elWorkbook>WorkbookActivateHandler	9	0.001 s	0.001 s
...e.datetime>initDateFieldsStructure	1	0.001 s	0.001 s
settings	1	0.001 s	0.001 s
unzip>@()zipFile.close	1	0.001 s	0.001 s
iofun\private\xlsreadCOM>ensureIsCell	9	0.001 s	0.001 s
isColumnMajor	14	0.001 s	0.001 s
strlength	3	0.001 s	0.001 s
pwd	10	0.000 s	0.000 s
usejava	3	0.000 s	0.000 s
getExcelWorkbookActivationTimeout	9	0.000 s	0.000 s
iofun\private\checkfilename>parseInputs	1	0.000 s	0.000 s
RandStream.RandStream>getMethodNames	1	0.000 s	0.000 s
iofun\private\isAbsolute	1	0.000 s	0.000 s
datetime.datetime>canonicalizeTZforLocal	1	0.000 s	0.000 s
...eArgumentDescriptor>isCharOrString	3	0.000 s	0.000 s
@datetime\private\verifyTimeZone	1	0.000 s	0.000 s
java.lang.String (Java method)	19	0.000 s	0.000 s

winfun\private\newprogid	1	0.000 s	0.000 s
istabular	3	0.000 s	0.000 s
stringToLegacyText	1	0.000 s	0.000 s
attributes>checkClass	1	0.000 s	0.000 s
var>mysize	3	0.000 s	0.000 s
mean>isInvalidText	3	0.000 s	0.000 s
...e\xlsreadXLSX>validateRangeSegment	2	0.000 s	0.000 s
isScalarText	1	0.000 s	0.000 s
attributes>checkAttrs	1	0.000 s	0.000 s
...xt>IndexingContext.IndexingContext	3	0.000 s	0.000 s
isCharString	1	0.000 s	0.000 s
...gt;datetime.numArgumentsFromSubscript	2	0.000 s	0.000 s
java.util.UUID (Java method)	1	0.000 s	0.000 s

Self time is the time spent in a function excluding the time spent in its child functions. Self time also includes overhead resulting from the process of profiling.