

How To Install **sp_solve Version SPSolveV2-0g**

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The **sp_solve Version SPSolveV2-0g** 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)

For this installation procedure to work, you must have access to the Board's RSMA network via a Board desktop or laptop. You must also be in the "AIM" unix group. Type the command "groups" at a unix prompt to get a list of the groups you are in. If you're not in the group, contact Gary Anderson to become a member.

To install the code:

1. Set the CVSROOT environment variable

Unix

Get a unix prompt from xterm, or an emacs shell. At a unix prompt type:

```
setenv CVSROOT /msu/res2/res5/cvsroot/
```

Windows

Use Control Panel→Settings→Advanced to set

CVSROOT=:ext:yourloginid@msumx1:/msu/res2/res5/cvsroot/ and
CVS_RSH=ssh

Use cygwin to start a bash shell

2. cd to some location where you can allow cvs to create the directory
sp_solve
3. type cvs co -P -r sp_solveV2-0 sp_solve
4. cd sp_solve
5. type matlab -nodesktop at shell prompt
6. type SPInstall at matlab prompt

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.

7. type `SPRunTests` at matlab prompt²

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 Unpublished Manuscript, Board of Governors of the Federal Reserve System.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>.
- 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 Unpublished Manuscript, Board of Governors of the Federal Reserve System.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).

²On SunOs boxes, one can also run `SPRunSunOsTests`