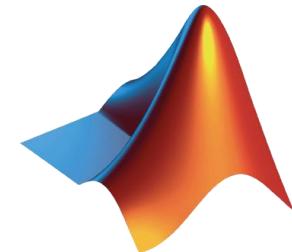


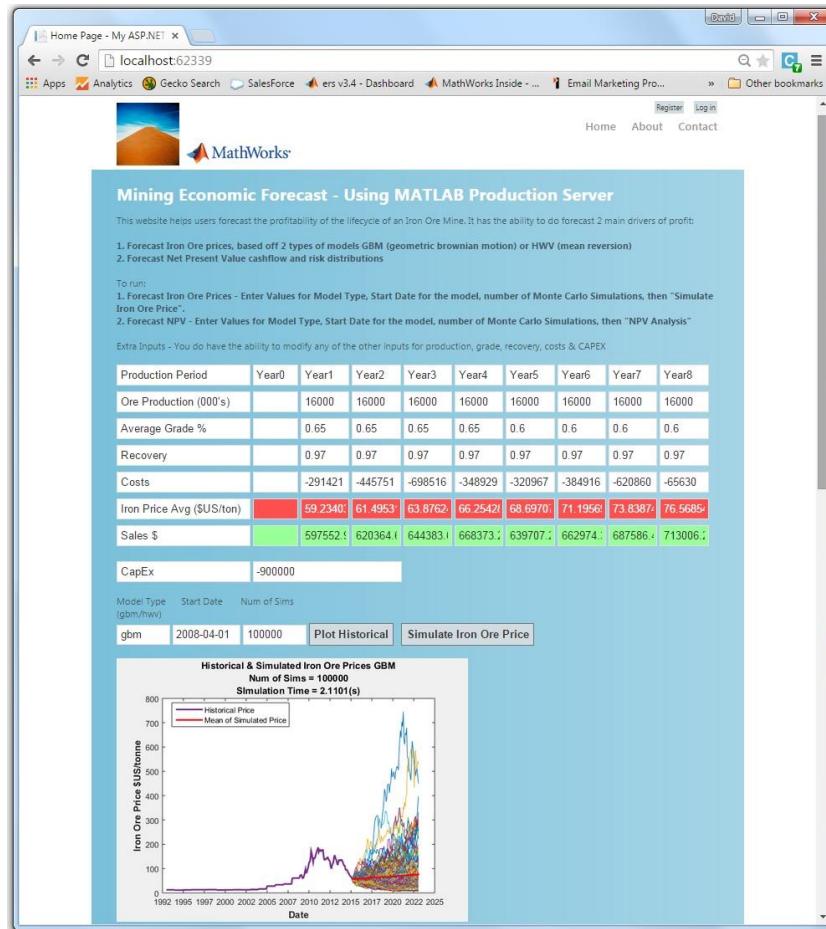
How to build a website powered by MATLAB



David Willingham
Senior Application Engineer – Data Analytics

Case Study – Mining Economics

forecasting the profitability & financial risk of a mine



This website helps users forecast the profitability of the lifecycle of an Iron Ore Mine. It has the ability to do forecast 2 main drivers of profit:

1. Forecast Iron Ore prices, based off 2 types of models GBM (geometric brownian motion) or HWV (mean reversion)
2. Forecast Net Present Value cashflow and risk distributions

To run:

1. Forecast Iron Ore Prices - Enter Values for Model Type, Start Date for the model, number of Monte Carlo Simulations, then "Simulate Iron Ore Price".
2. Forecast NPV - Enter Values for Model Type, Start Date for the model, number of Monte Carlo Simulations, then "NPV Analysis".

Extra Inputs - You do have the ability to modify any of the other inputs for production, grade, recovery, costs & CAPEX

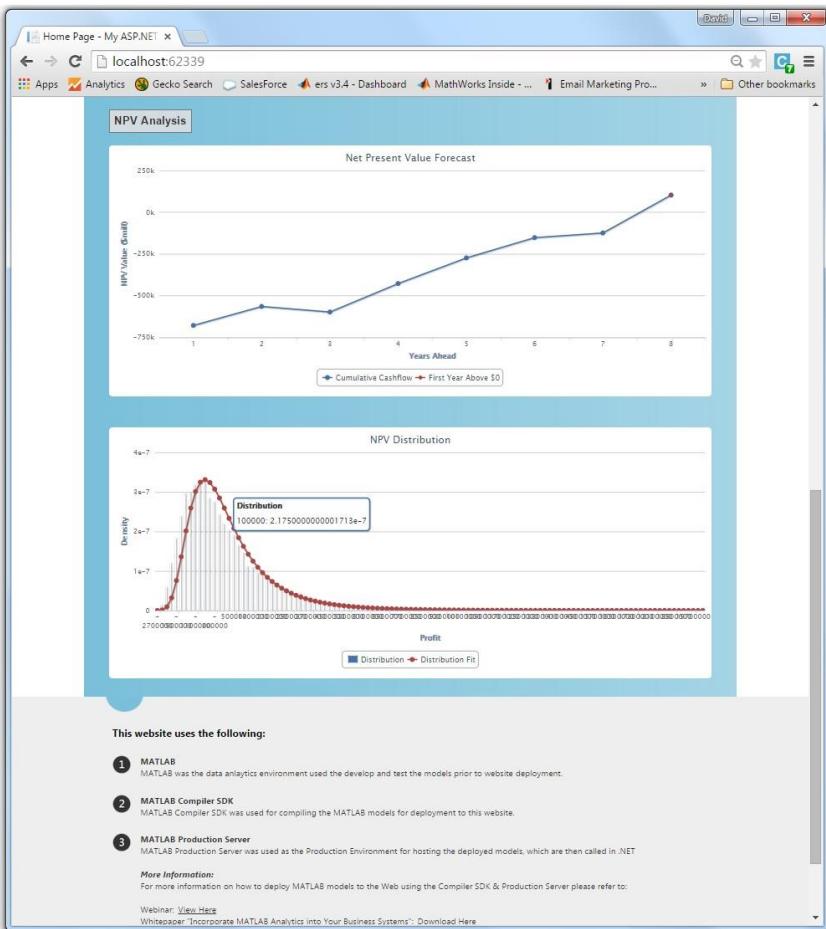
Production Period	Year0	Year1	Year2	Year3	Year4	Year5	Year6	Year7	Year8
Ore Production (000's)	16000	16000	16000	16000	16000	16000	16000	16000	16000
Average Grade %	0.65	0.65	0.65	0.65	0.6	0.6	0.6	0.6	0.6
Recovery	0.97	0.97	0.97	0.97	0.97	0.97	0.97	0.97	0.97
Costs	-291421	-445751	-698516	-348929	-320967	-384916	-620860	-65630	-
Iron Price Avg (\$US/ton)	59,2340	61,4953	63,8762	66,2542	68,6970	71,1956	73,8387	76,5685	-
Sales \$	597552	620364	644383	668373	639707	662974	687586	713006	-

CapEx: -900000

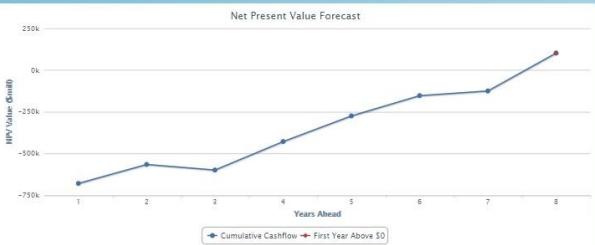
Model Type: gbm Start Date: 2008-04-01 Num of Sims: 100000

Historical & Simulated Iron Ore Prices GBM
Num of Sims = 100000
Simulation Time = 2.1101(s)

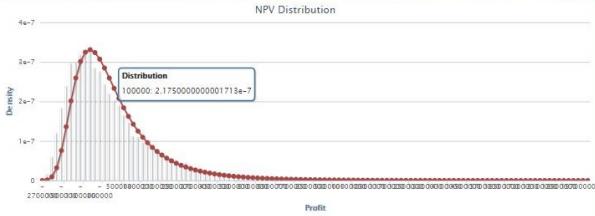




Net Present Value Forecast



NPV Distribution



This website uses the following:

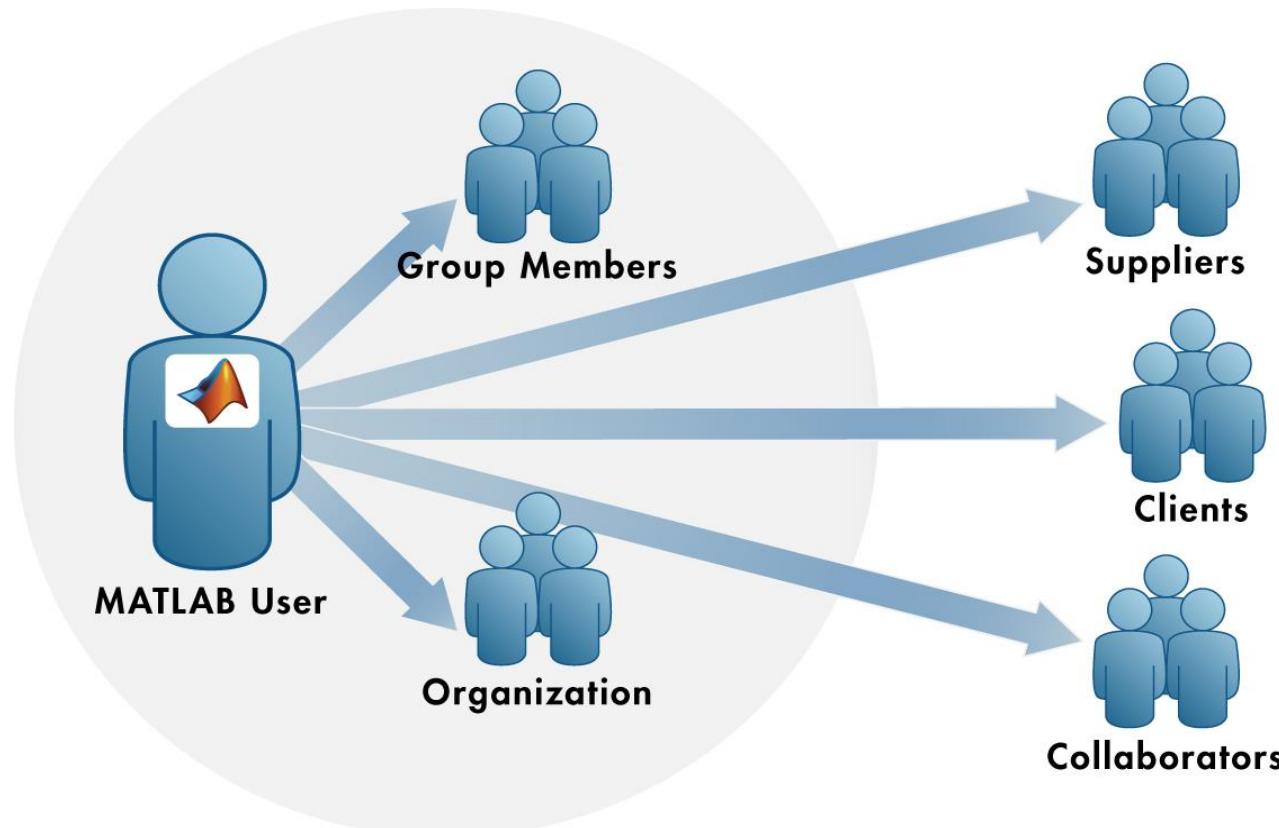
1. **MATLAB**
MATLAB was the data analytics environment used to develop and test the models prior to website deployment.
2. **MATLAB Compiler SDK**
MATLAB Compiler SDK was used for compiling the MATLAB models for deployment to this website.
3. **MATLAB Production Server**
MATLAB Production Server was used as the Production Environment for hosting the deployed models, which are then called in .NET

