Genetic Algorithms and Portfolio Problems in Matlab
Lab 12

(1) Download **all** files for the lab into the same folder from
http://laits.utexas.edu/compeco/Courses/index363.html

(2) Files include: gaportfol1.m, gaportfol2.m, gaportfol3.m, gaportfol4.m,
gaportfol5.m, initpopdet.m, initpopran_gaportfol.m, crossover.m,
mutation.m, normport.m, parentsrand.m, parentsdet.m, fitness.m,
fitnessc.m

(3) Either open the file "gaportfol#.m" (for # as 1, 2, 3, 4, or 5) with Matlab
or open from within Matlab. Make sure to either use the command
"addpath C:\path\to\file" or press the green "play" button in the
function/script editor and "add to path". The files get more complex the
higher the #.

(4) Have fun! There are a number of ways to extend this lab. You may want
to start by implementing the same features you implemented for the
previous portfolio model lab.

(5) Make sure to save your work after you finish.

(6) Sidenote:

Any of the script files (gaportfol#.m) may be used for the evolutionary
portfolio problem. The functions required by any porfolio script file are
crossover.m, fitness.m, fitnessc.m, initpoprand.m,
init_popran_gaportfol.m, mutation.m, normport.m, parentsrand.m, and
parentsdet.m.