

Implementing MATLAB components in your Business/Production Environment





Agenda

- Introduction to MathWorks[™] Deployment Products
- Building and deploying a simple analytic from MATLAB
- MATLAB Component integration into a production system
- Using MATLAB components in multi product/layer solutions
- MATLAB front end applications for production solutions



MathWorks Evolution in Financial Services

1995

- Quick prototyping environment
 - Data pulled from flat files, Excel
 - Limited financial functionality
 - Ad-hoc research tool









Computational Finance Workflow



Automate



Computational Finance Workflow





MathWorks Deployment Products





The MATLAB Compiler

- Automatically packages your MATLAB programs as standalone applications and software components
- Supports full MATLAB language and most toolboxes
- Allows royalty-free deployment
- Provides shared infrastructure with MATLAB:
 - Speed of compiled application equivalent to speed in MATLAB
- Encrypts your functions





Deploying Applications with MATLAB®





Working with MATLAB Builders

 Package MATLAB based algorithms for integration into: Java, .NET, COM, or Excel

 Same interface, workflow, and royalty-free deployment as MATLAB Compiler





MATLAB Builder JA for Java language

- Deploys MATLAB code as Java classes
- Can be used with Java applications for desktop or Web
- Provides zoom, pan, and rotate controls for Web figures
- Royalty-free deployment model





MATLAB Builder NE for Microsoft .NET Framework

- Deploys MATLAB code as .NET and COM components
- .NET components integrate with any .NET language, including:
 - C#
 - VB.NET
 - Web applications in ASP.NET
- Royalty-free deployment model





MATLAB Builder EX for Microsoft Excel

- Deploys MATLAB code as Excel add-ins
 - Run faster than Visual Basic add-ins
- Packages two files for end user:
 - 1) .bas [for creating Excel add-in]
 - 2) .ctf [archive of supporting files]
- Royalty-free deployment model





MATLAB Financial Modeling Platform

- Goals:
 - Enable customers to rapidly develop and deploy MATLAB applications onto the desktop.
 - Seamlessly integrate MATLAB generated components into other languages, applications and enterprise production systems.



Strategy

Build a financial modeling and development platform that models the financial institution's workflow





The development to production process is a two step process

- Step 1: Bring Data to MATLAB
 - Multiple data sources
 - Build algorithms/models
 - Test

The MathWorks™



- Compile to target platform component
- Step 2: Bring algorithm to the Data
 - Install MATLAB component into the enterprise production applications.
 - Same functionality/single source



Case 1: Building and Deploying A Simple Analytic

- Model development workflow
 - Importing data into MATLAB
 - Building simple analytic
- Deployment process

The MathWorks™

Building deployable component



- Integration of MATLAB Components into Production Systems
 - Ease of integration
 - Enhanced computational/Visualization functionality



Case 2: MATLAB Deployed Component as a Multi-Functional Layer

- MATLAB Components can be multifunctional
 - Computational
 - Analytics/Models built in MATLAB can be quickly and easily used in the production environment
 - Visualization
 - Interactive graphics and high quality visualization components
 - Communication layer
 - Read/Write to
 - Spreadsheets
 - Flat files
 - Databases





Case 3: Building deployed Applications and Reporting Tools for Production Systems

- MATLAB Applications for Production Systems
 - Front End GUI based applications
 - Point and click tools for end users.
 - Batch Processes
 - Generate custom analytical reports overnight from within the production system.
 - Reporting Applications
 - Point and click reporting tools can be built and deployed





Messaging





Messaging



V Currentes Constanting Consta



Message Bus/Queue



MSMQ

MATLAB Components in an Enterprise Messaging Bus



Summary

The MathWorks™

- Enhance existing production applications
- Seamless integration
- Leverage MATLAB and existing systems to provide powerful solutions.
- MATLAB component can provide multiple possibilities for integrating various applications for a complete business solution.





