

NDK_EDF

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- C/C++
- .Net

```
int __stdcall NDK_EDF(double * pData,  
                    size_t  nSize,  
                    double  targetVal,  
                    WORD    retType,  
                    double * retVal  
                    )
```

Calculates the empirical distribution function (or empirical cdf) of the sample data.

Returns

status code of the operation

Return values

NDK_SUCCESS Operation successful

NDK_FAILED Operation unsuccessful. See [Macros](#) for full list.

Parameters

[in] **pData** is the input data series (one/two dimensional array).

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

[in] **targetVal** is the target value to compute the underlying cdf for.

[in] **retType** is a switch to select the return output (1=CDF (default), 2=Inverse CDF).

[out] **retVal** is the computed value.

Requirements

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

Examples

```
int NDK_EDF(double[] pData,
            UIntPtr nSize,
            double targetVal,
            short retType,
            ref double retVal
            )
```

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

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[in] **retType** is a switch to select the return output (1=CDF (default), 2=Inverse CDF).

[out] **retVal** is the computed value.

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")]