More Information:
For more information on how to deploy MATLAB models to the Web using the Compiler SDK & Production Server please refer to:
Webinar: [View Here](#)
Whitepaper: [Incorporate MATLAB Analytics into Your Business Systems](#). Download [Here](#)

Case Study - Background

- Business Issues
 - An analyst has developed the forecasting models
 - Only he/she can run it
 - Turn around for simulating scenarios is slow
 - IP is lost if the analyst leaves
 - Concern about manual re-coding for deployment
 - Needs to be quick
- Business Solution
 - Automatically deploy the models to the web with MATLAB Compiler products
 - Other users can now interact and run various scenarios
 - From any laptop/PC or mobile device, instantly
 - IP will exist long after the analyst has developed it
 - No recoding of models necessary

Share Programs Outside of MATLAB



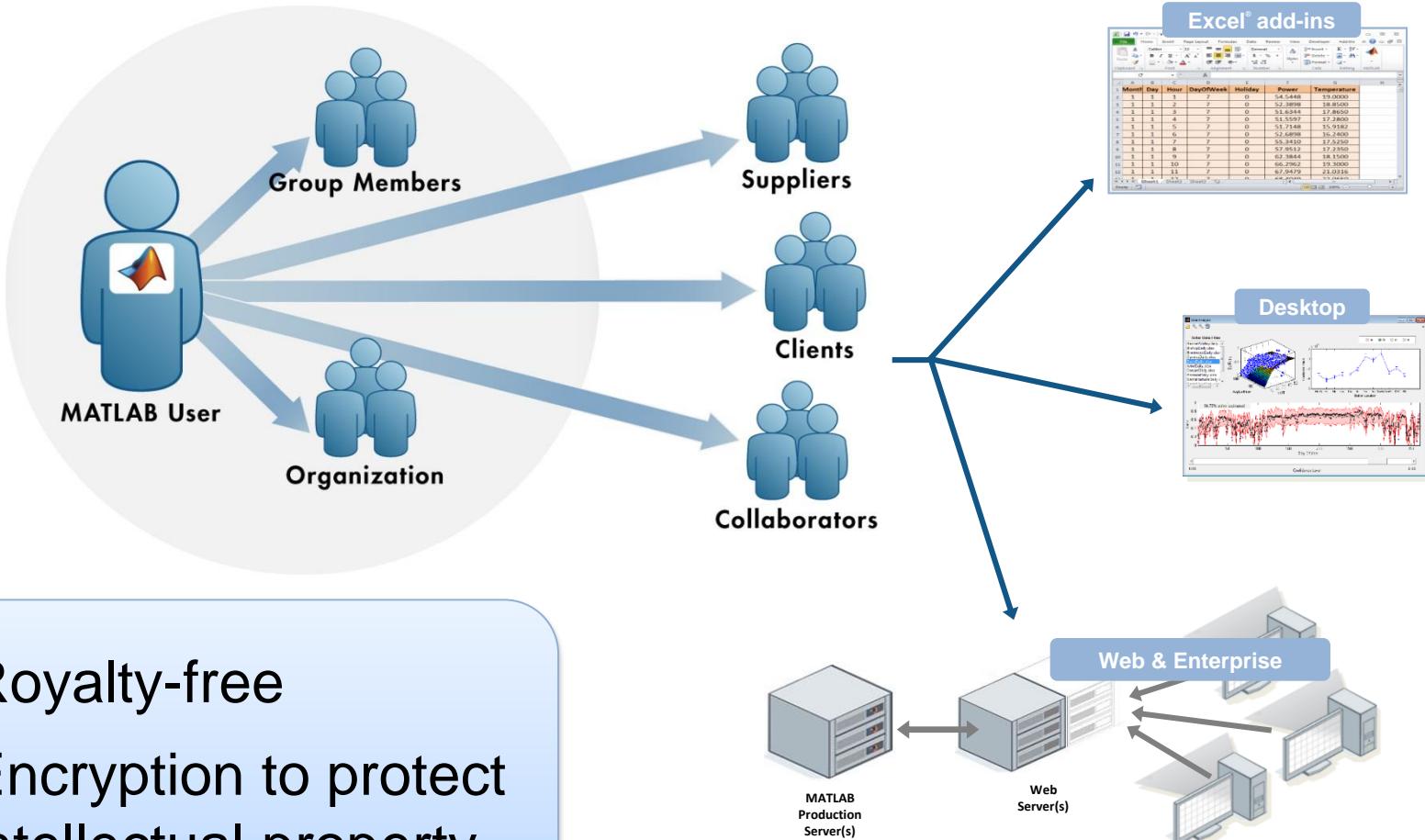
Deploy your MATLAB code to people who don't need MATLAB

Benefits of Deploying MATLAB Code

- Domain experts maintain ownership of ideas, algorithms, and applications
- Flexibility to integrate with different programming languages
- Implement a common algorithm on different platforms
- Avoid time consuming and error prone re-coding
- Easily adopt algorithm improvements throughout lifecycle

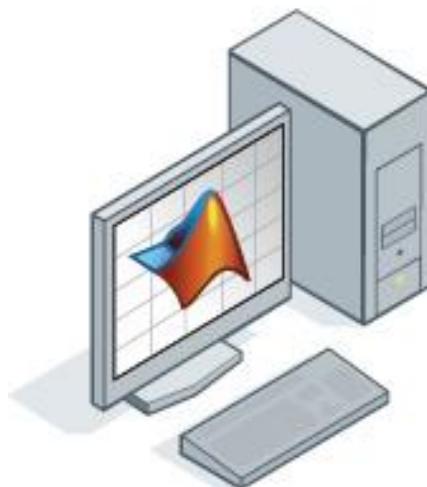


A Primer on Sharing MATLAB Programs

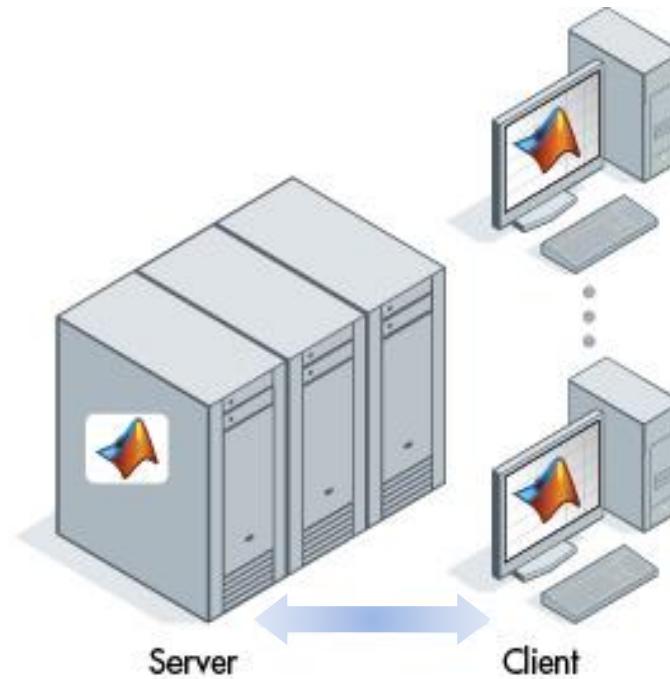


- Royalty-free
- Encryption to protect intellectual property

The Range of Application Platforms



Standalone Applications



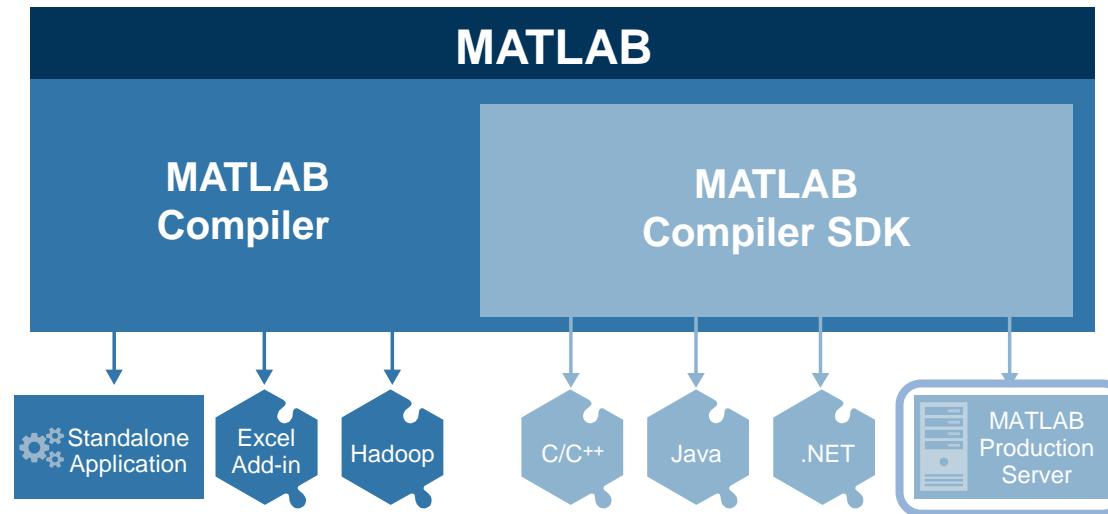
Web and Enterprise Applications

Scale of Distribution

Application Complexity

Enterprise Integration

Which Product will Fit Your Needs?



