NDK_DETREND

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- C/C++
- .Net

```
int __stdcall NDK_DETREND(double * X,
                          size_t   N,
                          WORD     polyOrder
                         )
```

Detrends a time series using a regression of y against a polynomial time trend of order p.

Returns

status code of the operation

Return values

NDK_SUCCESS Operation successful

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

Parameters

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

`[in]` **N** is the number of observations in X.

`[in]` **polyOrder** is the order of the polynomial time trend: 0. subtracts mean (default)

Order	Description
0	subtracts mean (default)
1	constant plus trend model
2	constant plus trend and squared trend model

Remarks

1. The time series is homogeneous or equally spaced.
2. The time series may include missing values (NaN) at either end.

Requirements

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

Examples

```
int NDK_DETREND(double[] pData,
                UIntPtr  nSize,
                short    polyOrder
               )
```

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

Detrends a time series using a regression of y against a polynomial time trend of order p.

Returns

status code of the operation

Return values

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

Parameters

[in,out] **pData** is the univariate time series data (a one dimensional array).
[in] **nSize** is the number of observations in pData.
[in] **polyOrder** is the order of the polynomial time trend: 0. subtracts mean (default)

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Remarks

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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")]