

How To Install **sp_solve,SPSolveV2-0c**

Gary Anderson

January 10, 2006

The **sp_solve** program requires Matlab version 6 or later. It should run on any platform that supports Matlab.¹ (Anderson, 1997; Anderson & Moore, 1983; Anderson & Moore, 1985) You must have a program for extracting files from the “zipped” file

sp_solve.zip.

To install the code:

1. extract the files in some folder/directory where you can create the directory **sp_solve**
2. cd sp_solve
3. type matlab -nodesktop at shell prompt
4. type SPInstall at matlab prompt²
5. type SPRunTests at matlab prompt³

Report any problems to Gary Anderson(ganderson@frb.gov)

References

Anderson, Gary. 1997. *A Reliable and Computationally Efficient Algorithm for Imposing the Saddle Point Property in Dynamic Models*. Unpublished Manuscript, Board of Governors of the Federal Reserve System. Downloadable copies of this and other related papers at <http://www.bog.frb.fed.us/pubs/oss/oss4/aimindex.html>.

¹The code has only been tested on SunOS msumx1.rsma.frb.gov 5.9 Generic.112233-12 sun4u sparc SUNW,UltraAX-MP(Matlab Version 6.0.0.88 (R12)), Linux(Matlab Version 7.0.1.24704 (R14) Service Pack 1), and Windows XP(Matlab Version 7.0.1.24704 (R14) Service Pack 1) platforms.

²Version 6 users will need to either 1) notify matlab of the existence of new java programs, or 2) guarantee that “!java -version” executes an external version of java. To aide in implementing the first approach, the SPInstall program generates operating system specific SPClasspathOsName.txt files that one can use to update the original classpath.txt files. See Matlab External Interfaces/API Chapter 5(Page 5-7) for details.

³On SunOs boxes, one can also run SPRunSunOsTests

Anderson, Gary, & Moore, George. 1983. *An Efficient Procedure for Solving Linear Perfect Foresight Models*. Unpublished Manuscript, Board of Governors of the Federal Reserve System. Downloadable copies of this and other related papers at <http://www.bog.frb.fed.us/pubs/oss/oss4/aimindex.html>.

Anderson, Gary, & Moore, George. 1985. A Linear Algebraic Procedure For Solving Linear Perfect Foresight Models. *Economics Letters*, **17**(3).