MATLAB Compiler for sharing MATLAB programs without integration programming

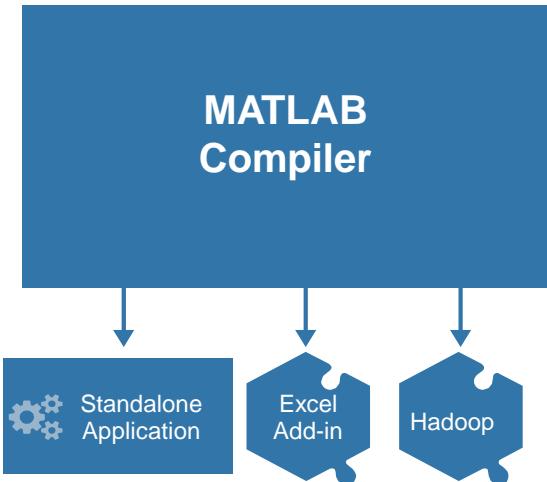
MATLAB Compiler SDK provides implementation and platform flexibility for software developers

MATLAB Production Server provides the most efficient development path for secure and scalable web and enterprise applications

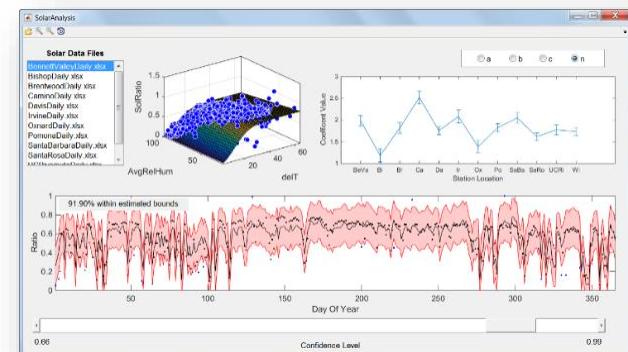
Using MATLAB Compiler

Compiled applications can be shared as:

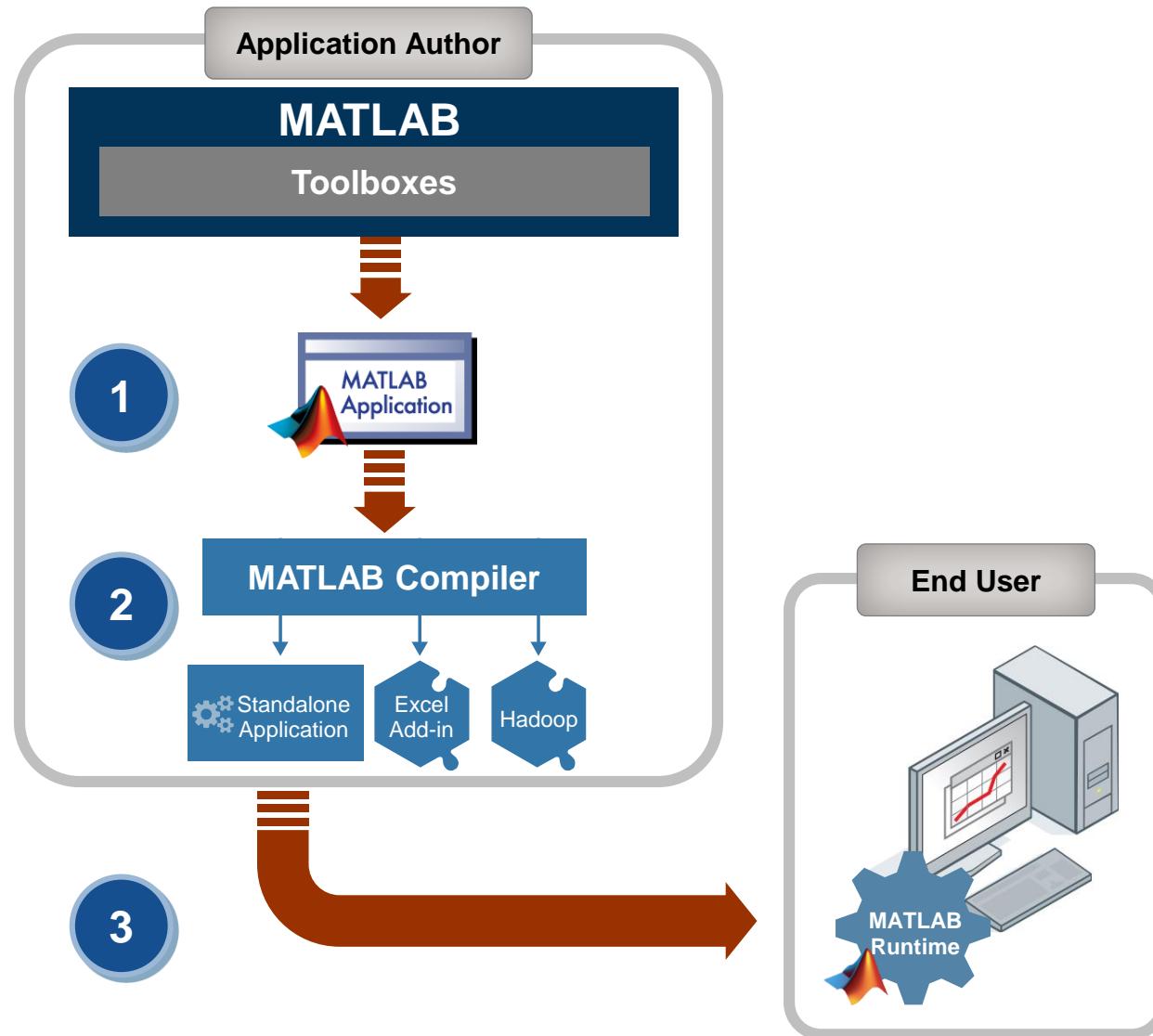
- Standalone desktop applications
- Add-ins for integration with Microsoft Excel® spreadsheets
- Components that run MATLAB code against Hadoop



Create professional software with
customizable installers, icons, and splash
screens ... without integration programming



