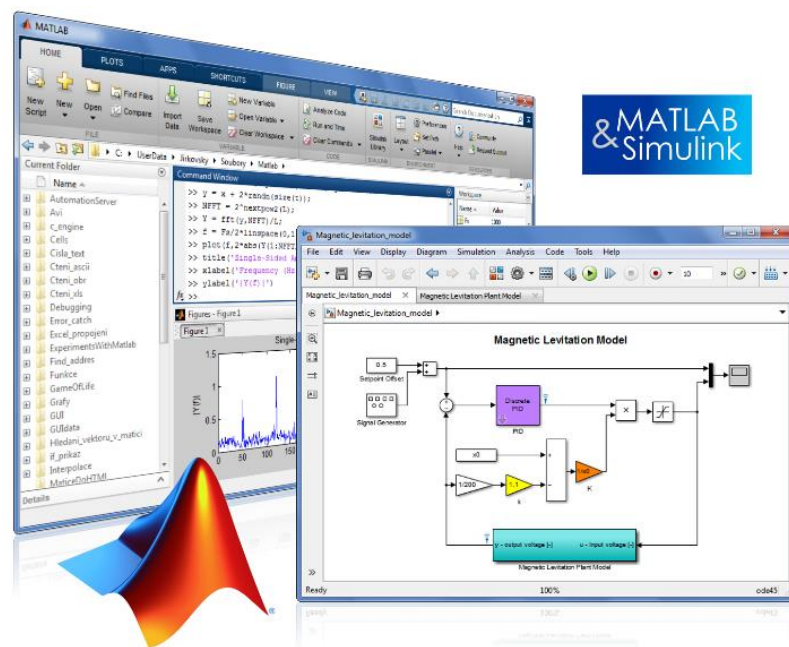


30.5.2019 Modern Tools for Financial Analysis and Modeling 2019

Master Class

Application Development Workflow From Algorithm to Production Systems



Michal Blaho

blaho@humusoft.sk

www.humusoft.cz

info@humusoft.cz

www.mathworks.com

MATLAB and Simulink

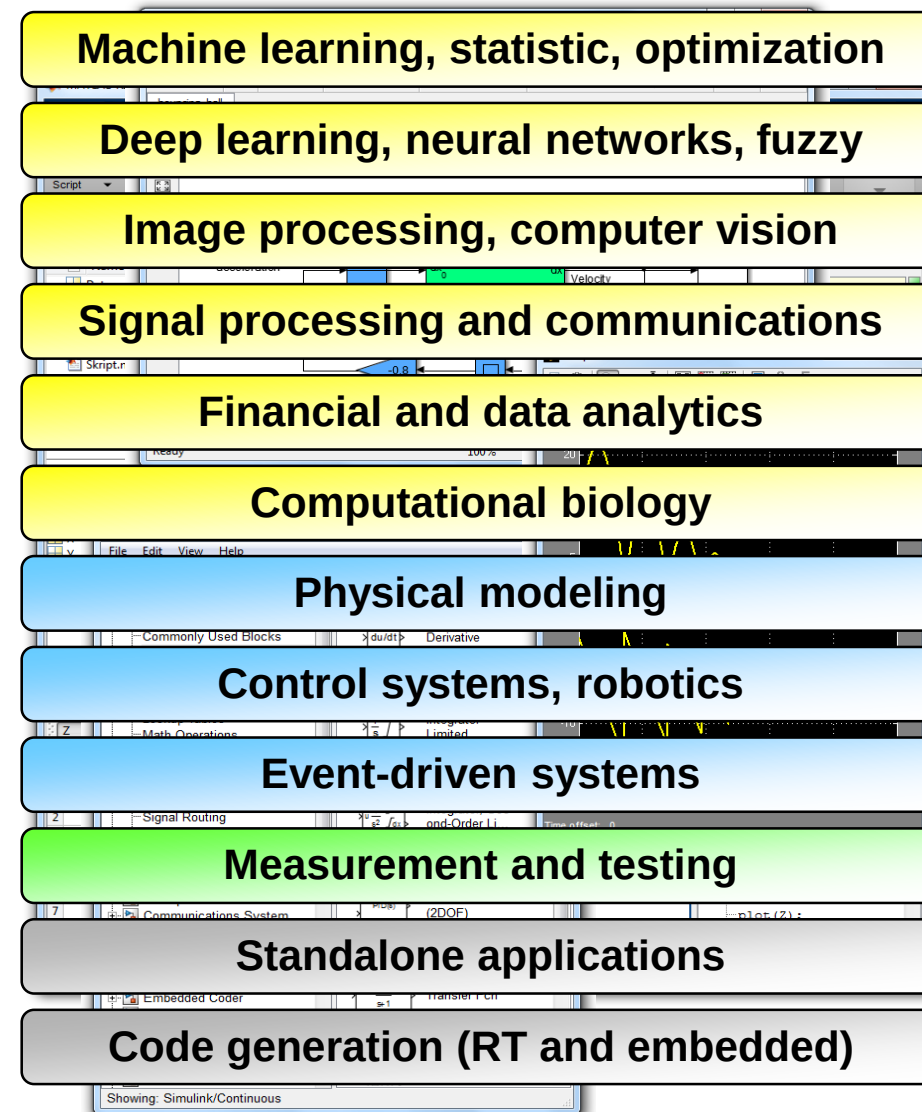
- **MATLAB**

- Engineering tool and interactive environment for scientific and technical computations
- built-in functions – calculations, graphics
- Graphical user interface (GUI, APPS)
- Open system

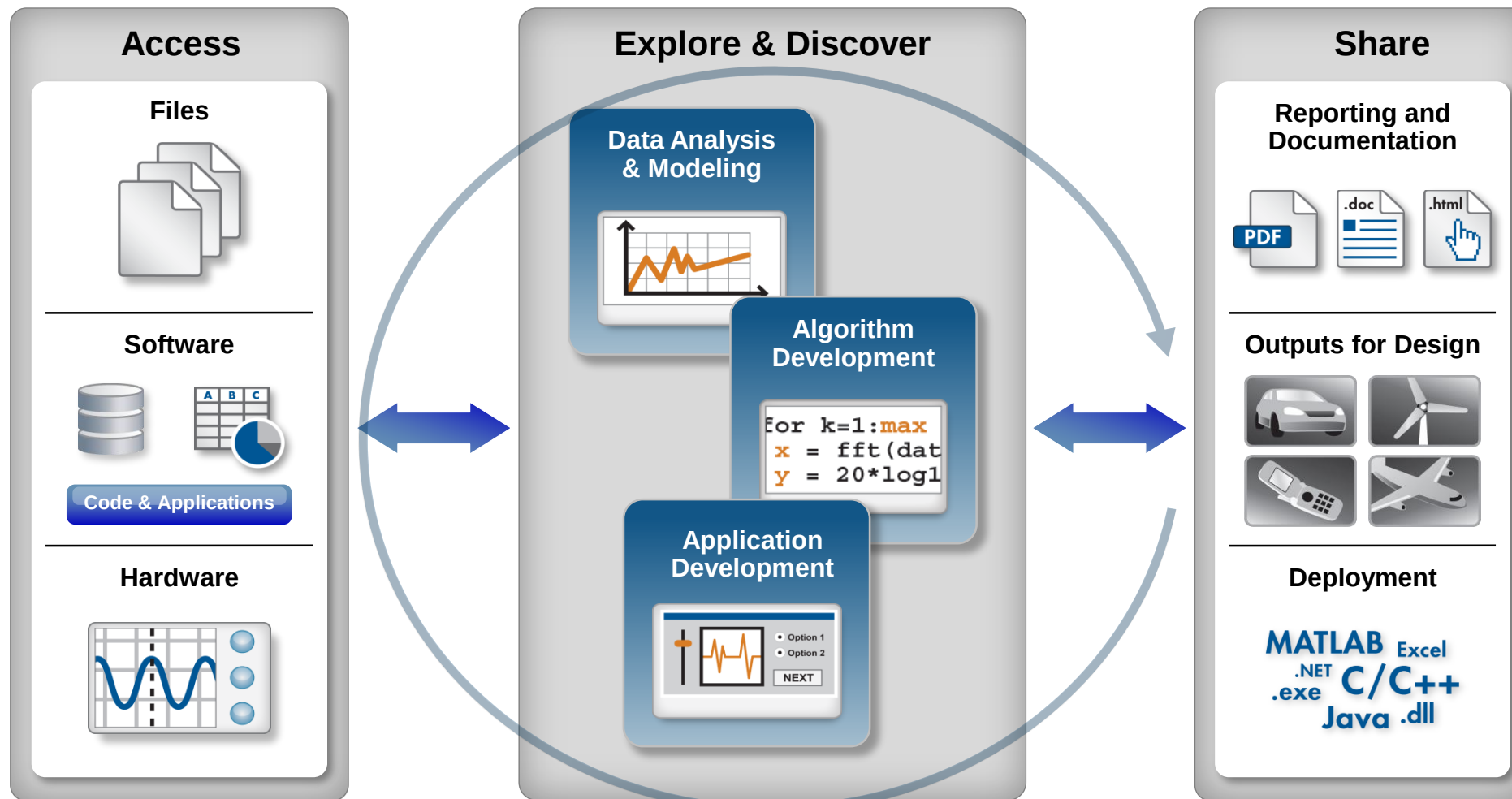
- **Simulink**

- MATLAB extension
- Model, simulate and analyze your dynamic systems
- Block diagrams
- Model Based Design platform

