NAME

IntervalPrice − interval price

SYNOPSIS

```
#include <ql/prices.hpp>
```

Public Types

enum **Type** { **Open**, **Close**, **High**, **Low** }

Public Member Functions

IntervalPrice (**Real** open, **Real** close, **Real** high, **Real** low)

Inspectors

Real open () const
Real close () const
Real high () const
Real low () const
Real value (IntervalPrice::Type) const

Modifiers

void **setValue** (**Real** value, IntervalPrice::Type)
void **setValues** (**Real** open, **Real** close, **Real** high, **Real** low)

Static Public Member Functions

Helper functions

static **TimeSeries**< **IntervalPrice** > **makeSeries** (const std::vector< **Date** > &d, const std::vector< **Real** > &open, const std::vector< **Real** > &close, const std::vector< **Real** > &high, const std::vector< **Real** > &low)
static std::vector< **Real** > **extractValues** (const **TimeSeries**< **IntervalPrice** > &, IntervalPrice::Type)
static **TimeSeries**< **Real** > **extractComponent** (const **TimeSeries**< **IntervalPrice** > &, enum IntervalPrice::Type)

Detailed Description

interval price

Author

Generated automatically by Doxygen for QuantLib from the source code.

