SFDB DTADJUST

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- C/C++
- .Net

Examines whether the given date falls on a weekend or a holiday (i.e. non-working day), and returns the nearest working business day using a Business Day Convention (BDC).

Returns

status code of the operation

Return values

NDK_SUCCESSOperation successful

NDK_FAILED Operation unsuccessful. See **SFMacros.h** for more details.

See Also

SFDB_ISWRKDY()

Parameters

[in] **argDate** is a serial date number that represents a given date

[in] argNextPrevis the Business Day Convention (BDC): 1=Following, 2=Following Modified,

3=Preceding, 4=Preceding Modified, 5=Unadjusted (default

[in] **holidays** is a (:_:) separated list of holiday names, calendars, countries or currency

[in] **zDates** is an array of holidays dates; each expressed as a serial number (i.e. number

of days since 1.1.1970)

[in] **nSize** is the number of holiday dates.

[in] **wkndNo** is the weekend number (1-7,11-17). If missing, the western weekend (i.e. 1,

"Saturday, Sunday") is used.

[out] retVal is the dates of the nearest business day.

Examples:

dbm_rollover.cpp.

Examines whether the given date falls on a weekend or a holiday (i.e. non-working day), and returns the nearest working business day using a Business Day Convention (BDC).

Return Value

a value from NDK_RETCODE enumeration for the status of the call.

NDK SUCCESS operation successful

Error Code

Parameters

[in] argDate is a serial date number that represents a given date

[in] argNextPrevis the Business Day Convention (BDC): 1=Following, 2=Following Modified,

3=Preceding, 4=Preceding Modified, 5=Unadjusted (default

[in] holidays is a (:_:) separated list of holiday names, calendars, countries or currency

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of days since 1.1.1970)

[in] **wkndNo** is the weekend number (1-7,11-17). If missing, the western weekend (i.e. 1,

"Saturday, Sunday") is used.

[out] retVal is the dates of the nearest business day.

Examples

References

- * Hamilton, J.D.; <u>Time Series Analysis</u>, Princeton University Press (1994), ISBN 0-691-04289-6
- * Tsay, Ruey S.; Analysis of Financial Time Series John Wiley & SONS. (2005), ISBN 0-471-690740
- * D. S.G. Pollock; <u>Handbook of Time Series Analysis</u>, <u>Signal Processing</u>, <u>and Dynamics</u>; Academic Press; Har/Cdr edition(Nov 17, 1999), ISBN: 125609906
- * Box, Jenkins and Reisel; <u>Time Series Analysis: Forecasting and Control</u>; John Wiley & SONS.; 4th edition(Jun 30, 2008), ISBN: 470272848

See Also

[template("related")]