```
1  CreateModel(H, G, step)
2  Let M be an empty m × m matrix with m = 2|H|
3  foreach b ∈ B do
4  |  g ← G(b).first
5  |  L(b) ← NearestState(H, g)
6  Let d ← G.first.date
7  Let l ← G.last.date
8  while d ≤ l do
9  |  foreach b ∈ B do
10 |  |  g ← G(b, d)
11 |  |  n ← NearestState(H, g)
12 |  |  if n ∈ D ∧ L(b) ∈ D then
13 |  |  |  n ← L(b)
14 |  |  else if n ∈ D ∧ L(b) ∈ H then
15 |  |  |  n ← L(b).departure
16 |  |  increment(M, L(b), n)
17 |  |  L(b) ← n
18 |  d ← Add(d, step)
19 Normalize M
20 return M
```