- **Toolboxes**



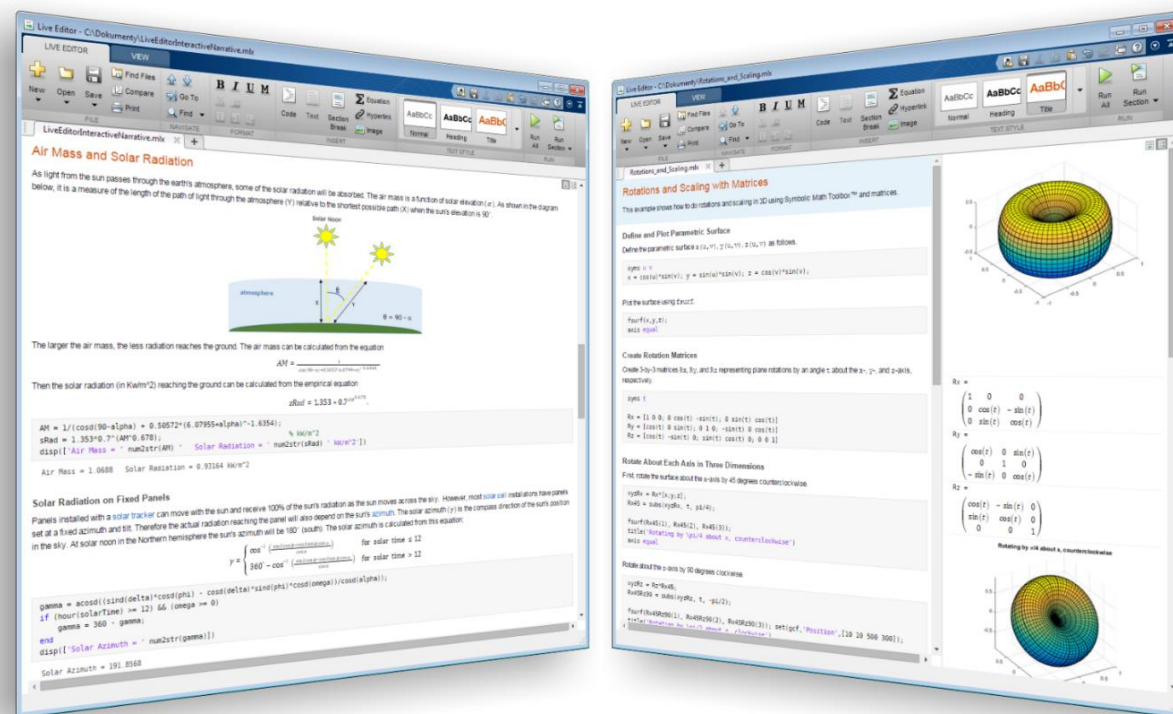
Data Analysis Workflow



Automate

MATLAB Live Editor

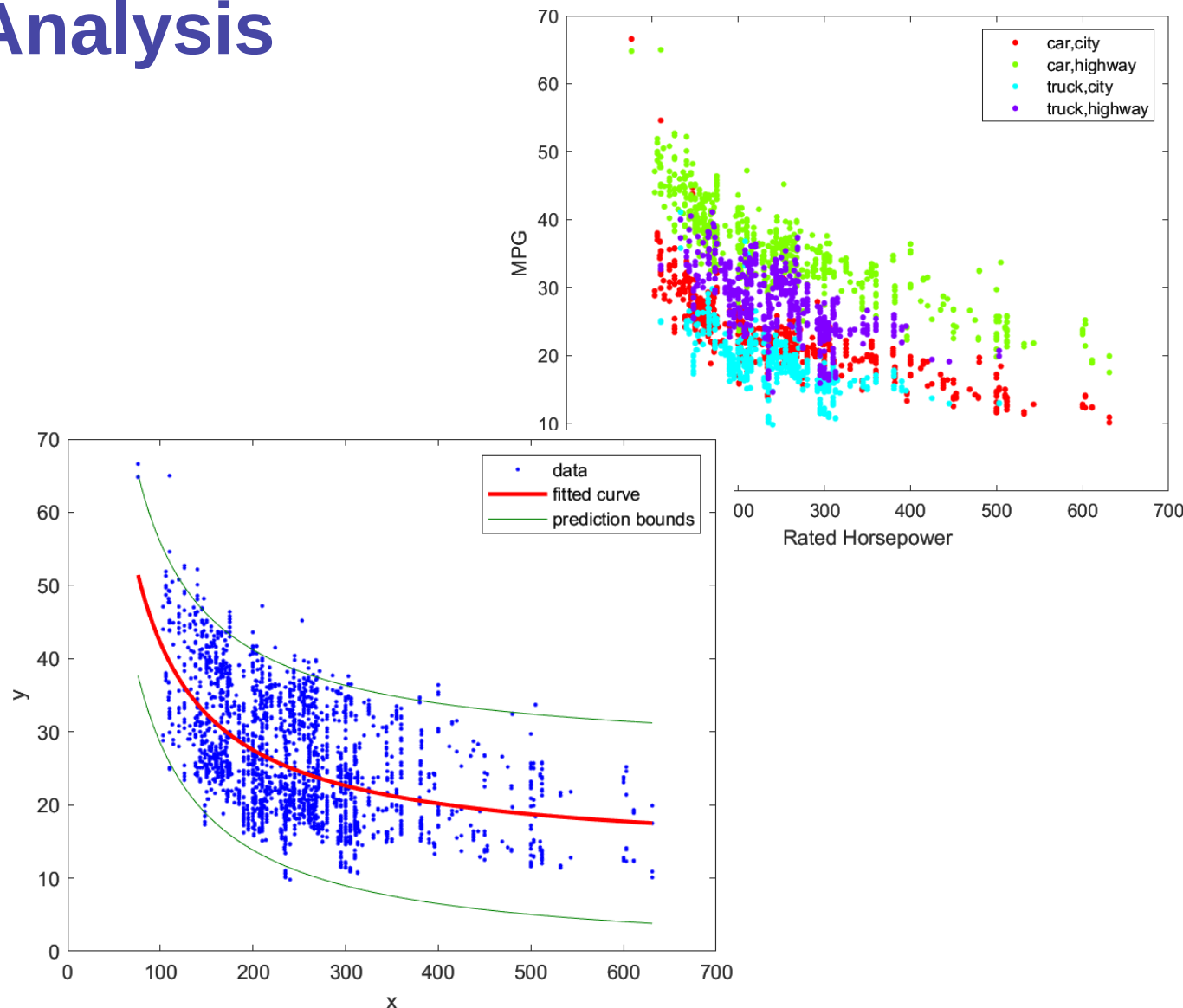
- Scripts that combine code and outputs in an executable notebook
 - Code, outputs
 - Title, headings, formatted text
 - Equations, images, hyperlinks
 - Publish as HTML, PDF, Latex, Word
- Symbolic math
 - Formatted equations
- Interactive
 - Lectures
 - Presentations
- Live editor webinar
 - <http://www.humusoft.cz/events/www-seminars/>



MATLAB Live Editor

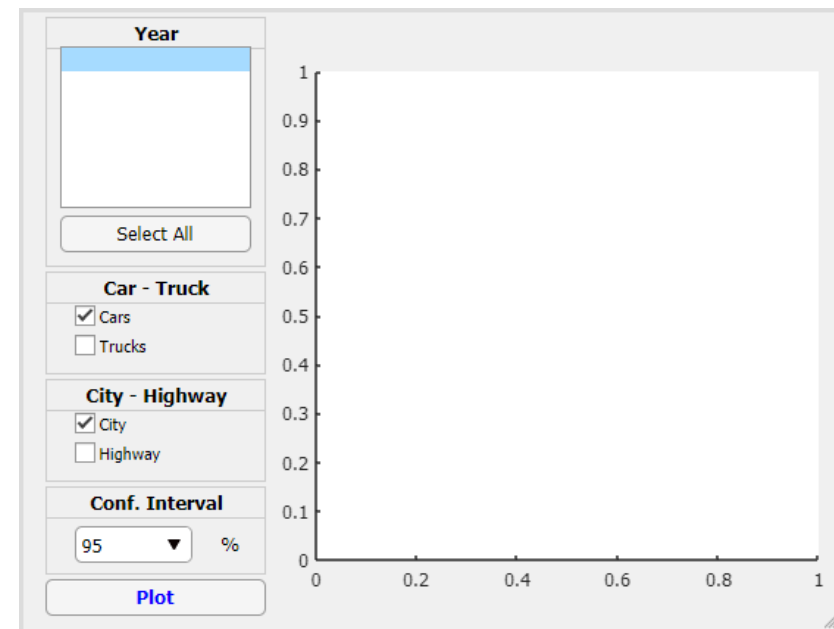
Demo – Fuel Economy Analysis

- Historical fuel economy data
- Various cars
 - built from year 2000 up to 2012
- Data import
- Visualization
 - All cars
 - Grouped visualizations
- Curve fitting
- Model visualization
 - All cars
 - Grouped Visualizations



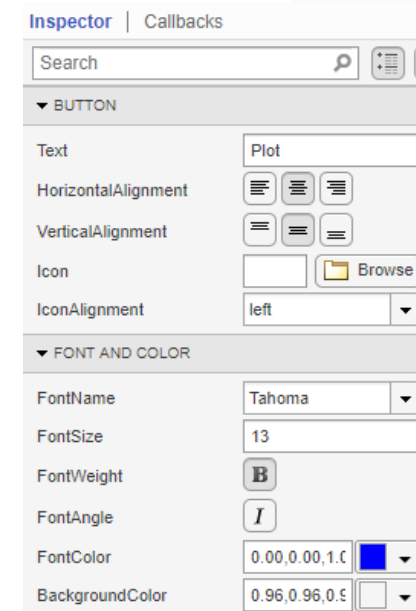
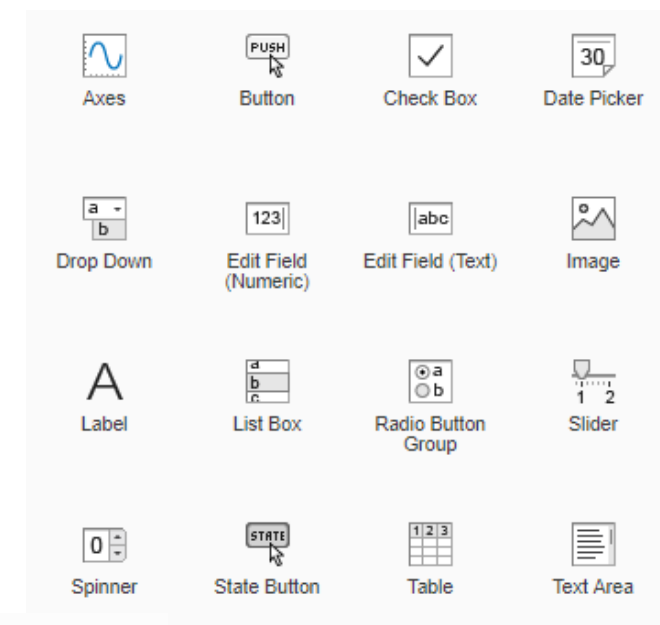
Graphical user interfaces in MATLAB

- Point-and-click control of analysis with GUI front end
- Algorithm "runs in background"
- Creating a MATLAB App
 - App Designer
 - GUIDE
 - Programmatically
- From GUIDE to App Designer
 - GUIDE to App Designer Migration Tool for MATLAB
- Difference between GUIDE and App Designer
 - Comparing GUIDE and App Designer
- App Designer recommended for new applications



GUI building – Design view

- Canvas
- Component library
 - button, slider, check box
 - Edit field (text), text area, list box, ...
- Menu and toolbars
- Predefined dialog boxes – file, color
- Grid layout
- Customize components
 - size
 - color
 - default values
- Keyboard Shortcuts



Object-Oriented Programming

Data

```
x = 12
while (x < 100)
  x = x+1
  if (x == 23)
    disp('Hello')
  end
end
```

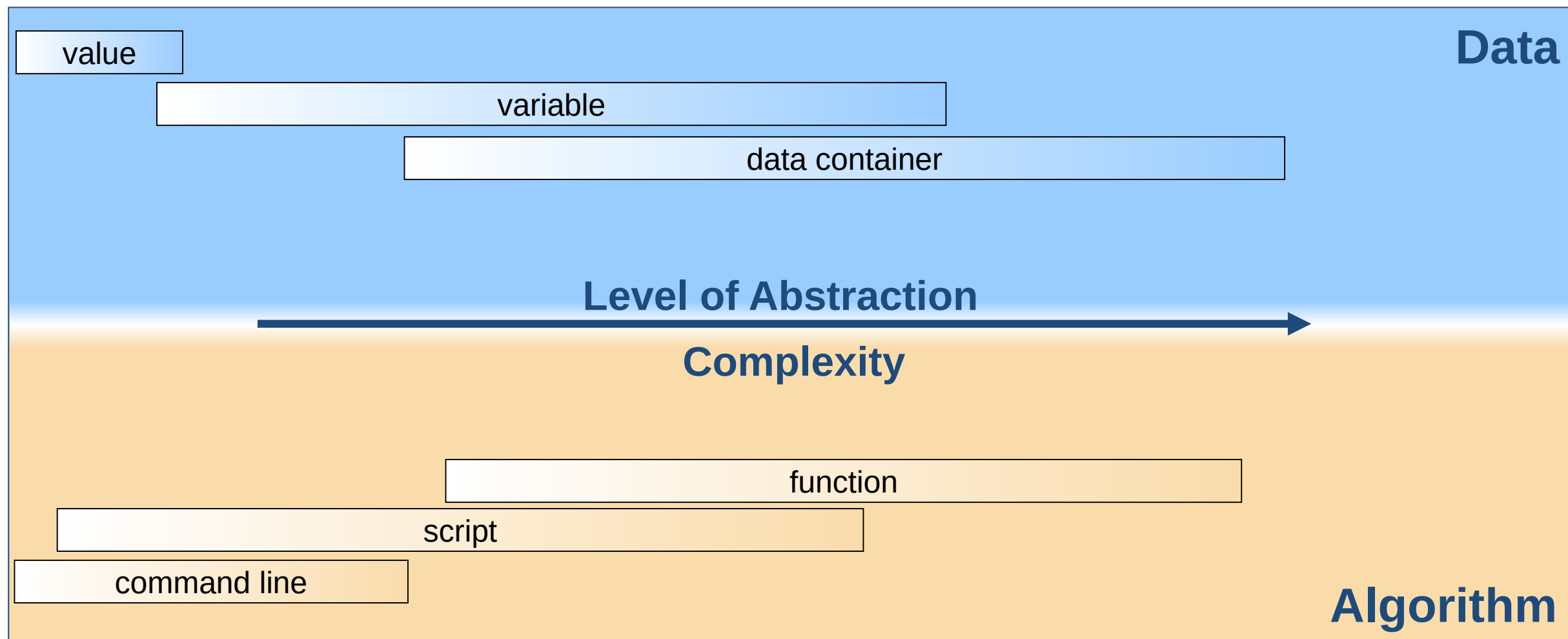
Code

```
x = 12
while (x < 100)
  x = x+1
  if (x == 23)
    disp('Hello')
  end
end
```

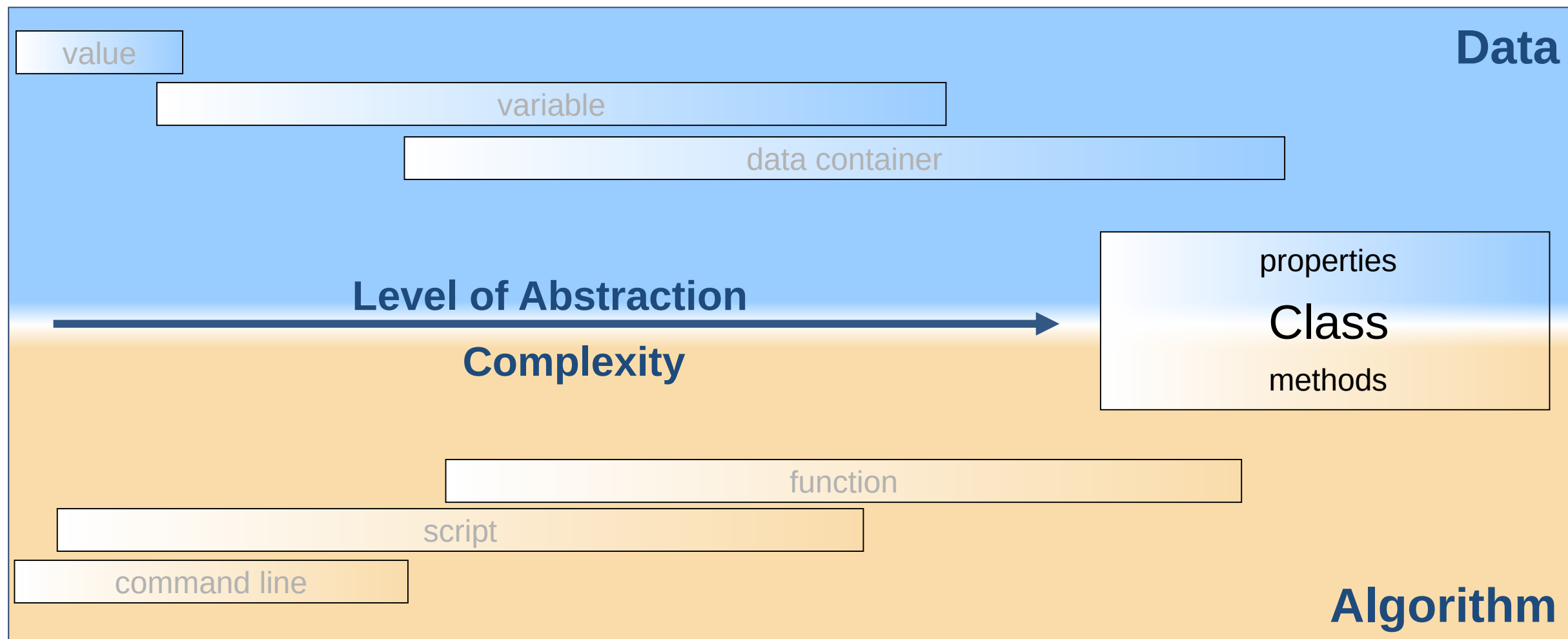
```
Assignment
Loop condition
Increment
Action condition
Action
End
End
```

