

Note for day 1 Advanced Course, CIMS Summer School

Dear Participants:

Pre-recorded videos: We have pre-recorded a part of the material of day 1. These videos serve a double purpose. Firstly, this material is also important for the remaining days of the advanced course, hence should there be any internet connectivity problems in accessing the zoom rooms in the first day, then participants can see these videos and continue to the remaining days of the summer school. Secondly, participants are already provided with some material to cover before and after (the intense) summer school; but the material in the videos will be covered in day 1 of the advanced course so seeing them in advance is not strictly needed.

The videos, which should be seen sequentially, can be accessed at:

1. https://surrey-ac.zoom.us/rec/share/xOFzMJP78INJc8-Xt338QrYiFIDYaaa803la_6ULmBmHosN40zL6b8T_onYDHsmh
 - a. Access Password: 7uje%Qj+
2. https://surrey-ac.zoom.us/rec/share/6e4rEq_xznNLHY2Q9UfgXLAIRJj0X6a82yIf_aENykhBCXuScYY2rGQhZF5N6dyp
 - a. Access Password: er@7Dx*i
3. https://surrey-ac.zoom.us/rec/share/78x214nZ_0BOAbeOzkjBSK0qiYLUT6a8gSlc_KYLyEyTj1iPXlDeLtorMATHKjnD
 - a. Access Password: 7qMWF%#S

Codes to Test: Participants are responsible for the installation of matlab in their computers (demo free versions are available in the matlab website). Participants may wish to test beforehand some codes to make sure everything is running smoothly.

1. Run the matlab file do_vfi_AM.m in
...\\CodesAndExercises\\BaselineCodes\\VFI
2. Add two libraries to your path and test your installation:
 - a. Library LIBM: add it to your Matlab path
...\\CodesAndExercises\\Libraries\\libm
 - b. Library CompEcon: add it to your Matlab path with the option "Add with subfolders"
...\\CodesAndExercises\\Libraries\\CompEcon64bit
 - i. Run the commands: $f = \text{inline}('x^3 - 5')$; $x = \text{bisect}(f,1,2)$

- ii. Run the commands: $[x,w] = \text{qnwnorm}(30,0,1)$; expectations
= $w' \cdot \exp(-x)$
- iii. Run the matlab file solveSGM.m in
... \CodesAndExercises \BaselineCodes \Collocation

With kind regards,

Ricardo Nunes