

NDK_FARIMA_FITTED

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- [C/C++](#)
- [.Net](#)

```
int __stdcall NDK_FARIMA_FITTED(double * pData,
                                size_t  nSize,
                                double  mean,
                                double  sigma,
                                double  nIntegral,
                                double * phis,
                                size_t  p,
                                double * thetas,
                                size_t  q,
                                WORD  retType
                                )
```

Returns an array of cells for the fitted values (i.e. mean, volatility and residuals)

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] **mean** is the ARMA model mean (i.e. mu).
- [in] **sigma** is the standard deviation of the model's residuals/innovations.
- [in] **nIntegral** is the model's integration fractional order.
- [in] **phis** are the parameters of the AR(p) component model (starting with the lowest lag).
- [in] **p** is the number of elements in phis (order of AR component)
- [in] **thetas** are the parameters of the MA(q) component model (starting with the lowest lag).
- [in] **q** is the number of elements in thetas (order of MA component)
- [in] **retType** is a switch to select a output type

Order Description

- | | |
|---|---|
| 1 | Fitted mean (default) |
| 2 | Fitted standard deviation or volatility |
| 3 | Raw (non-standardized) residuals |
| 4 | Standardized residuals |

Remarks

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

Requirements

Header	SFSDK.H
Library	SFSDK.LIB
DLL	SFSDK.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
- * D. S.G. Pollock; [Handbook of Time Series Analysis, Signal Processing, and Dynamics](#); Academic Press; Har/Cdr edition(Nov 17, 1999), ISBN: 125609906
- * Box, Jenkins and Reisel; [Time Series Analysis: Forecasting and Control](#); John Wiley & SONS.; 4th edition(Jun 30, 2008), ISBN: 470272848

See Also

[template("related")]