Algorithm

Object-Oriented Programming



Object-Oriented Programming



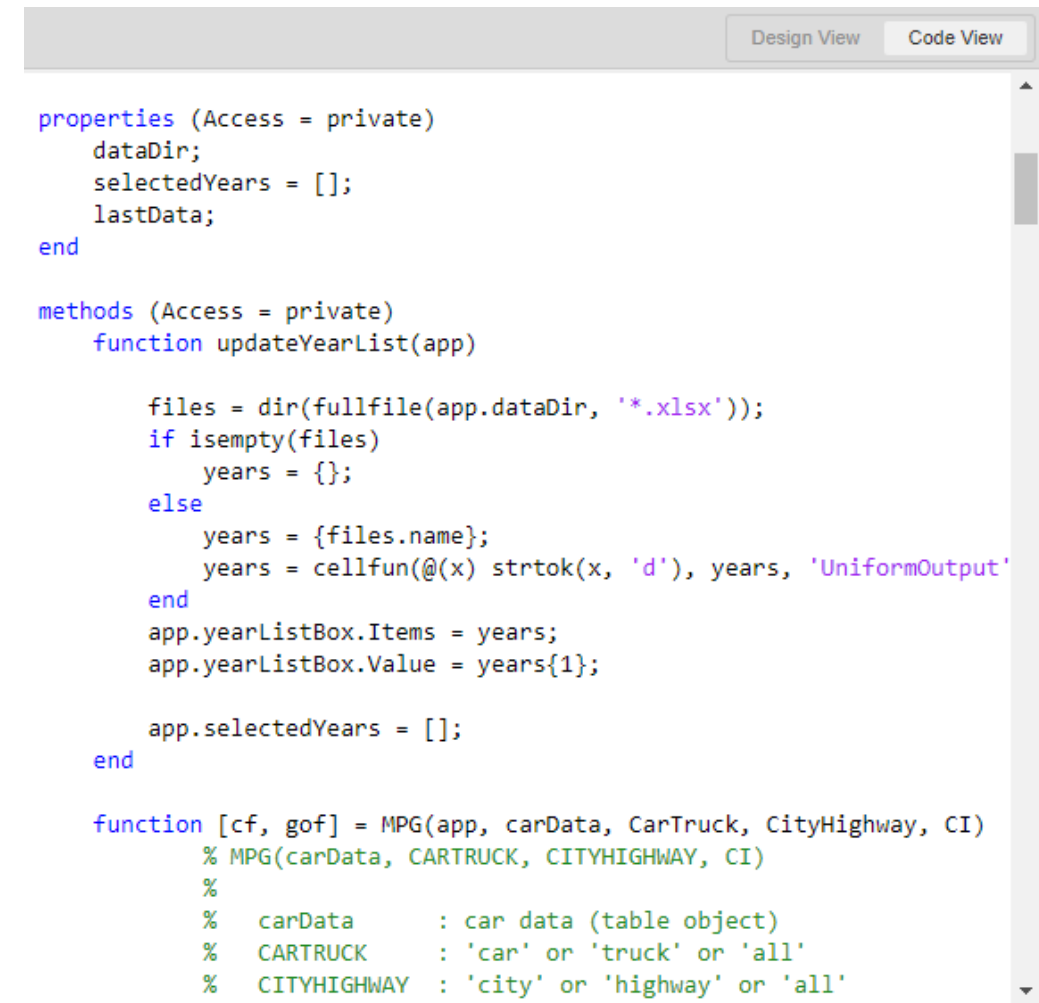
Object-Oriented Programming

- **Class**
 - Object group with similar properties
 - Defines behavior of objects
 - filename *class_name.m*
- **Object**
 - instance of class
 - specific values for properties
 - *object = class_name*
- **Class includes:**
 - Data ... *properties*
 - Algorithm... *methods*
- **Access control – attributes**

```
classdef class_name
    properties
        variables;
    end
    methods
        function f1
            commands;
        end
        function f2
            commands;
        end
    end
end
```

GUI building – Code view

- App programming
- Code View
 - OOP – App is class
 - Graphical components – properties
 - Callbacks – methods
 - Other functions
- Code Browser
 - Properties and methods list
- Data sharing
 - Properties
- Special methods
 - Startup, CloseRequest



The screenshot shows the MATLAB App Designer interface with the 'Code View' tab selected. The code is written in MATLAB and defines the properties and methods for an app. The code is as follows:

```
properties (Access = private)
    dataDir;
    selectedYears = [];
    lastData;
end

methods (Access = private)
    function updateYearList(app)

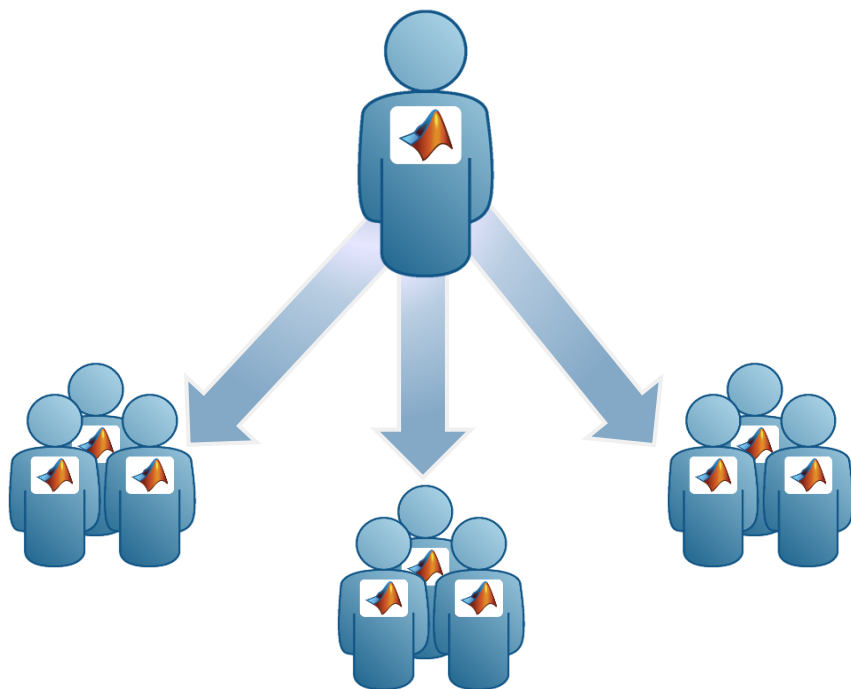
        files = dir(fullfile(app.dataDir, '*.xlsx'));
        if isempty(files)
            years = {};
        else
            years = {files.name};
            years = cellfun(@(x) strtok(x, 'd'), years, 'UniformOutput'
end
        app.yearListBox.Items = years;
        app.yearListBox.Value = years{1};

        app.selectedYears = [];
    end

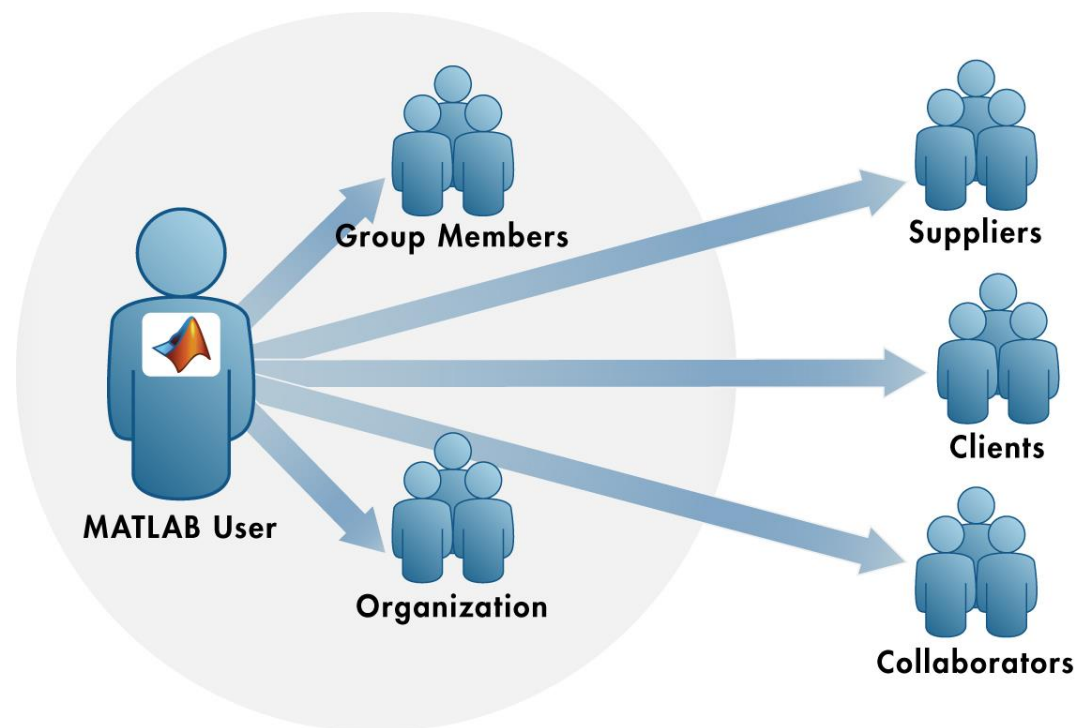
function [cf, gof] = MPG(app, carData, CarTruck, CityHighway, CI)
    % MPG(carData, CARTRUCK, CITYHIGHWAY, CI)
    %
    %   carData      : car data (table object)
    %   CARTRUCK     : 'car' or 'truck' or 'all'
    %   CITYHIGHWAY  : 'city' or 'highway' or 'all'
```

MATLAB Programs Can be Shared With Anyone

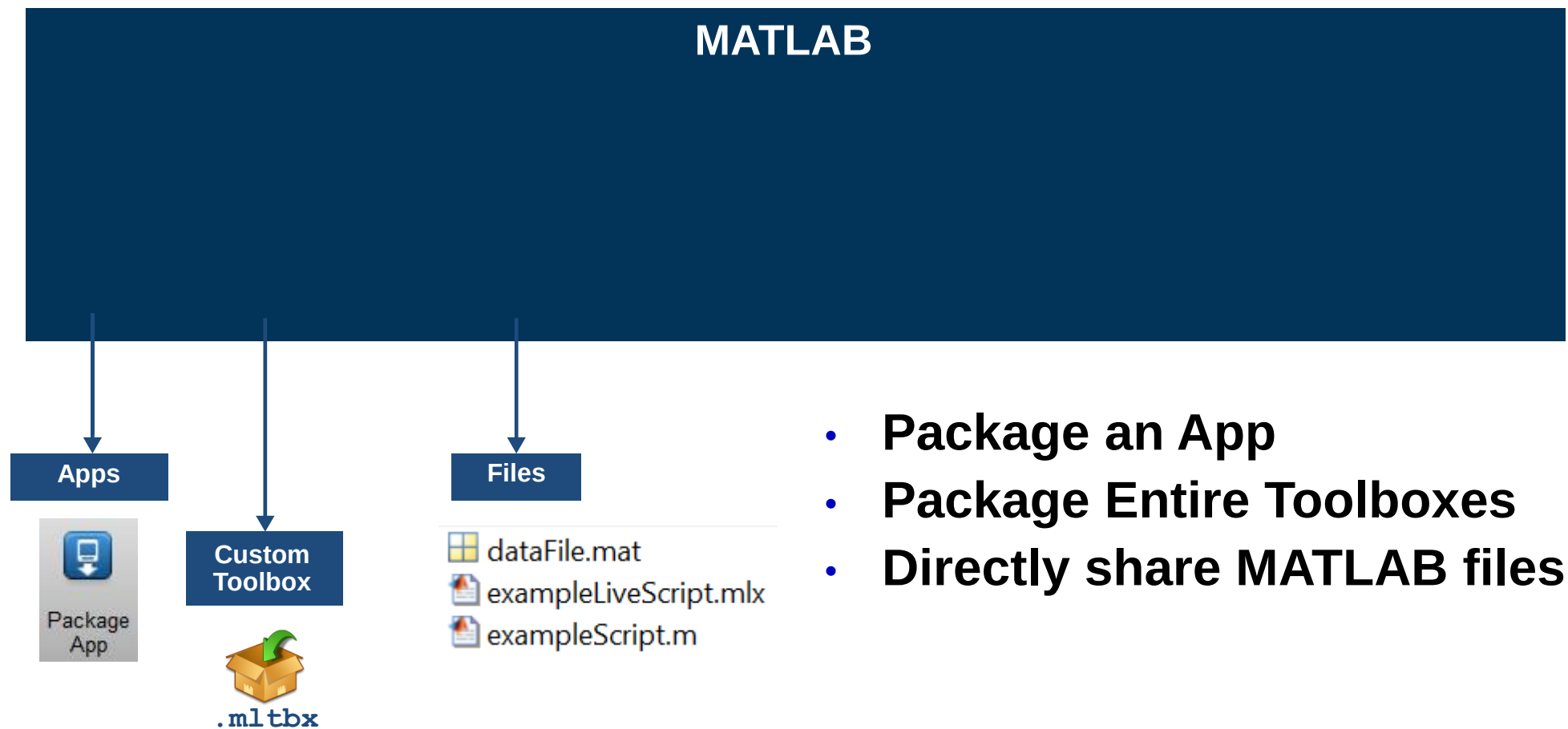
Share With Other MATLAB Users



Share With People Who do Not Have MATLAB



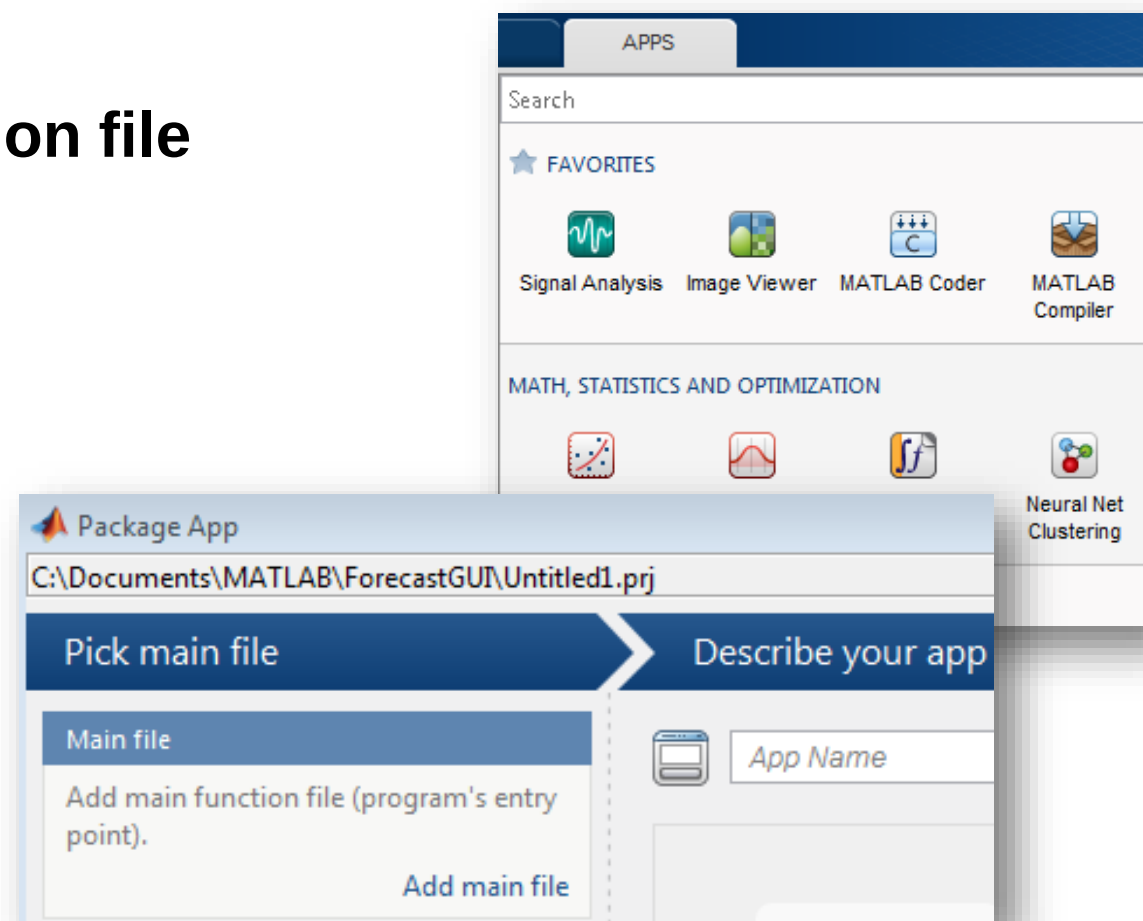
Share with MATLAB Users



- **Package an App**
- **Package Entire Toolboxes**
- **Directly share MATLAB files**