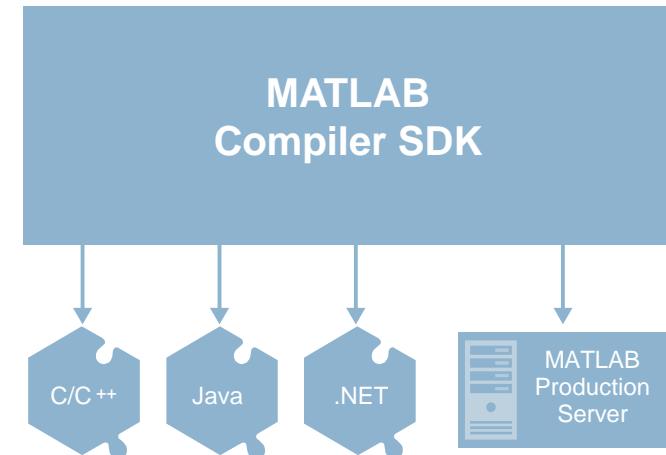
Sharing Standalone Applications



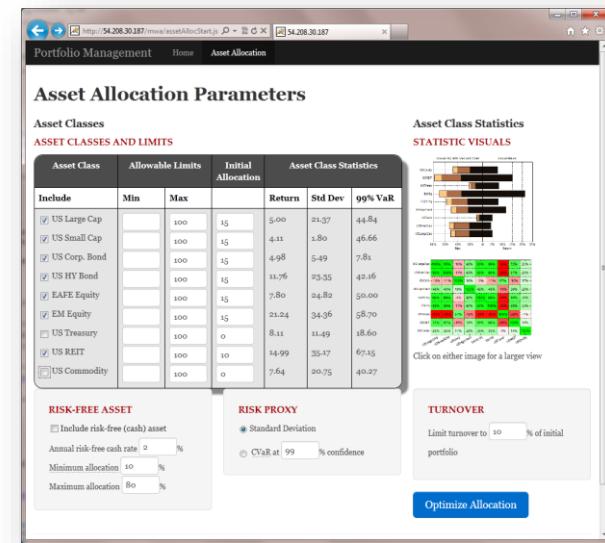
Using MATLAB Compiler SDK

Flexible toolkit for software developers

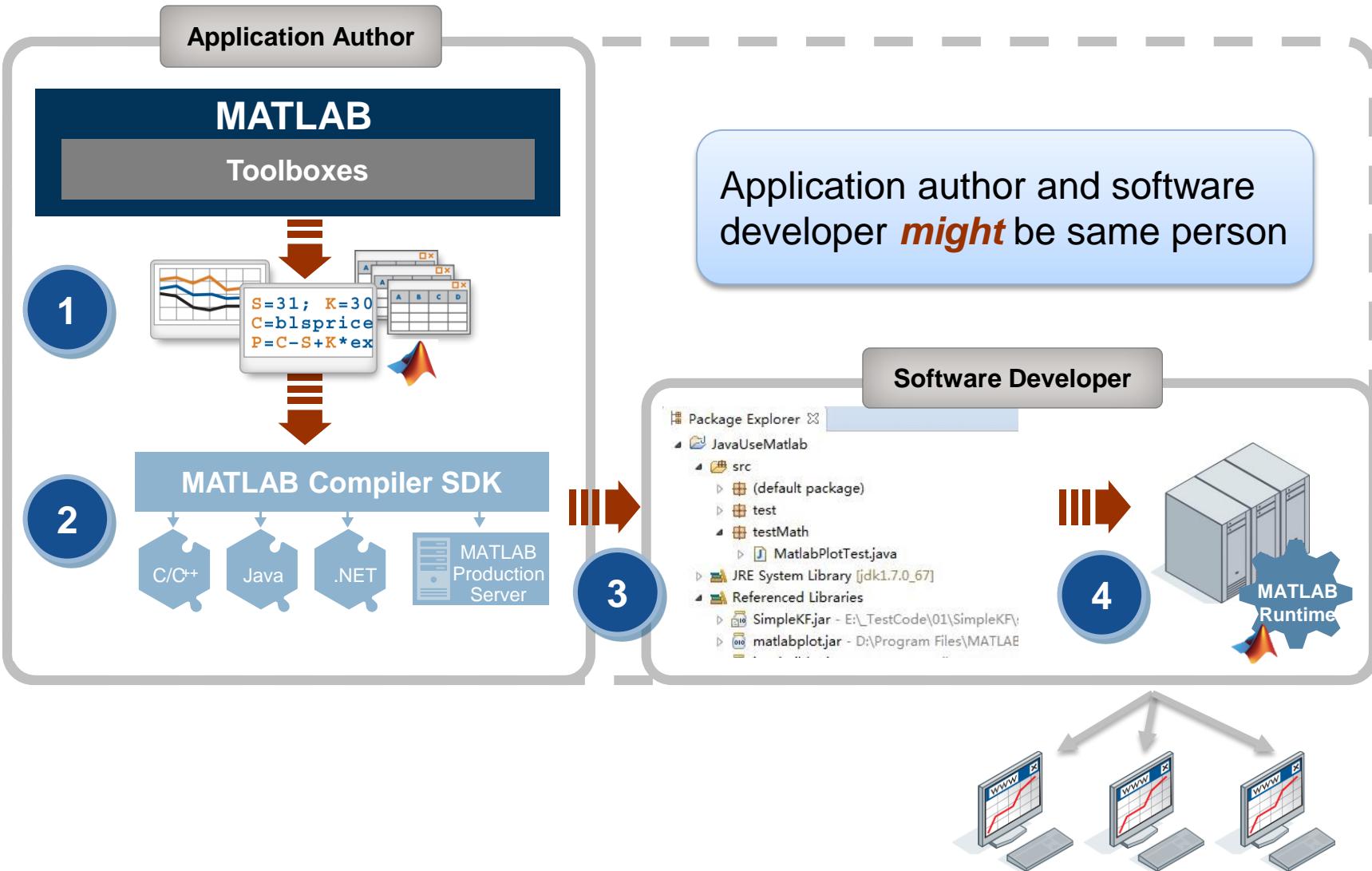
- Integrate with applications written in C/C++, .NET, Java
- Develop applications for MATLAB Production Server



Develop a custom application server or deploy with MATLAB Production Server



Integrating MATLAB-based Components



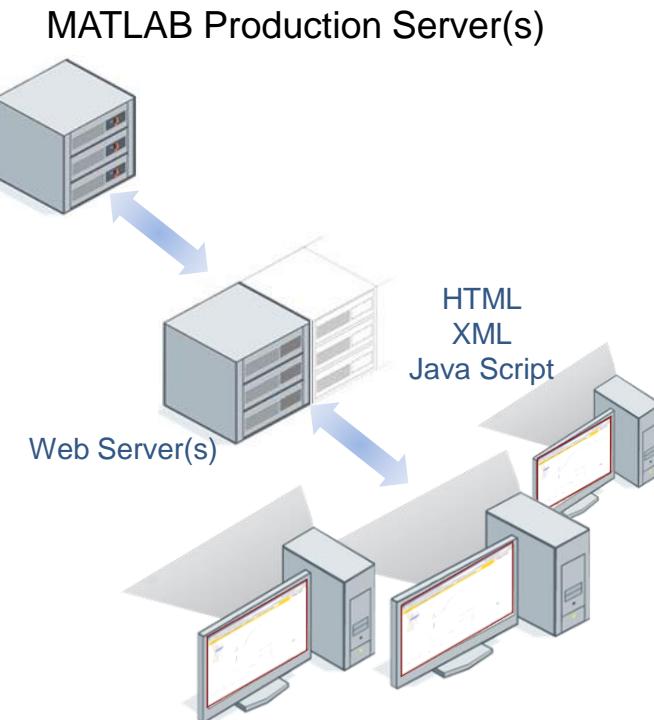
Scale up with MATLAB Production Server

Most efficient path for creating enterprise applications

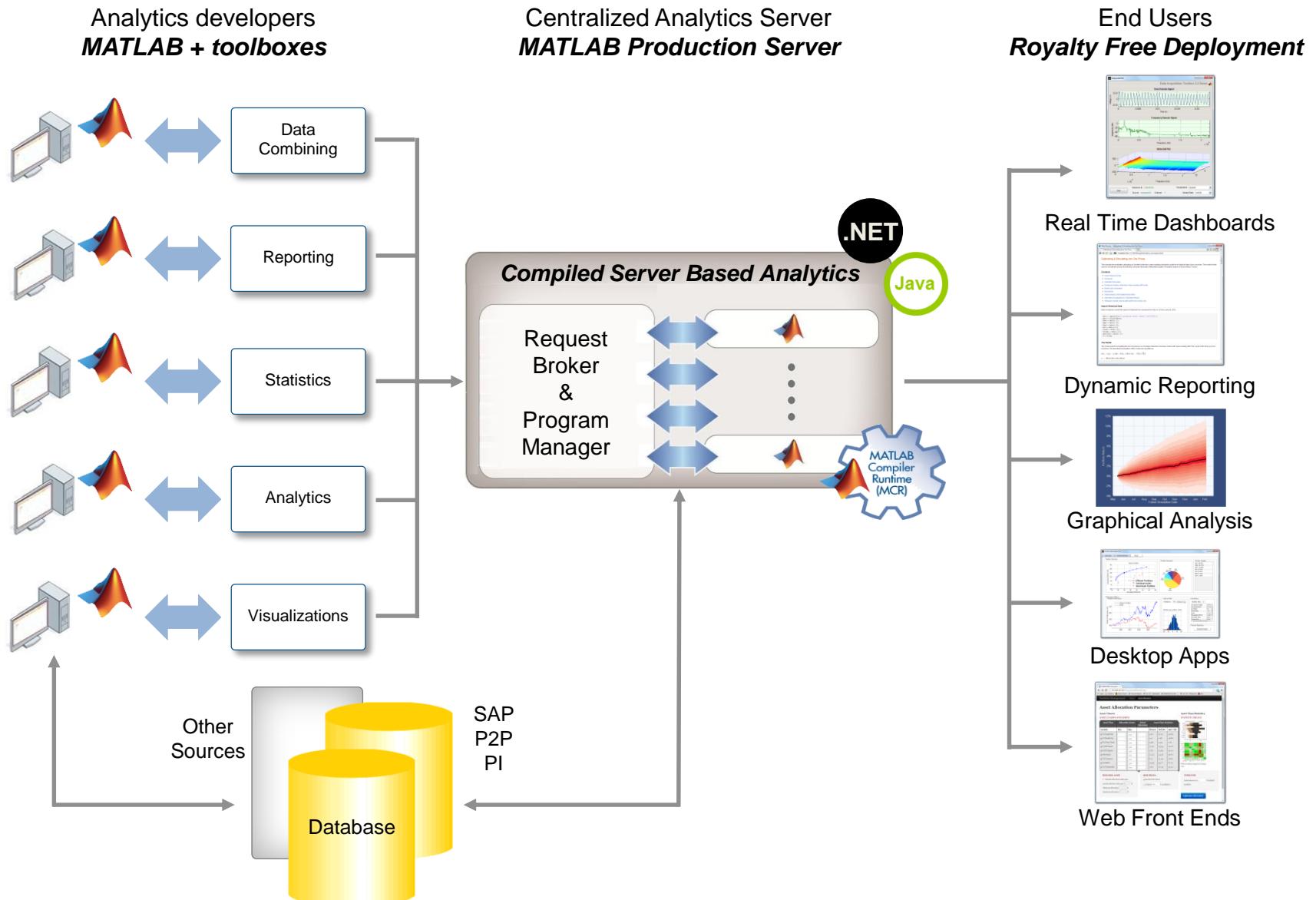
Deploy MATLAB programs into production

- Manage multiple MATLAB programs and versions
- Update programs without server restarts
- Reliably service large numbers of concurrent requests

