There are two folders: `example` and `simulations`.

The folder `example` includes the R code intended for distribution. In the future we want to upload the code as an R package to a public repository, but at this point the code is not in the appropriate form for that. Therefore, what we provide is a script `GVEC.R` to be compiled, that contains all the classes and functions that will be in the package. A short script, `example.R`, loads the time series of the example and calls the functions that perform the automatic identification and calculate forecasts.

The folder `simulations` contains some MATLAB functions that run the simulations. The MATLAB code is not intended to be distributed in the same sense as the R code. Its purpose is just to perform the `simulations` and we provide it just to allow checking its validity. Therefore, the functionalities of this code are reduced with respect to the R code. The reason why we have not used R for this is that our MATLAB code runs considerably faster so it allows running a good number of simulations in a short time.