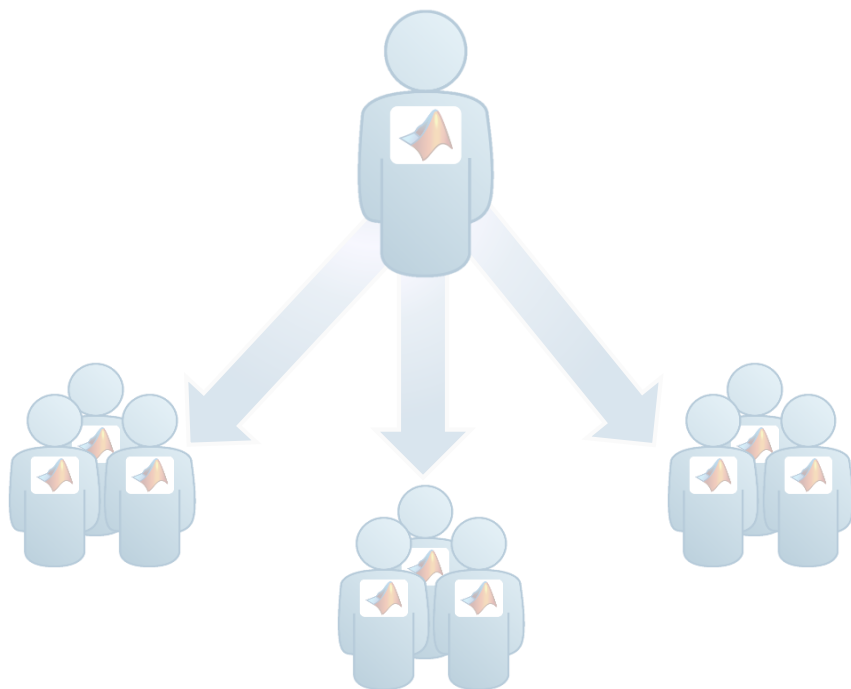
App Packaging

- Package your app as single installation file
- Workflow
 1. Create app
 2. Package app
 3. Select main file
 4. Files included through analysis
 5. Describe your app
- Easy distribution
- Installation into the apps gallery
- Automatically includes all necessary files
- Documents required products

