**Code Hierarchy**

Instructions on how to run(to see graphs):

1.

2.

3.

How to change if you want to see MATLAB variables(for detailed examination)

1. In **a.m**, comment out all the current code, and uncomment

“run create\_inflation\_hedged\_portfolio.m”

2. In **create\_inflation-hedged\_portfolio.m**, deleted the function header and its corresponding end(at the very end). Proceed to uncomment the section at the beginning that says to uncomment it and define variables as desired.

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**(CODE) Means insert the code**

(CODE) a.m –

(CODE) create\_inflation\_hedged\_portfolio.m –

(NO CODE) NYSE\_symbols.csv:

(NO CODE) riskfreerate2.csv:

(NO CODE) unemployment\_rate.csv:

(NO CODE) SP500tickernames.xlsx:

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CSV\_Files: This folder contains all the CSV files used for obtaining asset data

->inf\_funds:

->inflation\_assets:

->nyse\_SP:

->S&P500 reformatted:

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Images\_For\_reference:

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MS\_Regress\_FEX\_1.08 –

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Symbol\_Files

->infsymbols.m

->secondSymbols.m

-> Symbols\_NYSE\_SP.m

->Symbols\_NYSE.m

->Symbols\_SP.m

->Symbols.m

->(CODE) thirdSymbols.m

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MainProgramFiles

-ManualComputation\_Inflationbeta:

-(CODE)RegimeSwitching\_MLE.m

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(In MainProgramFiles)

Fetch\_Functions

-(CODE) all\_inflation\_data.m-

-(CODE) all\_riskfree\_data.m-

-(CODE) all\_stock\_data.m-

-(CODE) fetch\_inflation\_data2.m-

-(CODE) fetch\_regime\_inflation\_data.m-

-(CODE) fetch\_riskfree\_data2.m-

-(CODE) SEC\_fetch\_stock\_data.m-

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(In MainProgramFiles)

Inflation\_data:

->inflation\_data\_annual:

->inflation\_data\_quarterly:

->inflation\_data\_monthly:

->inflation\_data\_1200:

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(In MainProgramFiles)

MarkovTreeFunctions

-(CODE) infvar\_node\_val.m-

-(CODE) intial\_terminal\_inflation\_var.m-

-(CODE) new\_exp\_inf2.m-

-(CODE) new\_exp\_infvar2.m-

-(CODE) new\_infvar\_nodeval.m-

-(CODE) terminal\_inflation.m-

-(CODE) terminal\_nodes.m-

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(In MainProgramFiles)

Miscellaneous\_functions

-(CODE) divide\_interval.m-

-(CODE) regimecount.m-

-(CODE) return\_inflation\_file.m-

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(In MainProgramFiles)

MVO\_functions

-(CODE) benchmark\_MVO.m-

-(CODE) fetch\_stock\_data.m-

-(CODE) main\_MVO.m-

-(CODE) MVO\_comparison.m-

-(CODE) MVO\_params.m-

-(CODE) nominal\_parameters.m-

-(CODE) solve\_beta3.m-

-(CODE) solve\_mvo\_params.m-

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(In MainProgramFiles)

SharpeRatioCalculation

-(CODE) calculateSharpeRatio.m –

-(CODE) sharperatio2.m –