NDK_GAUSS_RNG

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- C/C++
- .Net

```
int __stdcall NDK_GAUSS_RNG(double   mean,
                            double   sigma,
                            UINT     seed,
                            double * retArray,
                            UINT     nArraySize
                           )
```

Returns a sequence of random numbers drawn from Normal distribution.

Returns

status code of the operation

Return values

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

Parameters

[in] **mean** is the mean of the Gaussian distribution.
[in] **sigma** is the standard deviation of the Gaussian distribution.
[in] **seed** is a number to initialize the psuedorandom number generator.
[out] **retArray** are the generated random values.
[in] **nArraySize** is the number of elements in retArray

Remarks

Requirements

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

```
int NDK_GAUSS_RNG(double   mean,
                  double   stdev,
                  UIntPtr  seed,
```

Namespace: NumXLAPI
Class: SFSDK
Scope: Public

```
    double[] pData,
    UIntPtr  nSize
)
```

Lifetime: Static

Returns a sequence of random numbers drawn from Normal distribution.

Return Value

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

NDK_SUCCESS operation successful
Error Error Code

Parameters

[in] **mean** is the mean of the Gaussian distribution.
[in] **stdev** is the standard deviation of the Gaussian distribution.
[in] **seed** is a number to initialize the psuedorandom number generator.
[out] **pData** are the generated random values.
[in] **nSize** is the number of elements in retArray
6. Special cases: By definition, \(\hat{\rho}(0) \equiv 1.0\)

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")]