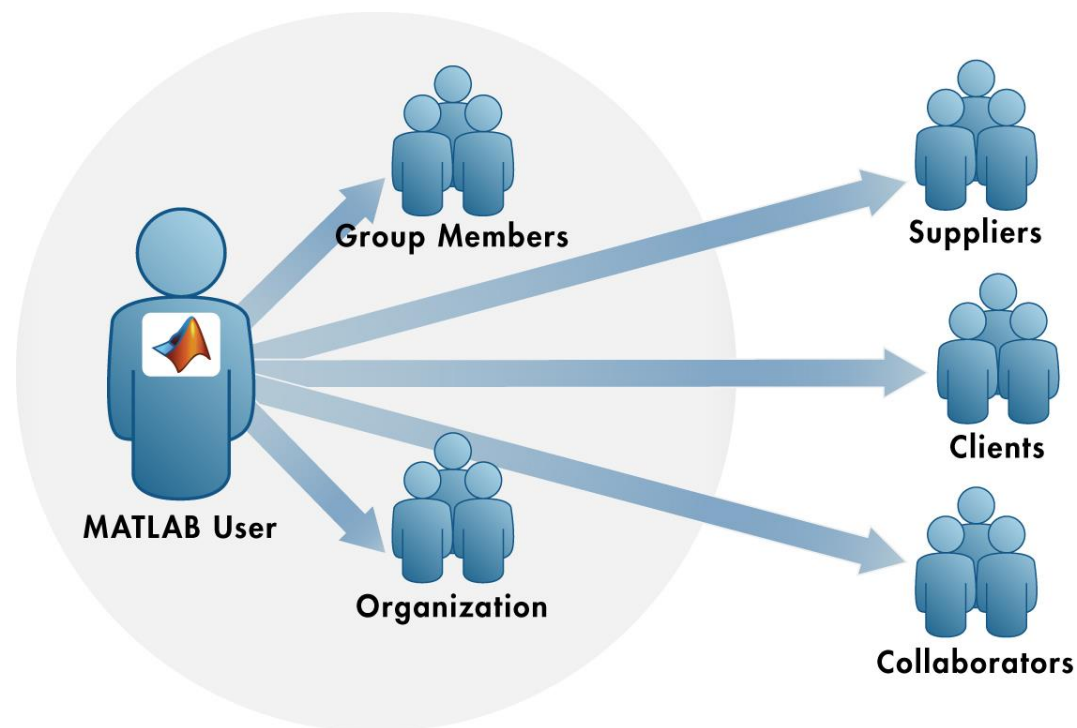


MATLAB Programs Can be Shared With Anyone

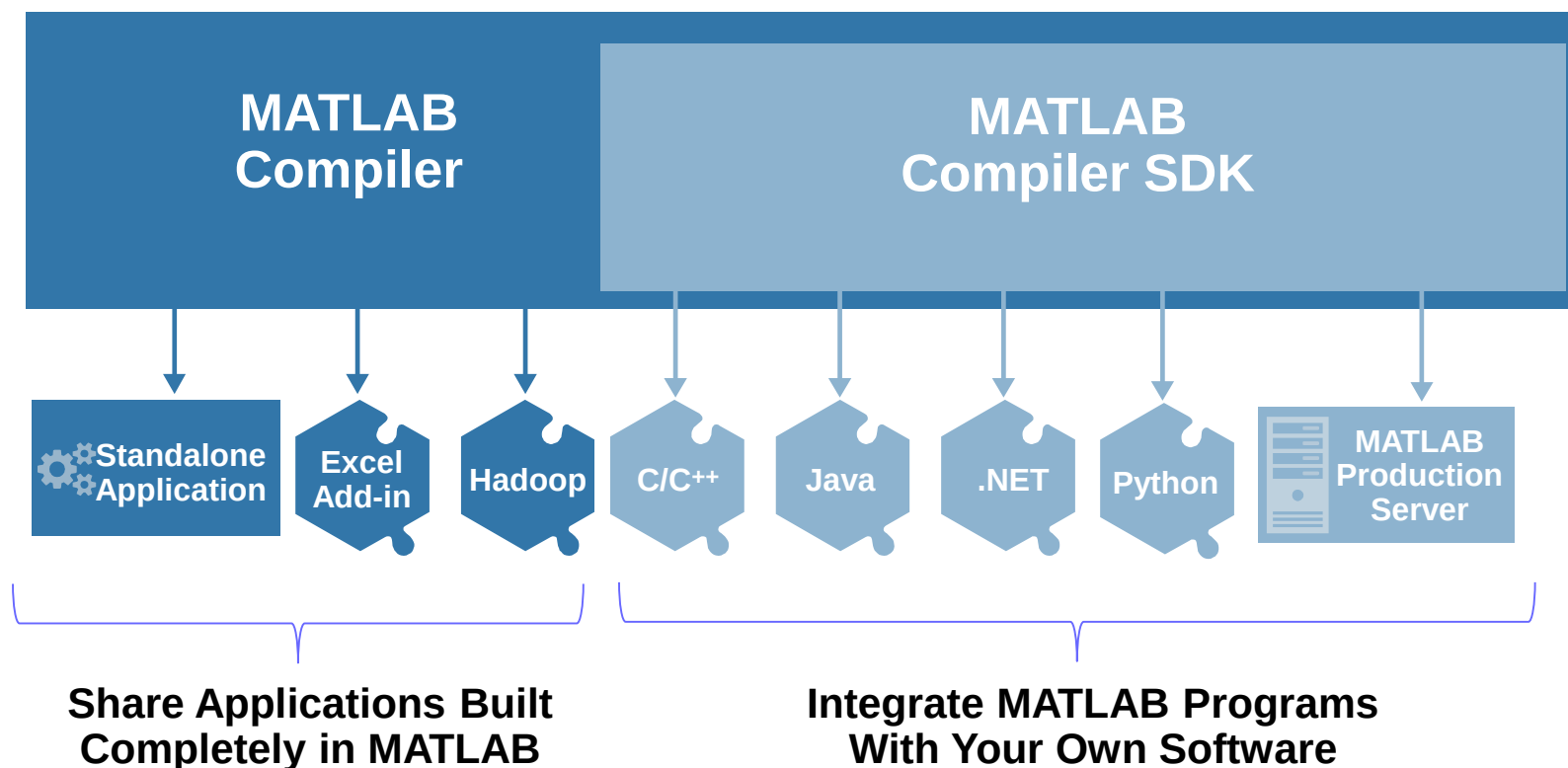
Share With Other MATLAB Users



Share With People Who do Not Have MATLAB



Share with People Who Do Not Have MATLAB

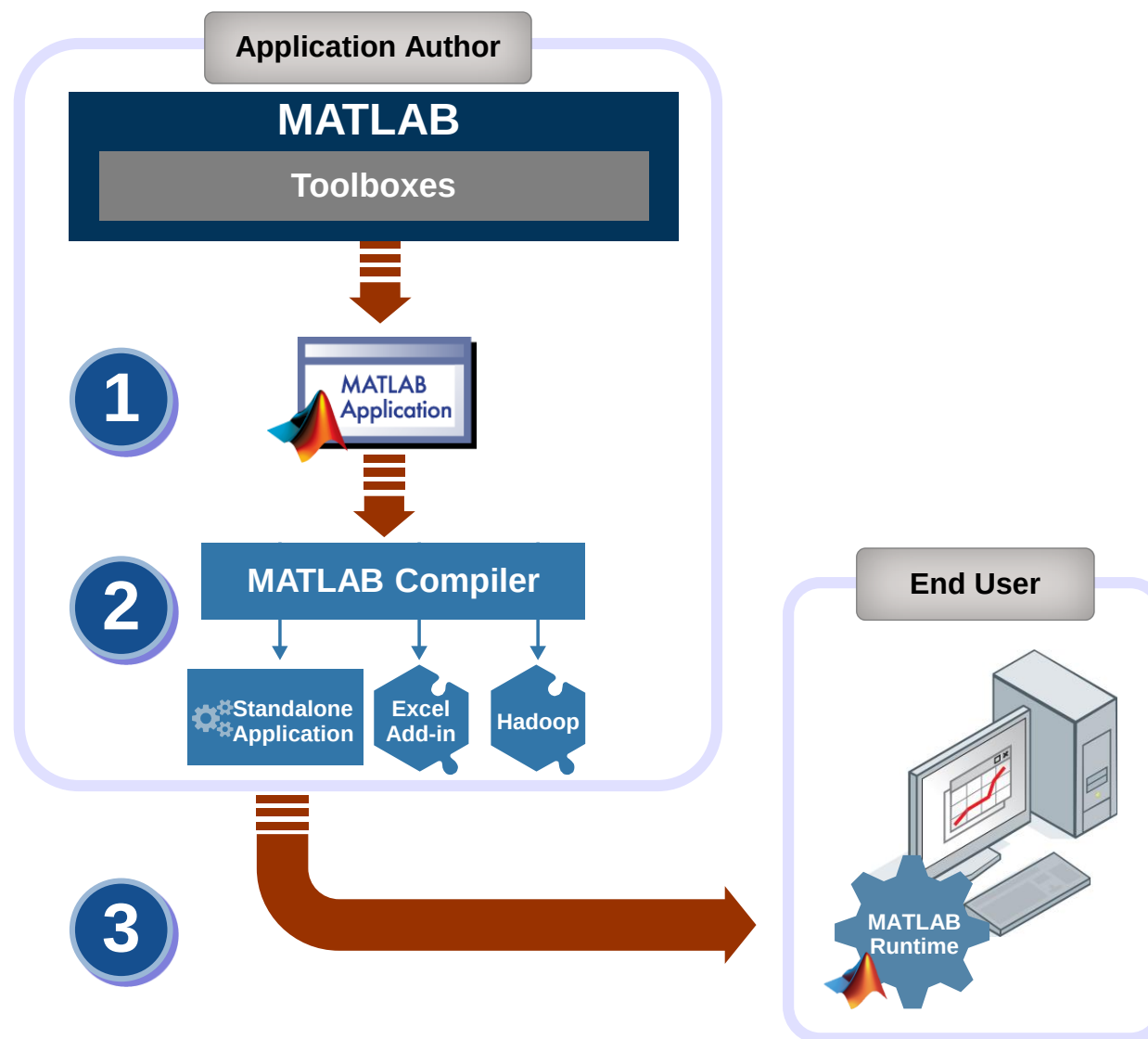


Share Applications Built Completely in MATLAB

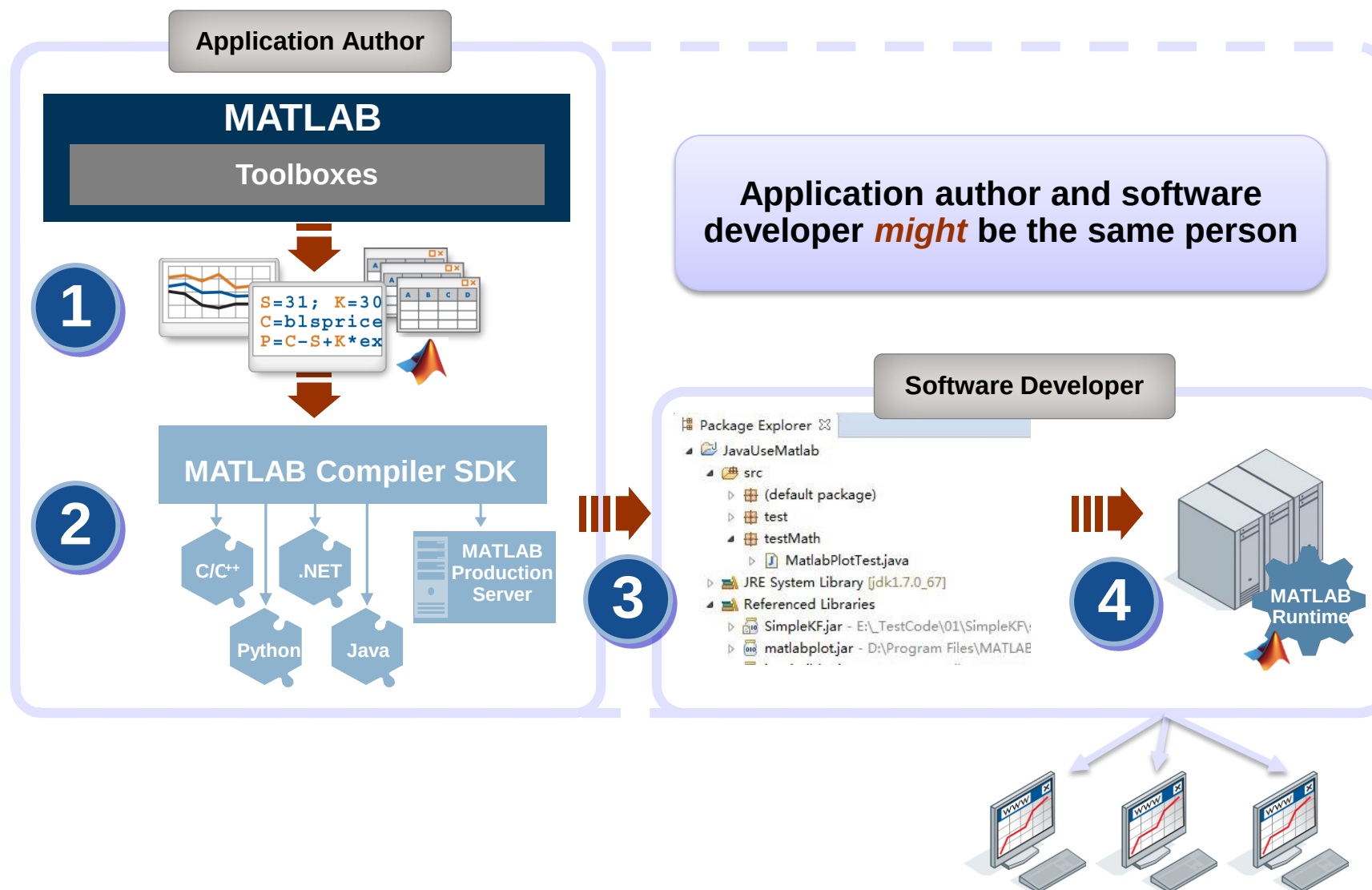
- MATLAB programs as standalone executables
 - Users don't need MATLAB license
- Royalty-free distribution
 - Creator needs only MATLAB Compiler
- MATLAB Compiler encrypts your MATLAB code
- MATLAB Runtime
 - free to download – MathWorks website
 - can be added to application
- Interactively
 - App – Application Compiler
- Programmatically
 - Command line – mcc



Share Applications Built Completely in MATLAB

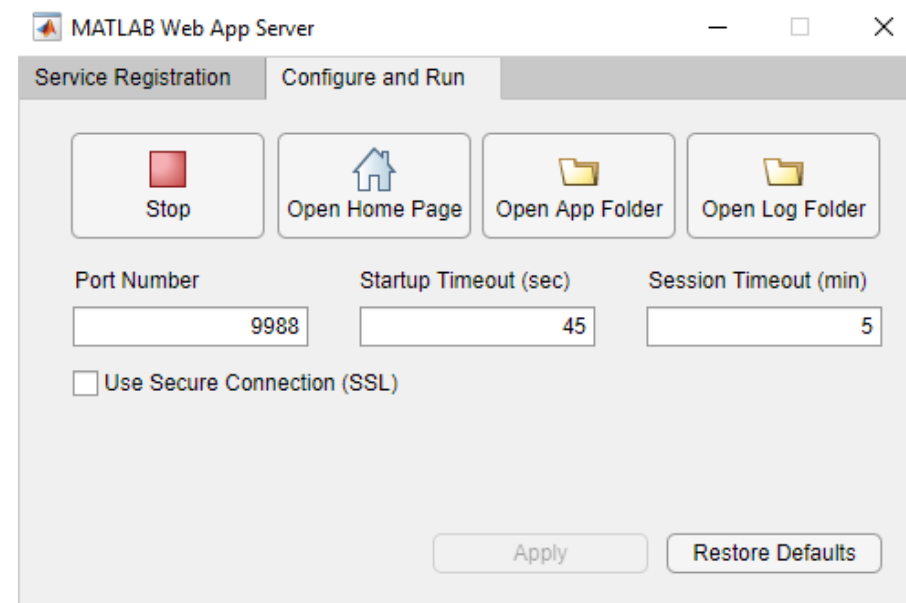


Integrate MATLAB Programs With Your Own Software



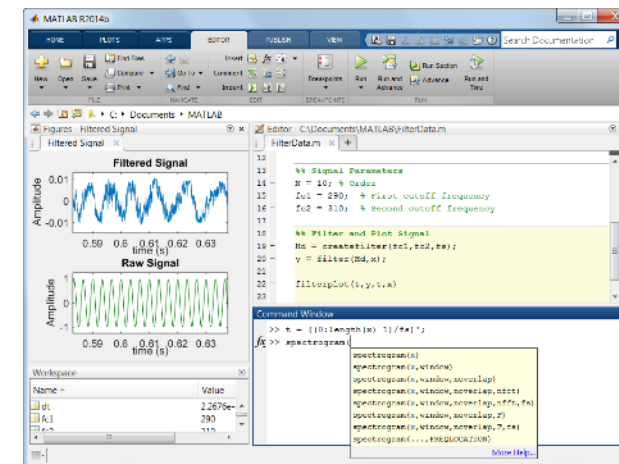
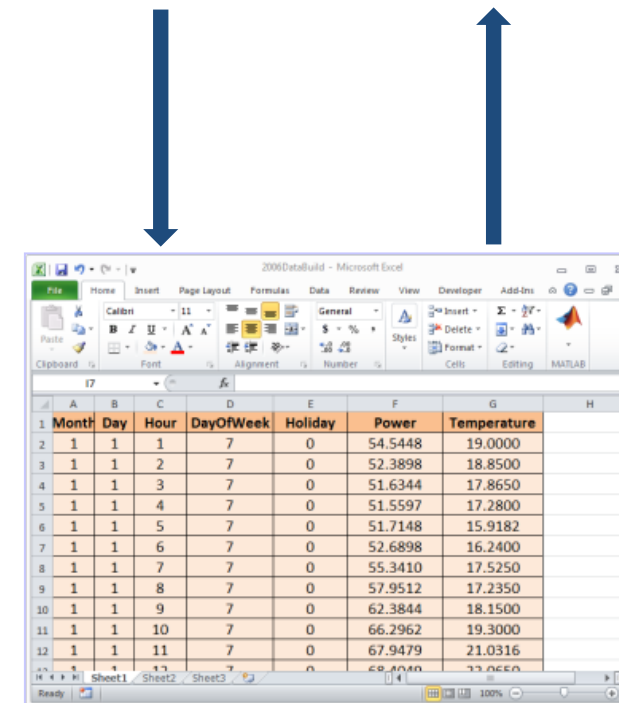
Small web apps

- Web App Compiler
- Apps to web apps transformation
 - Only apps created via App Designer
 - Not all input functions supported
- Integrated WebAppServer
- MATLAB Runtime
- Security limitations/recommendations
 - Restrict network access
 - Server software only on dedicated hardware
 - Data or code injection – eval and disk operation usage
- Maximum number of sessions is limited to 32
- Licensed users who can upload and run web apps is limited to 10



Using MATLAB with Excel

- Passing data between MATLAB and Excel
 - MATLAB
 - table, timetable, tall
 - *readtable, writetable*
- Accessing MATLAB from an Excel spreadsheet
 - MATLAB
 - Spreadsheet Link (for Microsoft Excel)
- Deploying MATLAB as an Excel add-in
 - MATLAB
 - MATLAB Compiler

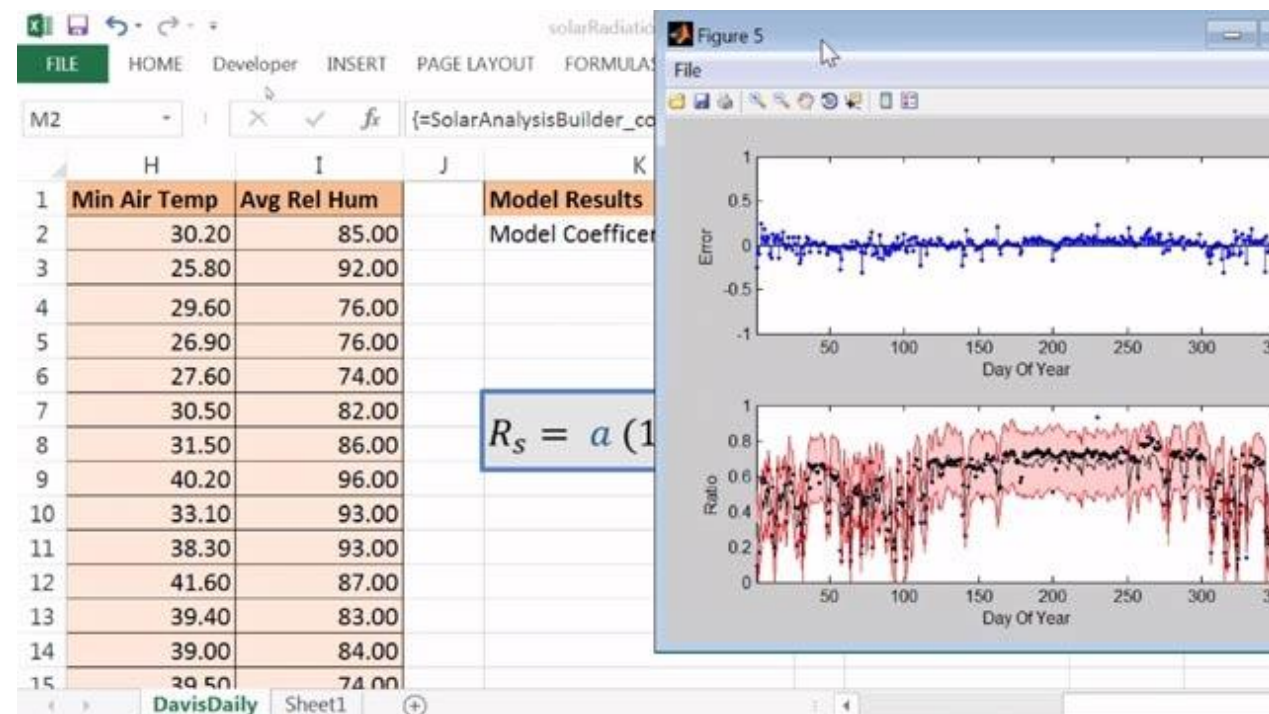



The Microsoft Excel 2009 interface shows a data table with the following columns: Month, Day, Hour, DayOfWeek, Holiday, Power, and Temperature. The data is as follows:

Month	Day	Hour	DayOfWeek	Holiday	Power	Temperature
1	1	1	7	0	54.5448	19.0000
1	1	2	7	0	52.3898	18.8500
1	1	3	7	0	51.6344	17.8650
1	1	4	7	0	51.5597	17.2800
1	1	5	7	0	51.7148	15.9182
1	1	6	7	0	52.6898	16.2400
1	1	7	7	0	55.3410	17.5250
1	1	8	7	0	57.9512	17.2350
1	1	9	7	0	62.3844	18.1500
1	1	10	7	0	66.2962	19.3000
1	1	11	7	0	67.9479	21.0316
1	1	12	7	0	69.0000	22.0500

Excel add-in

- Sharing with Excel users
 - analysis
 - graphical outputs
- Library Compiler
 - Excel Add-in
- Output
 - Add-ins
 - Macros
- Workflow
 1. Create function
 2. Package with Library Compiler
 3. Deploy to user/Excel
 4. Create Macro



Resources

- **Web pages**
 - www.humusoft.cz
 - www.mathworks.com
- **MATLAB Central**
 - Community for MATLAB and Simulink users
 - www.mathworks.com/matlabcentral/
- **Social networks**
 - Public Facebook group – MATLAB a Simulink (SK CZ)
 - www.facebook.com/groups/matlab4students/
 - Facebook
 - www.facebook.com/humusoft

