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# README.m

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## General information

The files contained in this download were used in the webinar titled: *Algorithmic Trading with MATLAB Products for Financial Applications* that originally aired on November 18, 2010. You can watch an archived version of this webinar from <http://www.mathworks.com/webinars> and look for the title webinar. It is recommended you watch this webinar as you walk through the code.

## What you need to run these files

These files were developed and tested on R2010b. The products need to run all of the files are:

- \* MATLAB
- \* Statistics Toolbox
- \* Optimization Toolbox
- \* Global Optimization Toolbox
- \* Financial Toolbox
- \* Real-Time Workshop (and Simulink)

```
license('inuse')
```

```
distrib_computing_toolbox  
financial_toolbox  
gads_toolbox  
matlab  
real-time_workshop  
simulink  
statistics_toolbox
```

## What's NOT included in this download

Files generated from [AlgoTradingDemo5.m](#) such as the moving average MEX file and all files generated using the emlc command (the C-Code source files). You will need Real-Time Workshop to generate these files.

Also not included is the powerpoint slides. You can find these on the registration page for the webinar.

## Demos

- Demo 1: Moving averages ([html](#), [MATLAB Script](#))
- Demo 2: RSI and moving average ([html](#), [MATLAB Script](#))
- Demo 3: Evolutionary learning ([html](#), [MATLAB Script](#))
- Demo 4: Adding Williams %R to the mix ([html](#), [MATLAB Script](#))
- Demo 5: Profiling and C-Code generation ([html](#), [MATLAB Script](#))

```
dir('Algo*')
```

```
AlgoTradingDemo1.m  AlgoTradingDemo3.m  AlgoTradingDemo5.m
AlgoTradingDemo2.m  AlgoTradingDemo4.m
```

## Published files

HTML formatted versions with results for each demo can be found in the *html* folder.

```
dir('html\*.html')
```

```
AlgoTradingDemo1.html  AlgoTradingDemo4.html
AlgoTradingDemo2.html  AlgoTradingDemo5.html
AlgoTradingDemo3.html  readme.html
```

## MATLAB Code

Listing of the MATLAB code files. You can open these files in the editor and step through them using cell mode.

```
dir('*.m')
```

```
AlgoTradingDemo1.m  leadlag.m          publishall.m
AlgoTradingDemo2.m  leadlagFun.m       readme.m
AlgoTradingDemo3.m  marsi.m            rsi.m
AlgoTradingDemo4.m  marsiFun.m         rsiFun.m
AlgoTradingDemo5.m  marsiwprFun.m      wpr.m
importfile.m        movavg2.m          wprFun.m
```

*isoplot.m*                      *parameterSweep.m*

and the genetic programming files

```
dir('gaFiles\')
```

.	<i>initializePopulation.m</i>	<i>tradeSignal.m</i>
..	<i>locateConnectors.m</i>	<i>validRule.m</i>
<i>crossover.m</i>	<i>mutation.m</i>	
<i>fitness.m</i>	<i>plotRules.m</i>	

## Data files

The data files (daily and 1 minute)

```
dir('Bund*')
```

*BundDaily.xls*    *bundlmin.mat*

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