NDK_ADD

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- C/C++
- .Net

```
int __stdcall NDK_ADD(double * X,
size_t N1,
const double * Y,
size_t N2
)
```

Returns an array of cells for the sum of two time series.

Returns

status code of the operation

Return values

NDK_SUCCESSOperation successfulNDK_FAILEDOperation unsuccessful. See Macros for full list.

Parameters

[in, out] X is the univariate time series data (a one dimensional array).

- [in] **N1**is the number of observations in X.
- [in] **Y** is the second univariate time series data (a one dimensional array).
- [in] **N2**is the number of observations in Y.

Remarks

- 1. The time series is homogeneous or equally spaced.
- 2. The two time series have an identical number of observations and time order, or the second series contains a single value.
- 3. In the case where the two time series are identically sized, the two series are added together point-by-point: \[\left[z_t\right] = \left[x_t\right] + \left[y_t\right] \] Where:
 - $\circ \ \ (\ left[z_t\right]) is the sum time series.$
 - $(\left| x_t \right|)$ is the first time series.
 - $(\left| f_{y_t}\right|)$ is the second time series.
- 4. In the case where the second time series is passed as a single value (\$\alpha\$), this constant is added to all points in the first time series: \[\left[z_t\right] = \left[x_t\right] + \left[\alpha\right] \] Where:
 - \(\left[z_t\right]\) is the sum time series.
 - \(\left[x_t\right]\) is the first time series.
 - \(\alpha\) is a constant value.
- 5. The returned array has the same size and time order as the first input time series.

Requirements

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

Examples

int	NDK_ADD(double[] data1,		
	UIntPtr	nSize1,	
	double[]	data2,	
	UIntPtr	nSize2	
)		

Namespace: NumXLAPI Class: SFSDK Scope: Public Lifetime: Static

Returns an array of cells for the sum of two time series.

Returns

status code of the operation

Return values

NDK_SUCCESSOperation successfulNDK_FAILEDOperation unsuccessful. See Macros for full list.

Parameters

- [in, out] data1 is the univariate time series data (a one dimensional array).
- [in] **nSize1**is the number of observations in data1.
- [in] **data2** is the second univariate time series data (a one dimensional array).
- [in] **nSize2**is the number of observations in data2.

Remarks

- 1. The time series is homogeneous or equally spaced.
- 2. The two time series have an identical number of observations and time order, or the second series contains a single value.
- 3. In the case where the two time series are identically sized, the two series are added together point-by-point: \[\left[z_t\right] = \left[x_t\right] + \left[y_t\right] \] Where:

- $\circ \ \ (\ left[z_t\right]) is the sum time series.$
- $(\left| x_t \right|)$ is the first time series.
- \(\left[y_t\right]\) is the second time series.
- 4. In the case where the second time series is passed as a single value (\$\alpha\$), this constant is added to all points in the first time series: \[\left[z_t\right] = \left[x_t\right] + \left[\alpha\right] \] Where:
 - \(\left[z_t\right]\) is the sum time series.
 - \(\left[x_t\right]\) is the first time series.
 - \(\alpha\) is a constant value.
- 5. The returned array has the same size and time order as the first input time series.

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")]