Integrate with web, database, and application servers

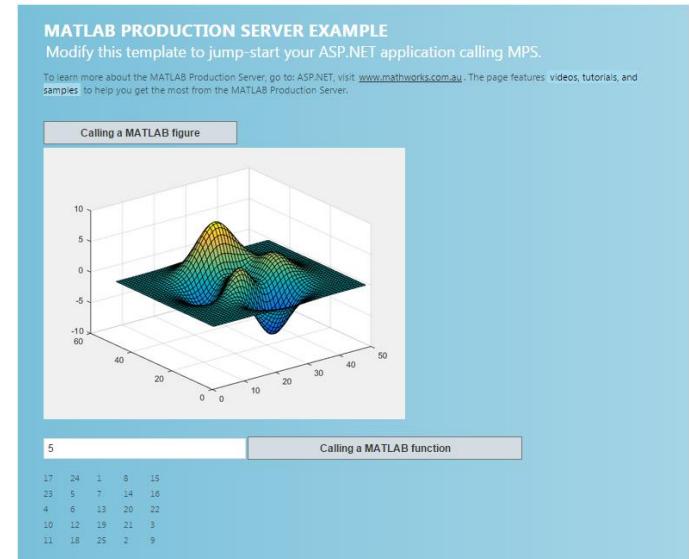


Enterprise Use Case Workflow



Website deployment – Hello World

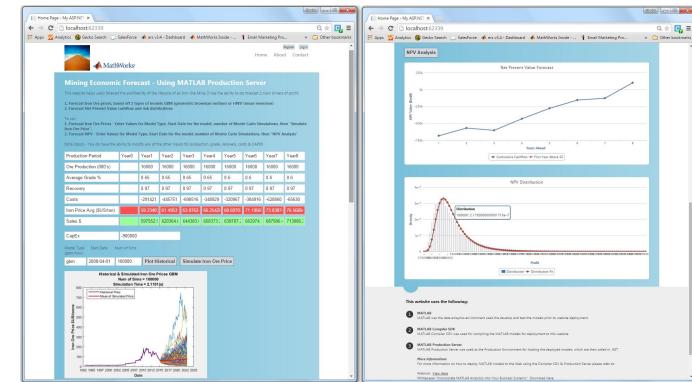
- Two Hello World Examples:
 1. Output a matrix
 2. Output a MATLAB figure



Case Study – Mining Economics

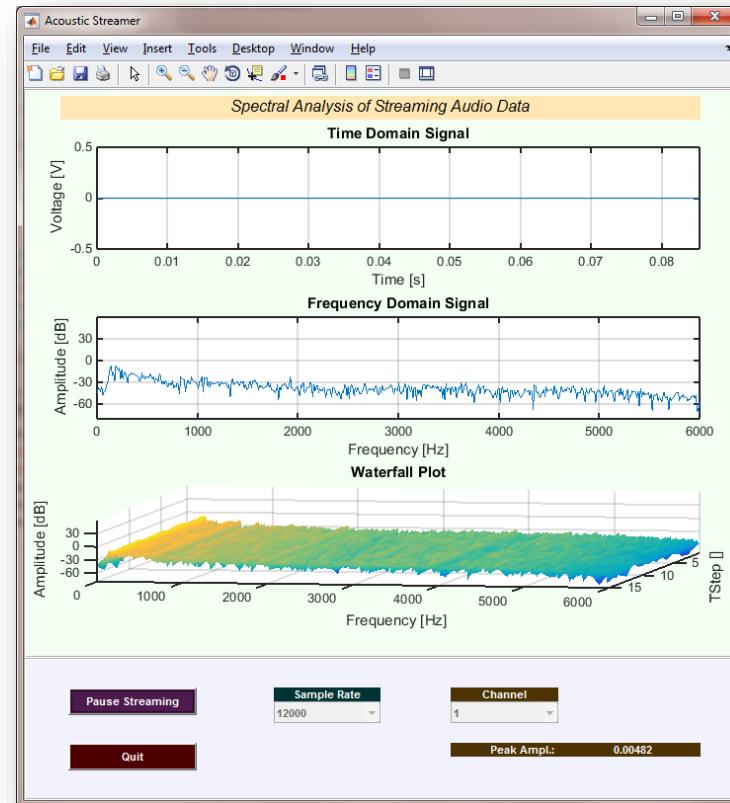
- **Inputs**
 - Table of Mining Production Values
 - Type of model
 - Number of Simulations

- **Outputs**
 - Monte Carlo Simulation of Iron Ore Price Forecast
 - With MATLAB Figures
 - Net Present Value Cashflow and Risk profile
 - With 3rd party interactive web charts



MATLAB Application Deployment

- Share MATLAB programs with people who do not have MATLAB
 - Royalty-free distribution
 - Encryption to protect your IP
- Create both standalone applications and components for integration
- Deploy to desktop, web, and enterprise applications



Learn more ...

Product and Solutions home pages

- <http://www.mathworks.com/products/compiler/>
- <http://www.mathworks.com/products/matlab-compiler-sdk/>
- <http://www.mathworks.com/products/matlab-production-server/>
- <http://www.mathworks.com/solutions/desktop-web-deployment/>

Other useful links

- <http://www.mathworks.com/examples/>
- <http://www.mathworks.com/videos/>
- <http://www.mathworks.com/company/events/webinars/index.html>
- <http://www.mathworks.com/company/newsletters/technicalarticles.html>

Thank you

Customer stories and supplemental information on following slides

Customer Stories

UniCredit Bank Austria Develops and Rapidly Deploys a Consistent, Enterprise-Wide Market Data Engine

Challenge

Improve risk management operations throughout a multinational financial institution



Zero-coupon yield curve plot in UniCredit Bank Austria's UMD environment.

Solution

Use MATLAB, MATLAB Compiler, and MATLAB Compiler SDK to build and rapidly deploy a consistent enterprise-wide data warehouse into J2EE Web Architecture

Results

- Development time reduced by 50%
- Risk management improved across the bank
- Operational, audit, and maintenance costs reduced

“With MATLAB, we can focus on business logic instead of implementation details. We can deploy an algorithm in a Java environment the same day, without any additional coding. This approach enabled us to cut our development time in half, if not more weeks, instead of months.”

Peter W. Schweighofer
UniCredit Bank Austria

A2A Develops Comprehensive Risk Management Solution for Energy Markets

Challenge

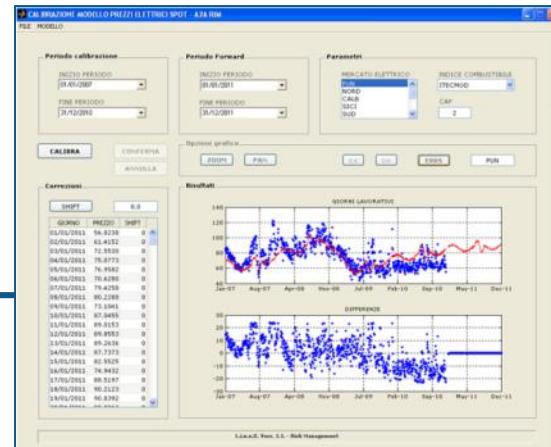
Manage and mitigate risk across markets in a large utility company

Solution

Use MATLAB and companion toolboxes to process data, develop risk and pricing models, and deploy an interactive dashboard for analysts

Results

- Hour-long calculations completed in 30 seconds
- Development time halved
- Pricing model development accelerated



A2A's application for calibrating and forecasting electricity spot price, a component of the Risk Management Dashboard.

"When you deal with numbers all day and work with sophisticated analytical models, having an integrated environment is invaluable. With MATLAB we visualize data, conduct back-testing, and plot graphs to see the results of changes we make, all in one environment, and that saves time."

Simone Visonà
A2A

[Link to user story](#)

Commerzbank Develops Production Software System for Calculating Derived Market Data

Challenge

Compute a variety of derived market data from raw market data

Solution

Use MATLAB to read data from a data management system in a Windows and Linux architecture, perform analyses and optimizations, visualize results, and deploy mission-critical calculations

Results

- Integration with existing system simplified
- Implementation time reduced by months
- Updates made in days, not weeks



Commerzbank headquarters in Frankfurt.

“Our solution required a Windows client and Linux server software. We used MATLAB to rapidly develop both by taking advantage of distributed computing, a MEX-file interface to access our financial data, and fast, built-in functions for optimization, regression, and more.”

Julian Zenglein
Commerzbank

[Link to user story](#)

Fulcrum Asset Management Develops Custom Quantitative Risk Management System

Challenge

Develop an accurate, scalable, and fast risk engine for fund management

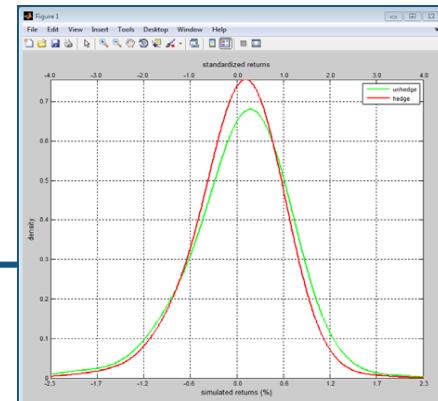
Solution

Use MATLAB to import financial data from multiple sources, develop sophisticated risk models, and run optimizations and scenarios analysis on multicore processors

Results

- Optimizations and calculations accelerated
- Risk measurement accuracy improved
- Integration with databases and datafeeds streamlined

[Link to user story](#)



Distribution of standardized and unstandardized simulated portfolio returns before and after hedging.

"With MATLAB we developed a risk management system that helps us implement our strategies, hedge our risks more efficiently, and respond rapidly to changes in the market. MATLAB enables us to incorporate our ongoing research and the experience of our fund managers into the risk engine."

Athanasios Bolmatis
Fulcrum

Microtech Develops and Tests Implantable Blood Pressure Sensor

Challenge

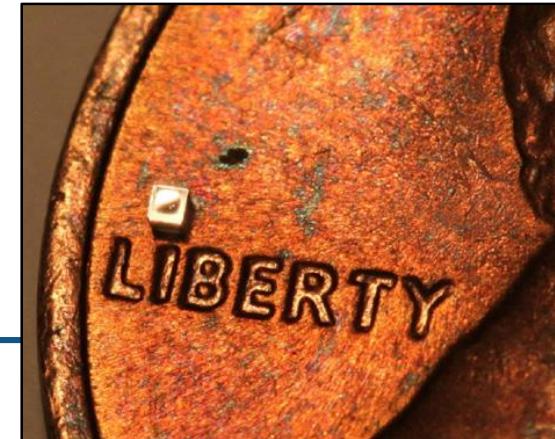
Create and test an implantable blood pressure sensor

Solution

Use MATLAB to develop algorithms for generating and analyzing ultrasound waves, create standalone analysis software, and control lab equipment for automated testing

Results

- Development time halved
- Hardware updates streamlined
- Productivity increased by 20%



Microtech's submillimeter sensor, dotting the "I" on a U.S. penny.