Resources

- **Webinars**

- Free on-line seminars (EN, CZ, SK), access to recorded webinars
- www.humusoft.cz/wwwseminare

- **Workshops**

- Practical introduction to MATLAB & Simulink
- www.humusoft.cz/workshop/

- **Training**

- MATLAB, Simulink, dSPACE, COMSOL Multiphysics
- www.humusoft.cz/skoleni

- **MATLAB Trial**

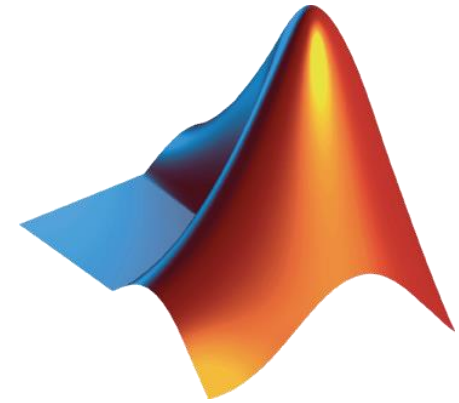
- MATLAB for testing, time restricted – 30 days
- request at info@humusoft.cz

End of Part 1

Application development workflow: From algorithm to Production systems

Part 2

Jorge Paloschi
MathWorks Consulting Services, Spain



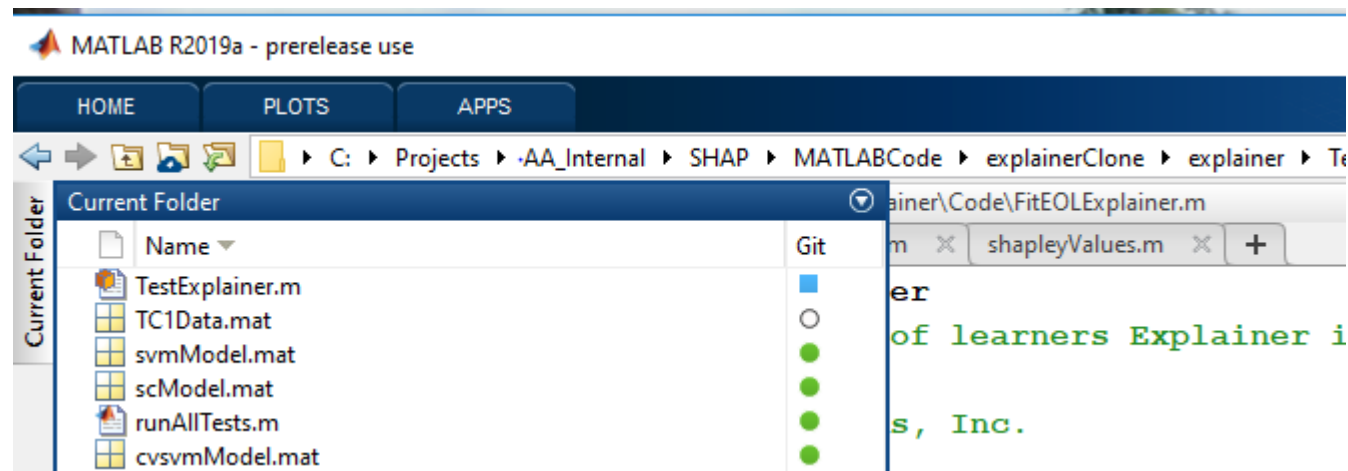
Agenda

- Version control
- Testing
- Deploying to Production

Source control (version control)

Source control

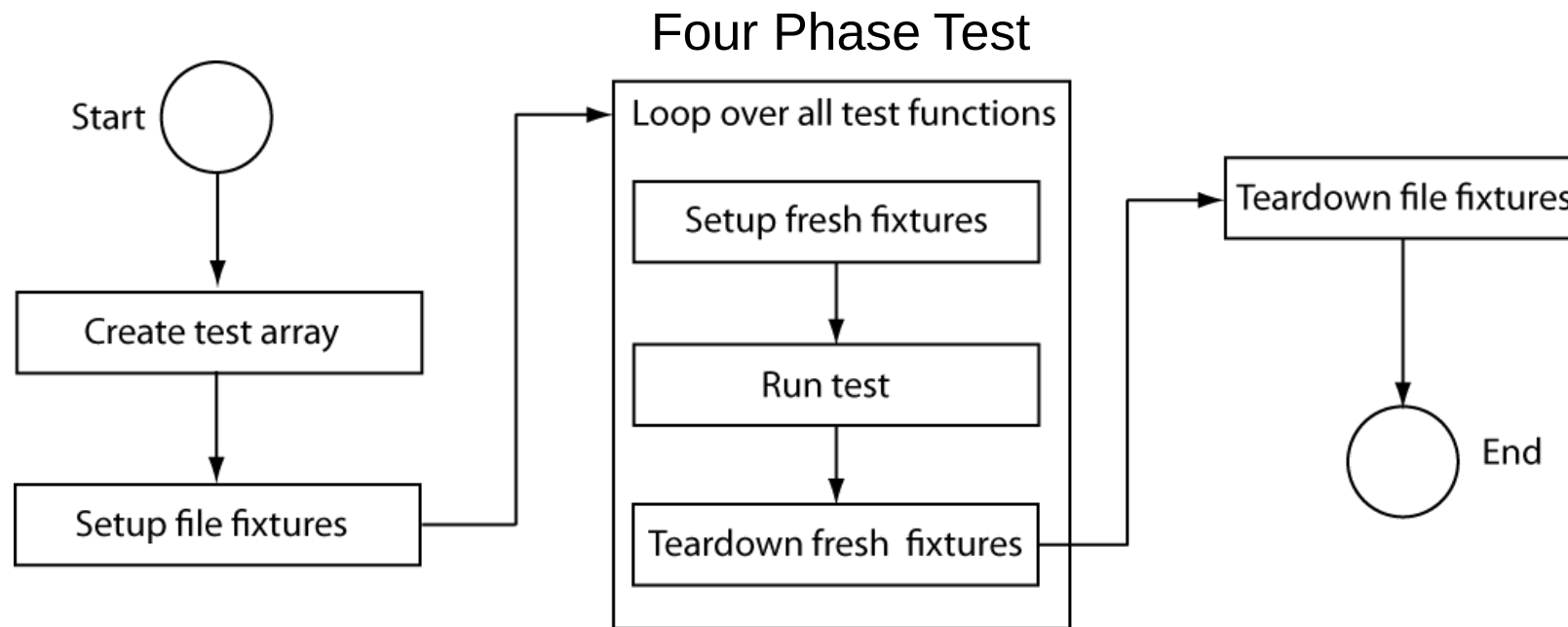
- MATLAB supports
 - Subversion (SVN)
 - GIT



Automated Testing

Why use Automated Testing?

- Improve quality
- Understand and document code
- Reduce and not introduce risk
- Catch bugs early and often



Authoring Tests

- Script, function, and class based tests
- Setup and teardown for four phase testing
- Rich qualifications and diagnostics
- Parameterization to build combinations of inputs

```
methods (TestMethodSetup)
    %Run before each test method
    function makeFigure(testCase)
        testCase.Figure = figure;
        plot(sin(1:100))
        xlabel('X')
        ylabel('Hello World', 'FontAngle', 'italic')
        patch([0 10 10 0], [0 0 1 1], 'b', 'FaceAlpha', 0.3)
    end
end
```

```
methods (TestMethodTeardown)
    %Run after each test method
    function closeFigure(testCase)
        delete(testCase.Figure)
    end
end
```

Type of Test	Verification	Assumption	Assertion	Fatal Assertion
Value is true.	<code>verifyTrue</code>	<code>assumeTrue</code>	<code>assertTrue</code>	<code>fatalAssertTrue</code>
Value is false.	<code>verifyFalse</code>	<code>assumeFalse</code>	<code>assertFalse</code>	<code>fatalAssertFalse</code>
Value is equal to specified value.	<code>verifyEqual</code>	<code>assumeEqual</code>	<code>assertEqual</code>	<code>fatalAssertEqual</code>
Value is not equal to specified value.	<code>verifyNotEqual</code>	<code>assumeNotEqual</code>	<code>assertNotEqual</code>	<code>fatalAssertNotEqual</code>
Two values are handles to same instance.	<code>verifySameHandle</code>	<code>assumeSameHandle</code>	<code>assertSameHandle</code>	<code>fatalAssertSameHandle</code>
Value is not handled	<code>verifyNotSameHandle</code>	<code>assumeNotSameHandle</code>	<code>assertNotSameHandle</code>	<code>fatalAssertNotSameHandle</code>

Testing Infrastructure

- Run suites of tests from many files, directories, and packages
- Select tests based on tags or parameters
- Shared fixtures (e.g. path management, temporary folders)

```
Command Window
>> TS = TestSuite.fromPackage('Test.Visualization', 'IncludingSubPackages', true)
TS =
    1x34 Test array with properties:

        Name
    BaseFolder
    ProcedureName
    SharedTestFixtures
    Parameterization
        Tags
Tests Include:
    6 Unique Parameterizations, 0 Shared Test Fixture Classes, 0 Tags.
```

```
import matlab.unittest.fixtures.TemporaryFolderFixture
tdir = testCase.applyFixture(TemporaryFolderFixture);
```

```
properties (TestParameter)
    RasterImageTypes = {'bmp', 'png', 'jpg', 'gif'} % Different raster image types
    StreamOutputTypes = {'uint8', 'int8'} % Different byte stream data types
end
```

Test Outputs

- Coverage report

Coverage results

[Show coverage for parent directory](#)

Total lines in function	28
Non-code lines (comments, blank lines)	21
Code lines (lines that can run)	7
Code lines that did run	4
Code lines that did not run	3
Coverage (did run/can run)	57.14 %

Function listing

Color highlight code according to noncoverage

time	Calls	line	
		46	function [bestmodel, modelvalues] = compareImpl(obj,
		63	% Verify everything is a Regression Model
< 0.01	3	<u>64</u>	mt = cellfun(@(x) isa(x, 'LoadForecaster.Prediction
< 0.01	3	<u>65</u>	if ~all(mt)
		66	me = MException('LoadForecaster:Prediction:Re
		67	throwAsCaller(me);
		68	end
		69	
		70	% Use superclass compareImpl
10.40	3	<u>71</u>	[bestmodel, modelvalues] = compareImpl@LoadForecaster.Prediction.ModelComparer(obj, models, modelvpairs);
		72	
< 0.01			end

[Model.TrainedModel](#)

Total coverage: 88.2%

[Coverage](#): 100.0%

Total time: 0.0 seconds

Total lines: 6

[Model.predict](#)

[Coverage](#): 100.0%

Total time: 10.6 seconds

Total lines: 2

[Model.set.ModelName](#)

[Coverage](#): 100.0%

Total time: 0.0 seconds

Total lines: 3

[Model.set.ModelType](#)

[Coverage](#): 100.0%

Total time: 0.0 seconds

Total lines: 4

[Model.predictImpl](#)

Total coverage: 81.3%

[RegressionComparer.RegistrationComparer](#)

[Coverage](#): 100.0%

Total time: 0.1 seconds

Total lines: 9

[RegressionComparer>RegressionComparer.compareImpl](#)

[Coverage](#): 57.1%

Total time: 10.8 seconds

Total lines: 7

[CurrentModel.m](#)

Total coverage: 75.0%

[CurrentModel>CurrentModel.CurrentModel](#)

[Coverage](#): 92.3%

Total time: 0.0 seconds

Total lines: 13

[CurrentModel>CurrentModel.predict](#)

Test Outputs

Test results report

MATLAB® Test Report

Timestamp: 22-Sep-2017 12:16:21

Host: AH-SDEWOLSK

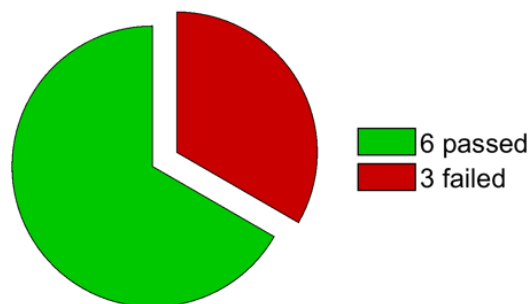
Platform: win64

MATLAB Version: 9.3.0.701794 (R2017b)

Number of Tests: 9

Testing Time: 4.7620 seconds

Overall Result: FAILED



Failure Summary

3 tests failed.

Name of Failing Test	Failure Reasons	
Test.DataManagement.TestDatabase/testGetData	Failed by verification.	(Details)
Test.DataManagement.TestDatabase/testAllNansInGetSynchronize	Failed by verification.	(Details)
Test.DataManagement.TestDatabase/testGetDataOneSource	Failed by verification.	(Details)

Overview

C:\Documents\MATLAB\DataAnalytics\LoadForecastingApplication\Source\

Test.DataManagement.TestDatabase

4.7620 seconds

✓✓✓✓✓✓✗✗✗✓

✓ testClosedConnection

The test passed.

Duration: 0.0932 seconds

[\(Overview\)](#)

✗ testGetData

The test failed.

Duration: 2.1368 seconds

Event:

Verification failed.

Framework Diagnostic:

verifyEqual failed.

--> The objects are not equal using "isequal".

