

```

1  /*****
2  File name: readData.cpp
3  Description: read data from file
4  *****/
5
6  #include "readData.h"
7  #include "csv.h"
8  #include "string_to_double.h"
9
10 void readData(double **data, std::string fileName)
11 {
12     char tmp[20];
13     std::ifstream file ( strcpy(tmp, fileName.c_str()) );
14     Csv csv(file);
15     std::string line;
16     if ( file.is_open() )
17     {
18         int i=0;
19         while ( csv.getline(line) != 0 )
20         {
21             for (int j = 0; j < csv.getnfield(); j++)
22             {
23                 double temp = string_to_double(csv.getfield(j));
24                 // cout << "Asset " << j << ", Return " << i << "=" << temp << "\n";
25                 data[j][i]=temp;
26             }
27             i++;
28         }
29
30         file.close();
31     }
32     else
33     {
34         cout << fileName << " missing\n";
35         exit(0);
36     }
37 }
38

```