"Using MATLAB to develop both real-time ultrasound signal processing algorithms and automated measurement software eliminates the need for a dedicated C/C++ programmer as well as the risk of introducing bugs when the algorithm is rewritten."

Dr. Yonathan Kozlovsky
Microtech

[Link to user story](#)

Halliburton Makes Oil Exploration Safer Using MATLAB and Neural Network Toolbox



Challenge

To improve the ability to detect detonation of explosives used to perforate the well bore

Solution

Use MathWorks products to develop an adaptive, predictive neural network filter that cleanses the detonation signal of contaminating noise from onsite machinery

Results

- Authentic simulation on the desktop
- An accurate, production-standard algorithm
- Dramatic time savings

“Using MATLAB and MATLAB Compiler, I can develop an application at least 100 times faster than I could with Visual Basic or C. The time we saved on the very first application that we wrote in MATLAB more than paid for the software.”

Roger Schultz
Halliburton Energy Services

[Link to user story](#)

STIWA Increases Total Production Output of Automation Machinery

Challenge

Apply sophisticated mathematical methods to optimize automation machinery and increase total production output

Solution

Use AMS ZPoint-CI to collect large production data sets in near real time and use MATLAB to analyze the data and identify optimal trajectories

Results

- Total cycle time reduced by 30%
- Large data sets analyzed in seconds
- Deployment to multiple machines streamlined



STIWA's shopfloor management system, based on MATLAB, AMS ZPoint-CI, and AMS Analysis-CI.

“Our shopfloor management system AMS ZPoint-CI collects a huge amount of machine, process, and product data 24 hours a day. By analyzing this data immediately in MATLAB and AMS Analysis-CI we have achieved a tenfold increase in precision, a 30% reduction in total cycle time, and a significant increase in production output.”

Alexander Meisinger

STIWA

[Link to user story](#)

Ruukki Metals Improves Steel Manufacturing Processes with Standalone and Web-Based MATLAB Applications

Challenge

Enable operators to correctly set up steel coil processing lines in the manufacturing plant.

Solution

Build applications in MATLAB that enables operators to select and apply the proper settings, analyze production metrics from multiple databases, track individual coils, and refine the process

Results

- Off-gauge coil length reduced from several meters to less than 50 centimeters
- Process efficiency increased
- Waste reduced



Ruukki's web-based MATLAB application

“Since deploying this application and the standalone executable that we created with MATLAB and MATLAB Compiler, we have seen fewer misalignments, less scrap, and significant increases in efficiency and consistency at the plant.”

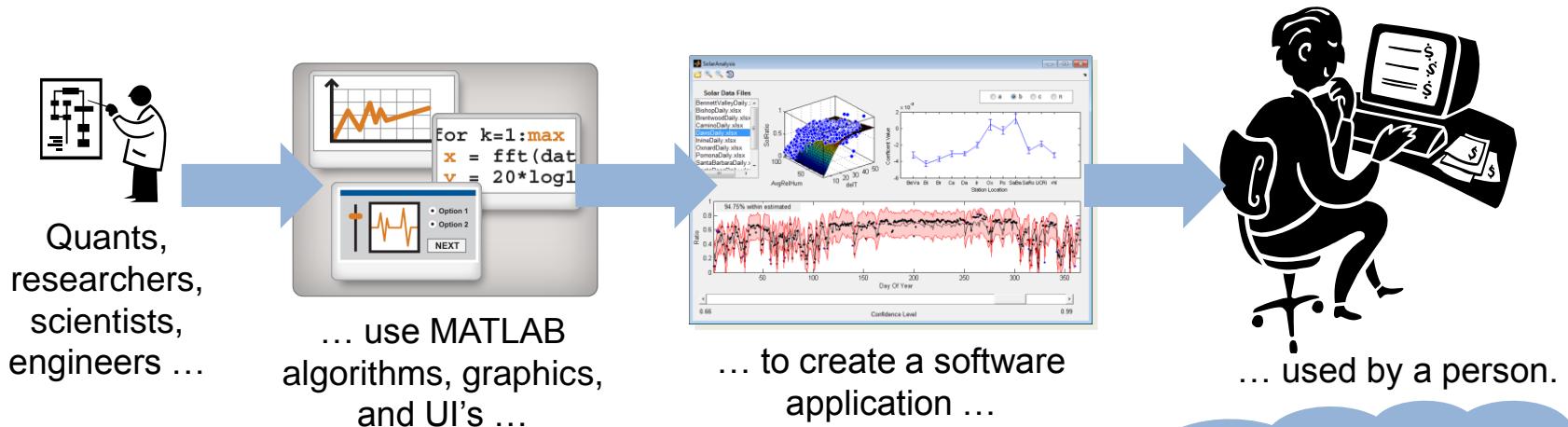
Mika Judin
Ruukki Metals

[Link to article](#)

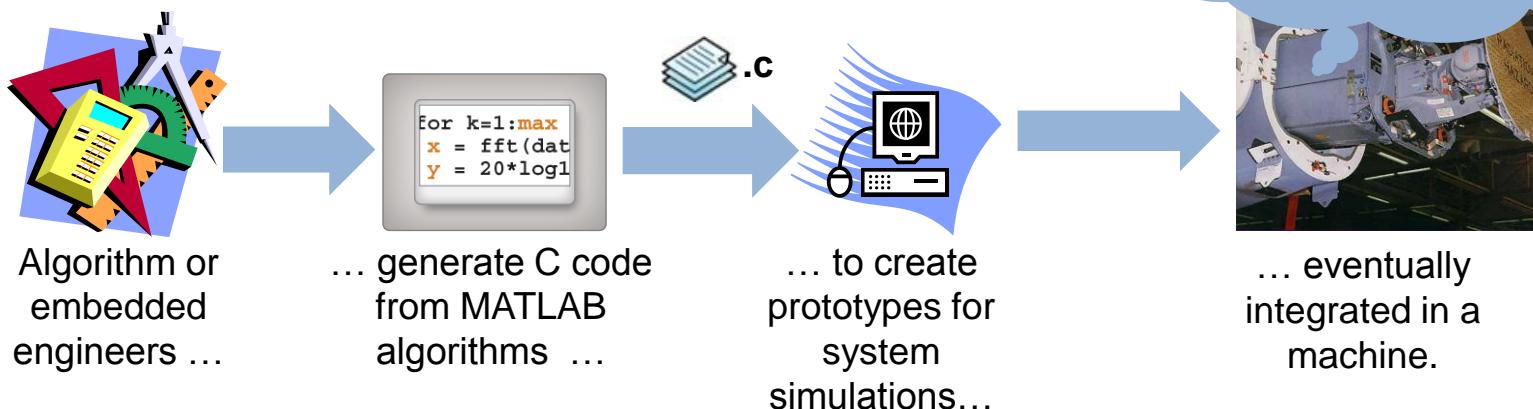
Supplemental Material

Typical Workflows for Coder and Compiler

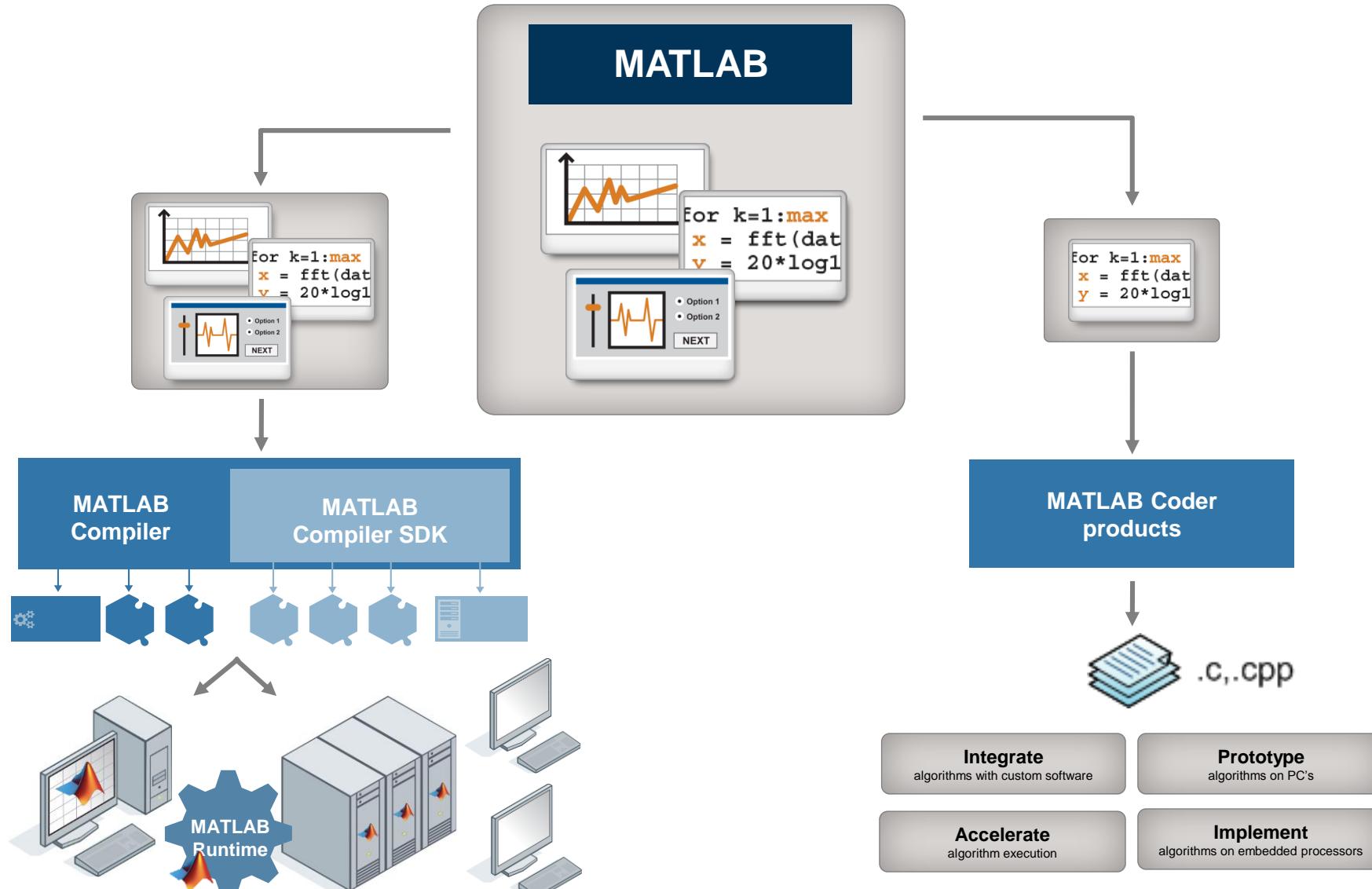
Technical Computing: MATLAB Compiler process



