

```
1  /*****
2  File name: cal_cov.h
3  Description: calculate covariance matrix
4  *****/
5
6  #pragma once
7  #include <iostream>
8
9  void cal_cov(double **covMatrix, double *meanMatrix, double **retMatrix, int
numberAssets, int numberReturns);
10 void cal_cov(double **covMatrix, double *meanMatrix, double **retMatrix, int
numberAssets, int numberReturns, int startDay);
11
```