NDK_ACF_ERROR

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- C/C++
- .Net

```
int __stdcall NDK_ACF_ERROR(double * X,
                            size_t   N,
                            size_t   K,
                            double * retVal
                            )
```

Calculates the standard error in the sample autocorrelation function.

Returns

status code of the operation

Return values

NDK_SUCCESS Operation successful
NDK_FAILED   Operation unsuccessful. See **Macros** for full list.

Parameters

[in] **X**   is the univariate time series data (a one dimensional array).
[in] **N**   is the number of observations in X.
[in] **K**   is the lag order (e.g. k=0 (no lag), k=1 (1st lag), etc.).
[out] **retVal** is the standard error in the sample auto correlation value.

Remarks

- The time series is homogeneous or equally spaced.
- The time series may include missing values (e.g. NaN) at either end.
- The lag order (k) must be less than the time series size, or else an error value (NDK_INVALID_VALUE=-302) is returned.

Requirements

Header	SFSDK.H
Library	SFSDK.LIB
DLL	SFSDK.DLL

Examples

```
#include "SFMacros.h"
#include "SFSDK.h"


// Input time series: 110 observation
double data[110]={0.23, 0.24, 0.45, ..., 0.95}


int nRet = NDK_FAILED;
double retVal = -2.0f;
nRet = NDK_ACF_ERROR(data, 110, 1, &retVal);
if( nRet < NDK_SUCCESS){
    // Error occured
    // Call NDK_MSG to retrieve description of the error, and write it to the log
 file
    ....
}
```

int NDK_ACF_ERROR(double[] **pData**,	**Namespace:** NumXLAPI
UIntPtr **nSize**,	**Class:** SFSDK
int **nLag**,	**Scope:** Public
out double **retVal**	**Lifetime:** Static
)	

Calculates the standard error in the sample autocorrelation function.

Return Value

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

NDK_SUCCESS operation successful
Error   Error Code

Parameters

[in] **pData** is the univariate time series data (a one dimensional array).

[in] **nSize** is the number of observations in pData.

[in] **nLag** is the lag order (e.g. nLag=0 (no lag), nLag=1 (1st lag), etc.).

[out] **retVal** is the standard error in the sample auto correlation value.

Remarks

- The time series is homogeneous or equally spaced.
- The time series may include missing values (e.g. NaN) at either end.
- The lag order (nLag) must be less than the time series size, or else an error value

(NDK_INVALID_VALUE=-302) is returned.

Exceptions

Exception Type	Condition
None	N/A

Requirements

Namespace	NumXLAPI
Class	SFSDK
Scope	Public
Lifetime	Static
Package	NumXLAPI.DLL

Examples

References

Hamilton, J .D.; Time Series Analysis , 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

See Also

[template("related")]