Model-based Design: MATLAB Coder process



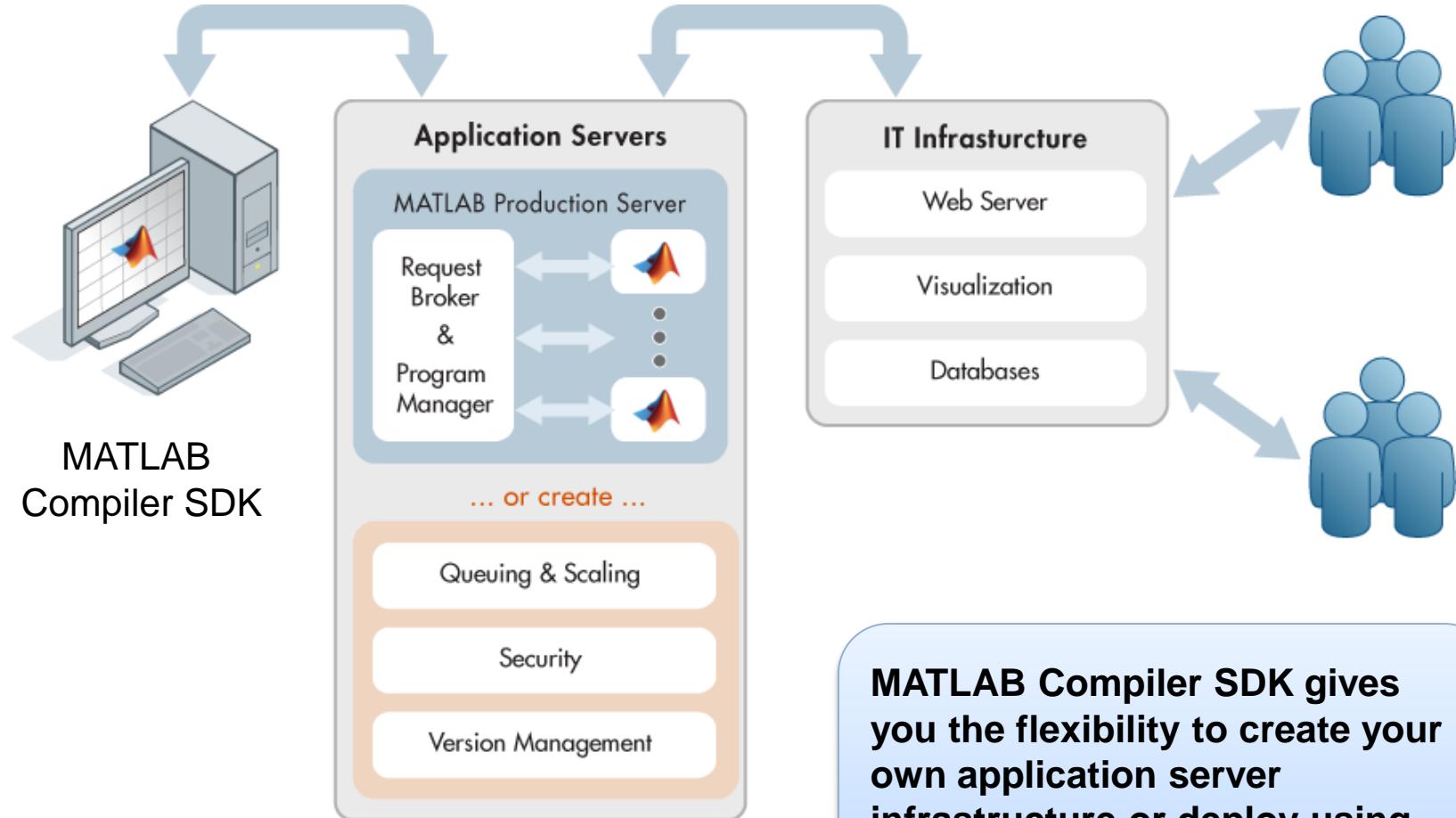
Advising on Deployment or Code Generation



MATLAB Compiler SDK and MATLAB Coder

	MATLAB Compiler MATLAB Compiler SDK	MATLAB Coder
Output	Software components	Portable and readable C source code
MATLAB language support	Full	Subset
Additional libraries	MATLAB Runtime	None
Supported toolboxes	Most toolboxes	Some toolboxes
License model	Royalty-free	Royalty-free
Extensions	MATLAB Production Server	Embedded Coder

Options for Web/Enterprise Application Servers



Production Deployment Workflow

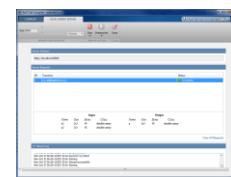
Development

MATLAB
Developer

Initial Test
Application

Verify data
handling and
initial behavior

Debug Algorithm



MATLAB
Algorithm

New in
R2015a

MATLAB
Compiler SDK

Deployable
Archive

Enterprise
Application
Developer

Web
Application

Client
Library

MATLAB Production Server

Function Call

Production



Web
Application

Client
Library

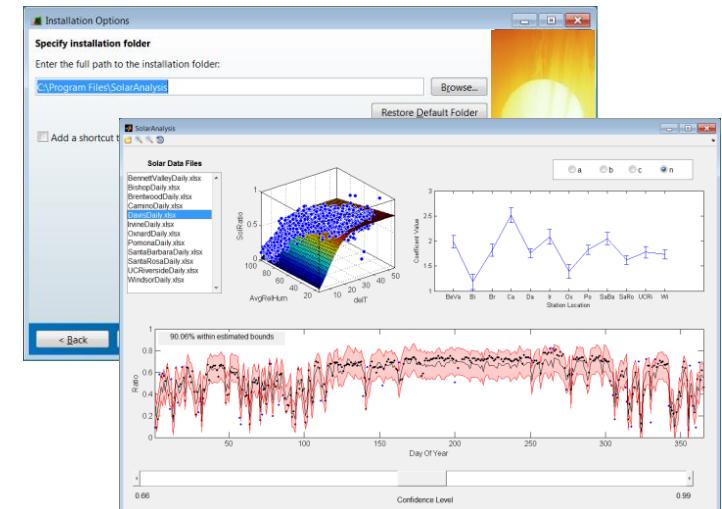
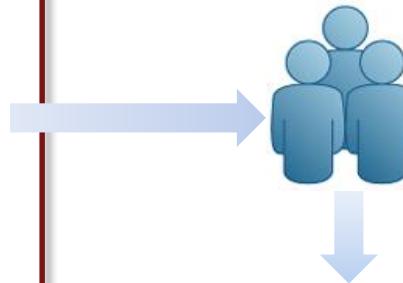
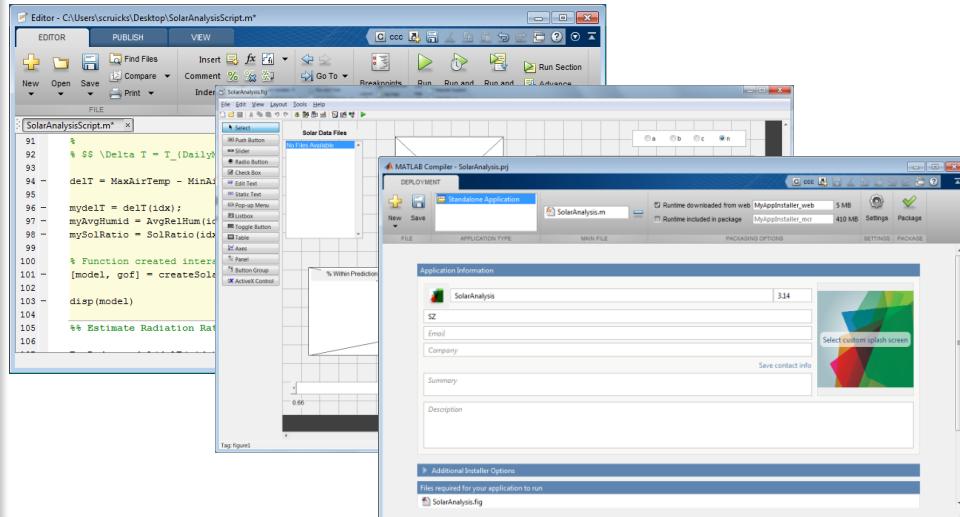
MATLAB Production Server

