MIDAS Lab Sessions: Set Up

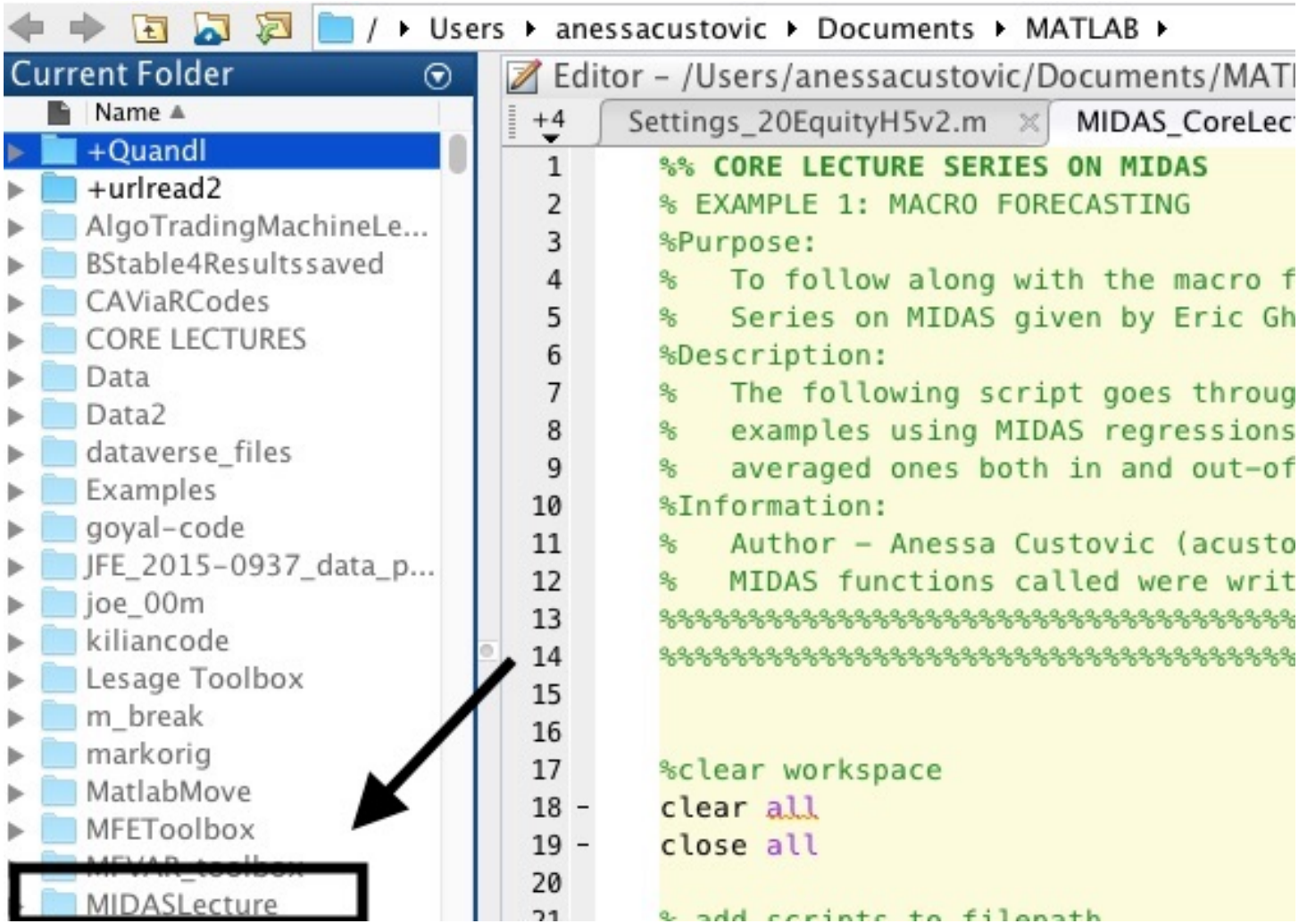
August 23, 2019

Download MIDASLecture Folder

- Go to: https://github.com/acustovic/MIDASLecture
- Choose clone or download $->$ download zip.
- Make sure it is in your Matlab folder (or on some path).

MIDAS Quantile Regression

Note: Example files assume you already have MIDASLecture Folder in your Matlab folder, just not added to the path.



This code may have to be altered depending on where you store the downloaded folder.

Listing 1: Adding to path

```
% add scripts to filepath
addpath(genpath('MIDASLecture/Example_Scripts'));
% add MIDAS toolbox to filepath
addpath(genpath('MIDASLecture/MIDASv2.2/MIDASv2.2/privatex'));
% add data to filepath
addpath(genpath('MIDASLecture/Example_Data'));
% add RV example codes to filepath
addpath(genpath('MIDASLecture/RV_Example_Codes'));
% add conditional quantile folder to filepath
addpath(genpath('MIDASLecture/Conditional_Quantile_Codes'));
```

MIDASLecture Folder Contents

The folder contains the following:

- Example_Data folder: this houses data sets called during examples.
- Example_Scripts folder: this houses the main scripts for the examples.
- MIDAS.v2.2: this toolbox is a repack of the Mi(xed) Da(ta) S(ampling) regressions (MIDAS) programs written by Eric Ghysels. Toolbox written by Hang Qian.
  - Note: For sessions we do not use the most recent toolbox, simply to avoid version issues. There is also an edited MIDAS Quantile Regression function not available in the other toolboxes.
  - Was downloaded from: https://www.mathworks.com/matlabcentral/fileexchange/45150-midas-matlab-toolbox

MIDASLecture Folder Contents

The folder contains the following:

- RV_Example_Codes: this houses all functions necessary to recreate part of the output from the in-sample estimation of "Volatility Forecasting Across Asset Classes: Multi-Period Forecasts" Annual Review of Financial Economics by E. Ghysels, A. Plazzi, R. Valkanov, A. Rubia, and A. Dossani.
  - All code and data called below was graciously provided by the authors of the paper.
- Conditional_Quantile_Codes: this houses all functions necessary to run the Quantile Regression examples.
  - All functions contained in this folder was written by Hanwei Liu.

The End