Actual Value:

0x2 empty timetable

Expected Value:

4x3 timetable

Time	N_Y_C_	TemperatureF_KLGA	Dewpoint_KLGA
01-May-2007 00:00:00	4854.4	58	30
01-May-2007 00:05:00	4802.3	58.0833333333333	29.8333333333333
01-May-2007 00:10:00	4740.3	58.1666666666667	29.6666666666667
01-May-2007 00:15:00	4700.34155844156	58.25	29.5

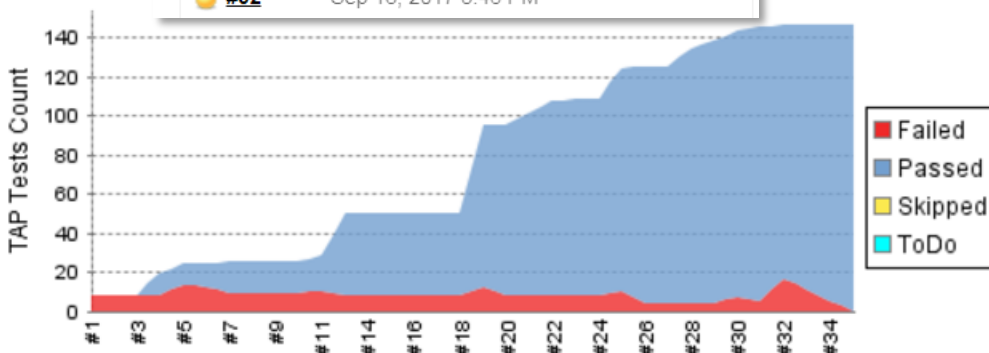
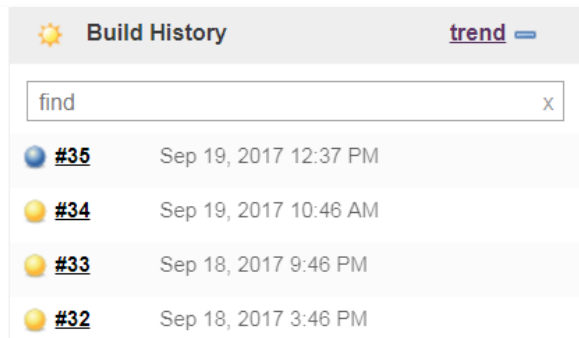
Event Location: Test.DataManagement.TestDatabase/testGetData

Stack:

In C:\Documents\MATLAB\DataAnalytics\LoadForecastingApplication\Source\+Test\+DataManagement\TestDatabase.m
(TestDatabase.testGetData) at 98

Continuous Integration

- Runs tests after code changes to track development progress
- Support for TAP, jUnit XML



59	- Test.DataManagement.TestWUAPI/testDefaultTimeRange	
60	- Test.DataManagement.TestWUAPI/testWUWebsiteAccess	
61	- Test.DataManagement.TestWUAPI/testOfflineIsConnected	
62	- Test.DataManagement.TestWUAPI/testGetDataOffline	
63	- Test.DataManagement.TestWUAPI/testSevenDaysAgoKLGA	

Event	
Event Name	ExceptionThrown
Event Location	Test.DataManagement.TestWUAPI/testSevenDaysAgoKLGA
Error Identifier	MATLAB:datetime:InvalidTimeZone
Error Report	Error using datetime (line 515) A time zone must be specified as a character vector. Error in LoadForecaster.DataManagement.WUAPI/getWUHistoryByStation (line 167) Time = datetime(double(wupdate.string_year), double(wupdate.string_mon), ... Error in LoadForecaster.DataManagement.WUAPI/getWUHistory (line 124) data{ii} = getWUHistoryByStation(obj, stations{ii}, dates, key); Error in LoadForecaster.DataManagement.WUAPI/getDataImpl (line 38) datacell{1} = getWUHistory(obj, stations, dates); Error in LoadForecaster.DataManagement.DataSource/getData (line 49) data = getDataImpl(obj, trange, vars); Error in Test.DataManagement.TestWUAPI/testSevenDaysAgoKLGA (line 73) data = getData(api, 'TimeRange', [daystart dayend], 'SelectedVariables', {'KLGA'});
Stack	In C:\Program Files\MATLAB\R2017a\toolbox\matlab\timfun\@datetime\datetime.m (datetime.datetime) at 515 In C:\Users\sdeowlsk\.jenkins\workspace\LoadForecaster\Source\+LoadForecaster\DataManagement\WUAPI.m (WUAPI.getWUHistoryByStation) at 167 In C:\Users\sdeowlsk\.jenkins\workspace\LoadForecaster\Source\+LoadForecaster\DataManagement\WUAPI.m (WUAPI.getWUHistory) at 124 In C:\Users\sdeowlsk\.jenkins\workspace\LoadForecaster\Source\+LoadForecaster\DataManagement\WUAPI.m (WUAPI.getDataImpl) at 38 In C:\Users\sdeowlsk\.jenkins\workspace\LoadForecaster\Source\+LoadForecaster\DataManagement\DataSource.m (DataSource.getData)

Build

Execute Windows batch command

Command

```
"C:\Program Files\MATLAB\R2017a\bin\matlab.exe" -nosplash -nodesktop -wait -r
"addpath('.\Source');rehash;Test.setTestingPreferences();Test.runLoadForecastingTests()"
```

See [the list of available environment variables](#)

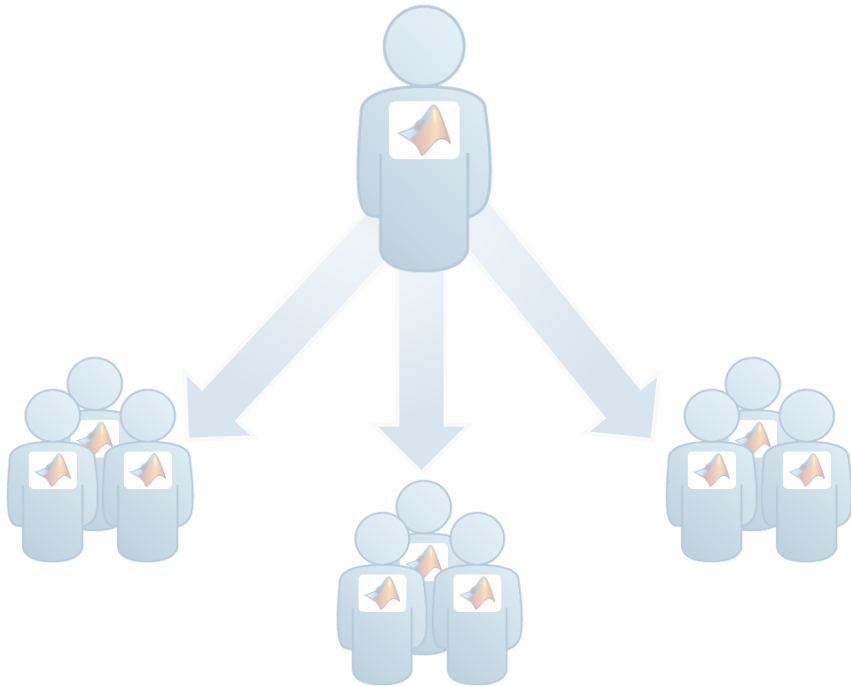
Advanced...