Function Calls

Deployable
Archives

Typical Process for Standalone Applications

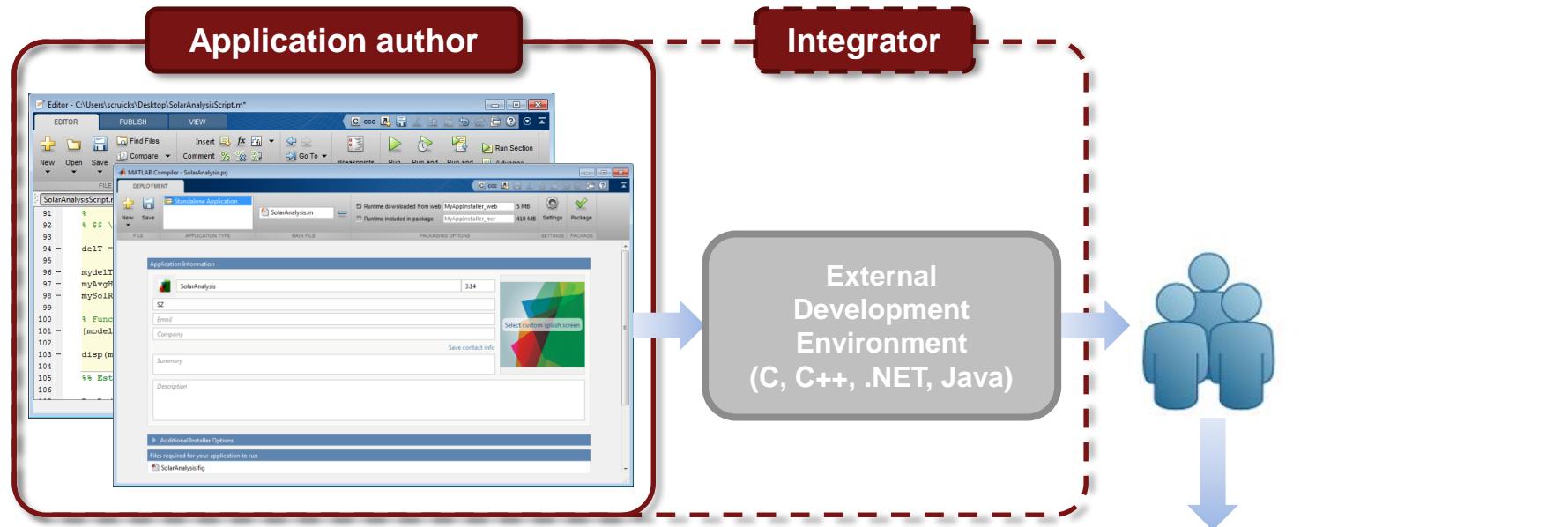
Application author



- 1.) Create MATLAB algorithms
- 2.) Define the user interface
- 3.) Package the application using MATLAB Compiler
- 4.) Give the application installer to someone

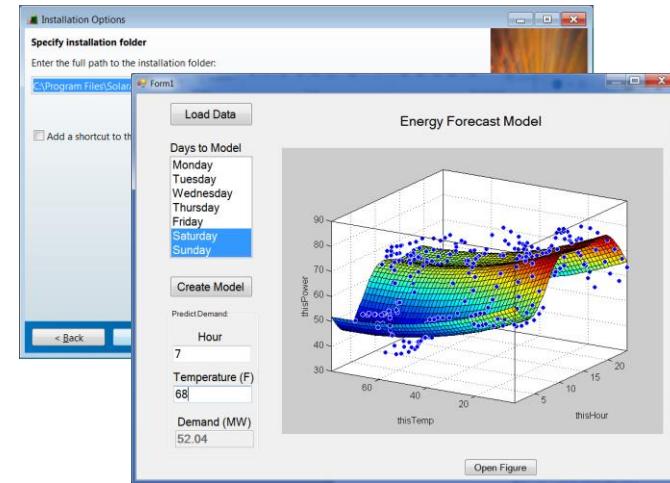
They will install the application ... and run it on their desktop

Typical Process for Integrated Applications

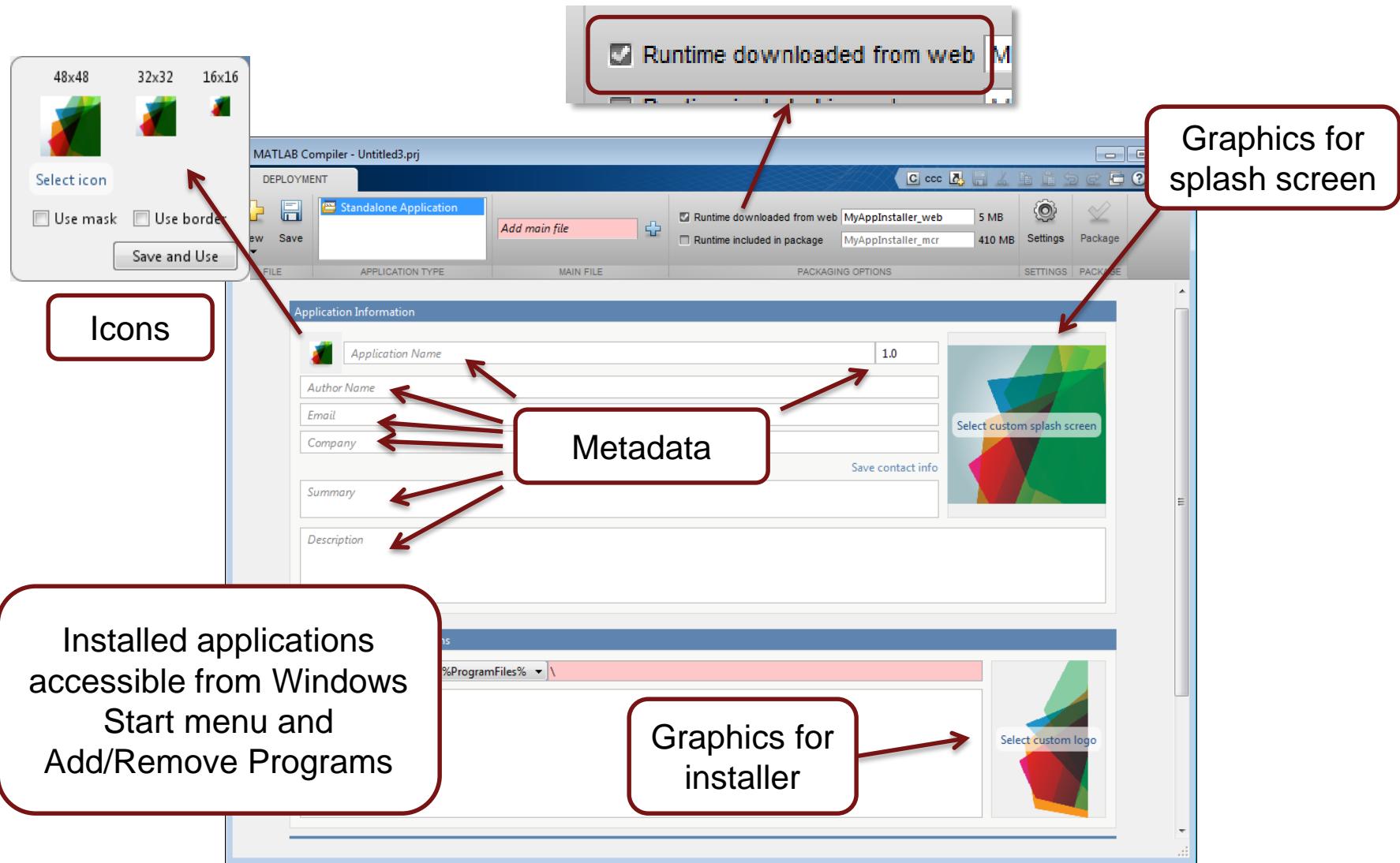


- 1.) Create MATLAB algorithms
- 2.) Package component libraries using MATLAB Compiler SDK
- 3.) Use an external development environment to develop integrated application, including user interface
- 4.) Give the final application to someone

They will install the application on desktops or servers
... for their own use or for use by others

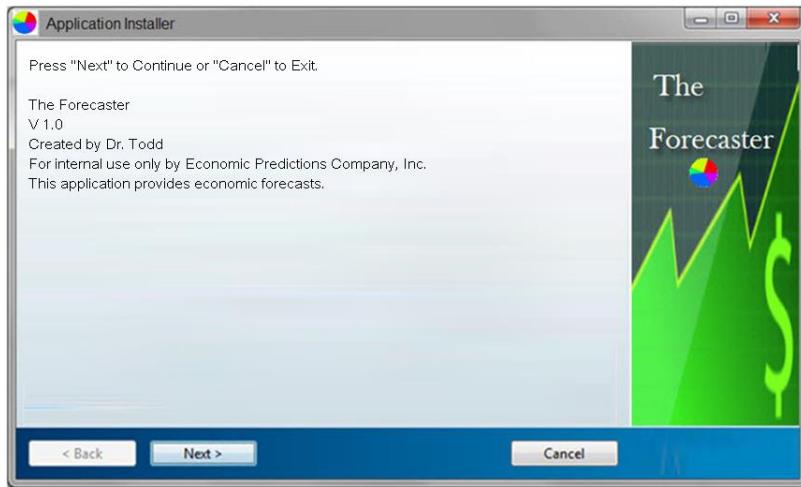


Customizations for your Applications

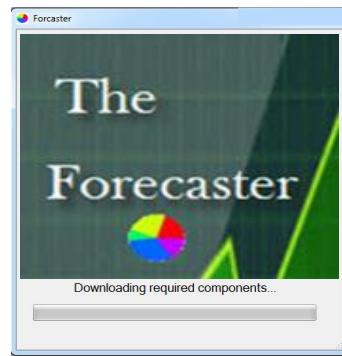


End Customer sees a Professional Application

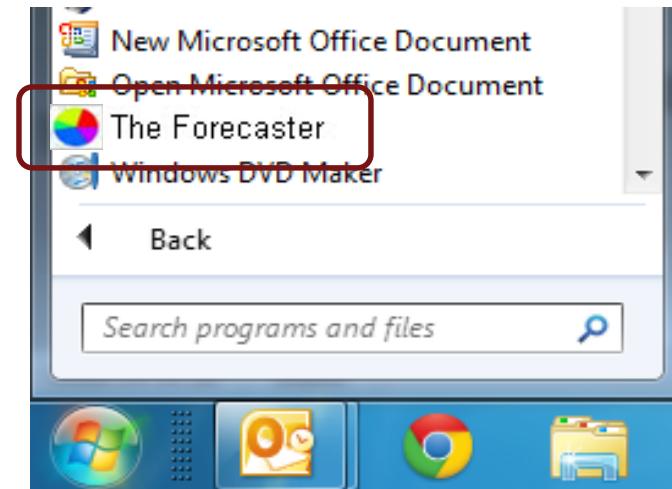
Installer



Splash Screen



Application in Start menu



Icon



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