Add build step

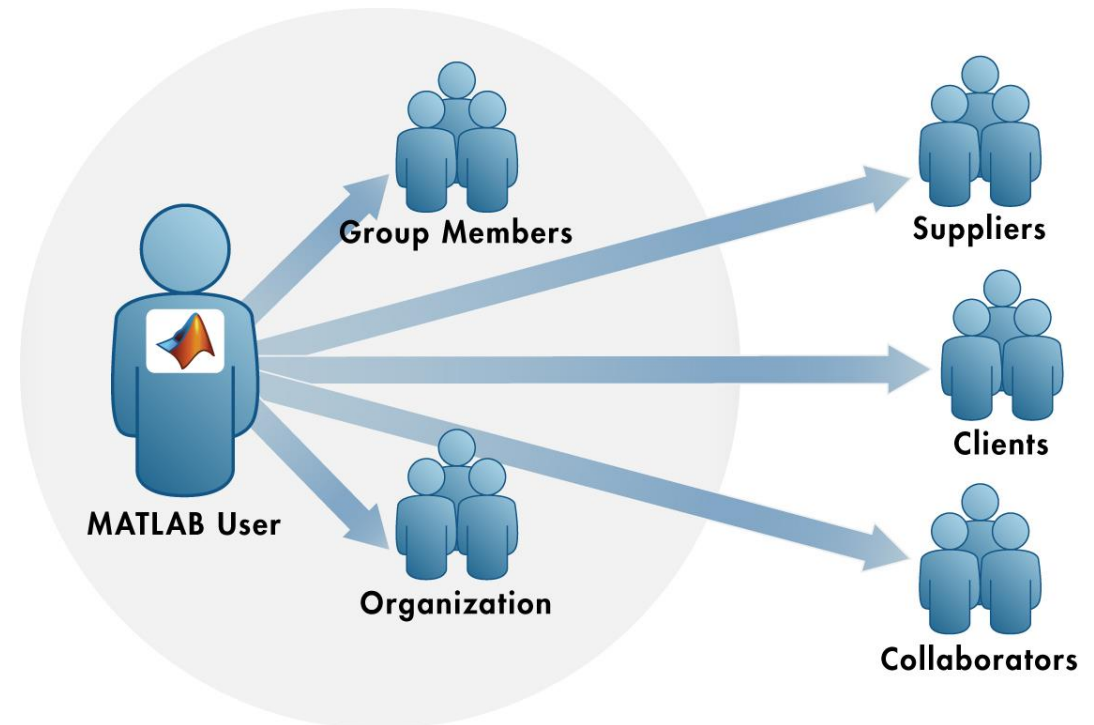
MATLAB code deployment

MATLAB Programs Can be Shared With Anyone

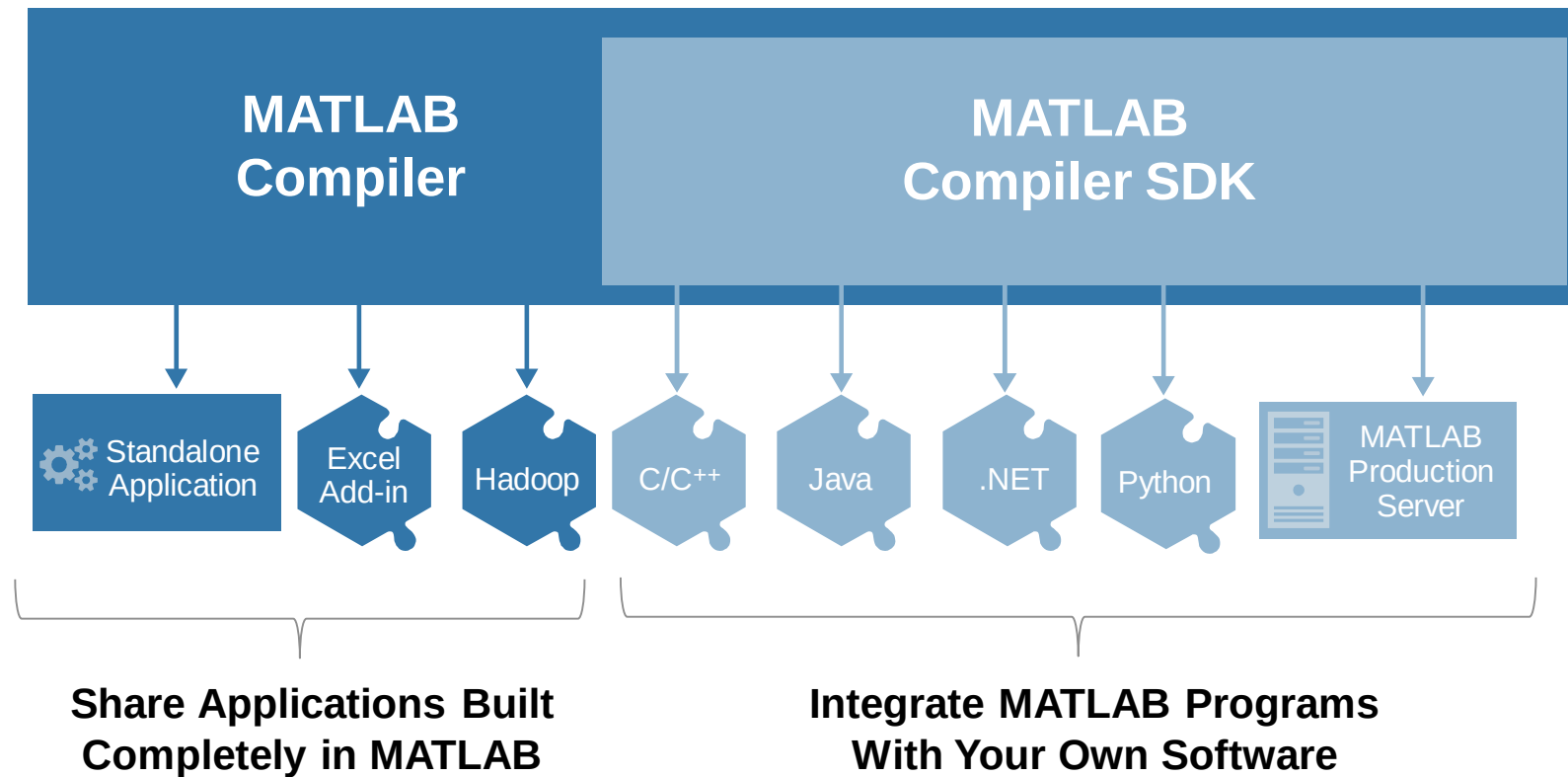
Share With Other MATLAB Users



Share With People Who do Not Have MATLAB

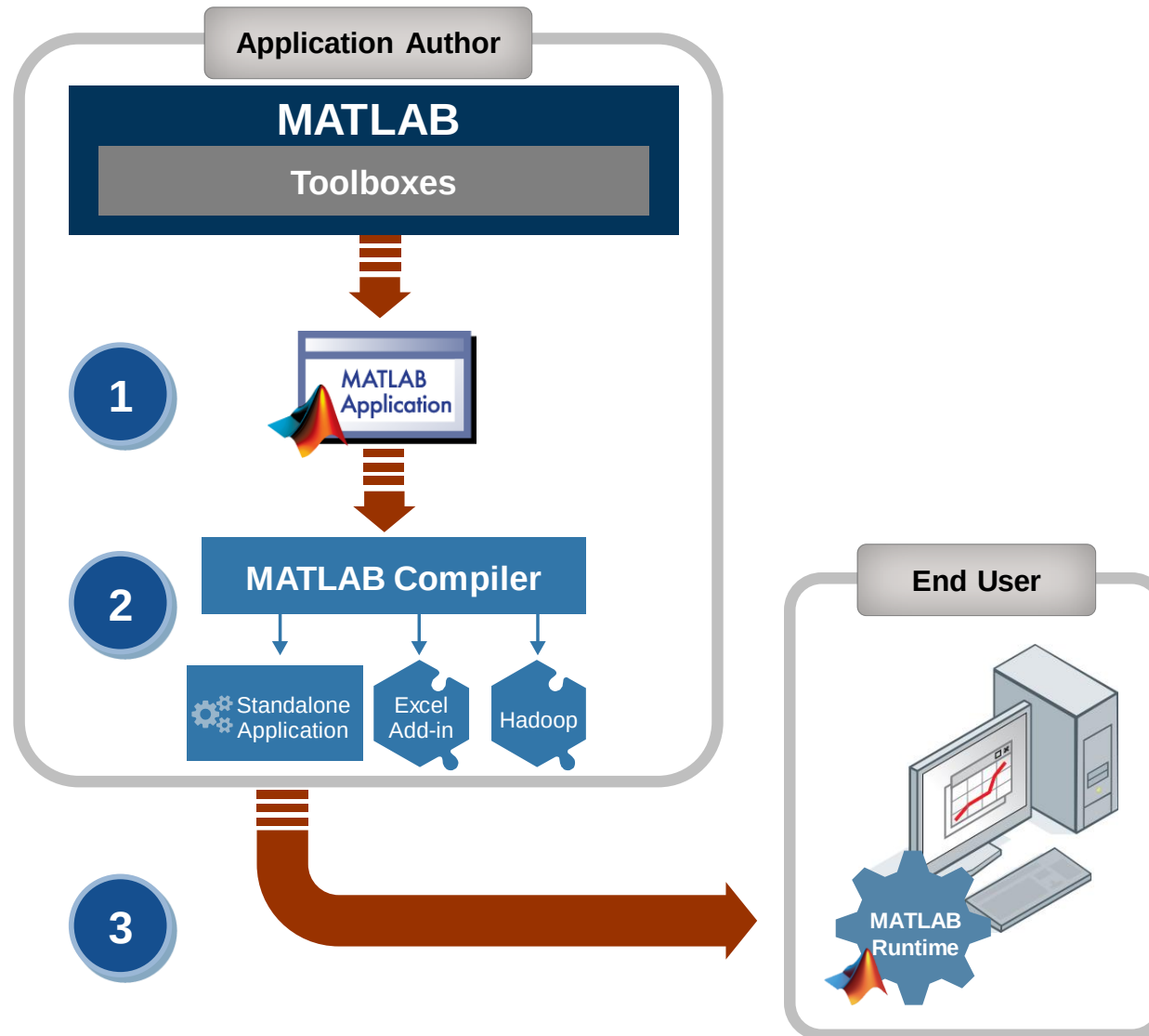


Share with People Who Do Not Have MATLAB



- Royalty-free Sharing
- IP Protection via Encryption

Share Applications Built Completely in MATLAB



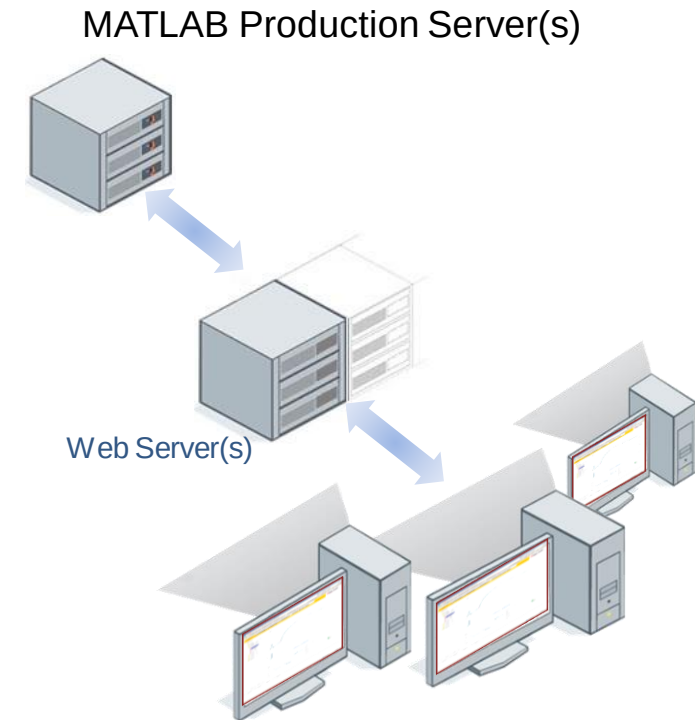
Scale Up with MATLAB Production Server

Most efficient path for creating enterprise applications

Deploy MATLAB programs into production

- Manage multiple MATLAB programs and versions
- Hot Deployment: Update programs without server restarts
- Reliably service concurrent requests

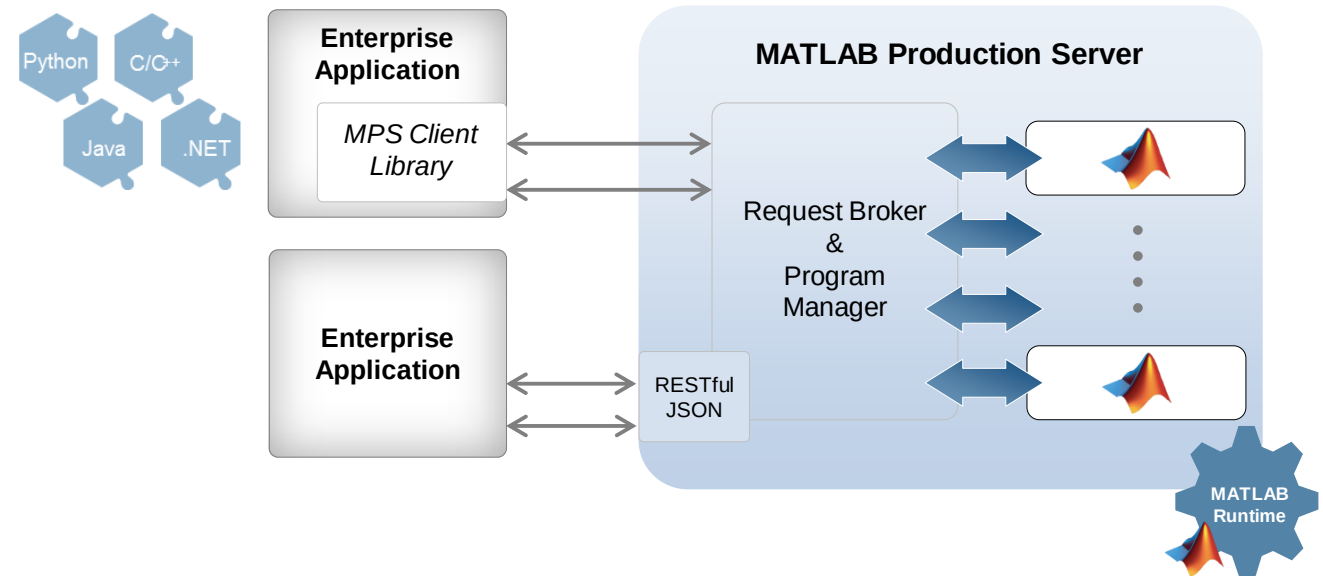
Integrate with web, database, and application servers



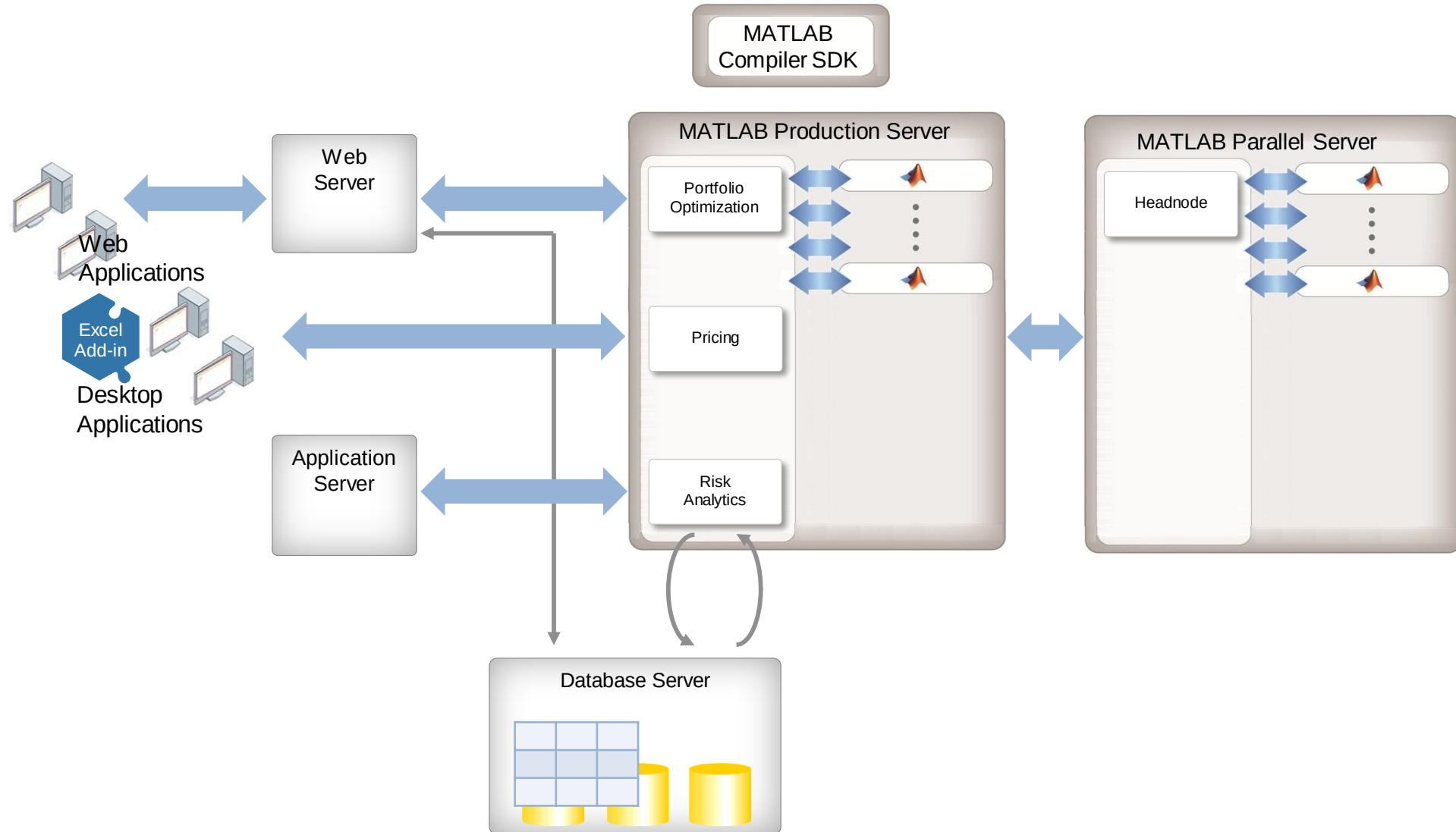
MATLAB Production Server

Enterprise Class Framework For Running Packaged MATLAB Programs

- Server software
 - Manages packaged MATLAB programs and worker pool
- MATLAB Runtime libraries
 - Single server can use runtimes from different releases
- RESTful JSON interface and lightweight client library (C/C++, .NET, Python, and Java)



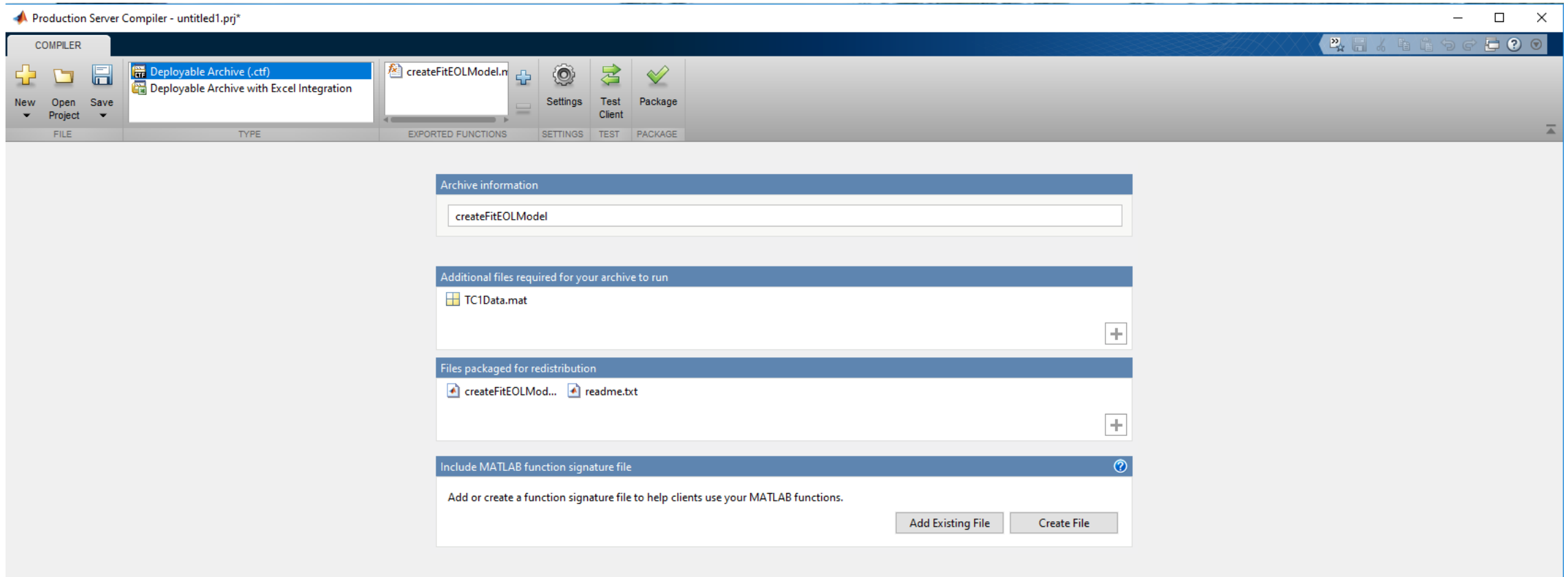
Example - Integrating with IT systems



Developing code for MPS

- Test server
- Possible to debug if using test server
- Code needs to be prepared to work under MPS
 - Functionality to be able to reproduce issues

Deploying CTF components with Compiler



Test server

