

NDK_GED_FORECI

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

```
int __stdcall NDK_GED_FORECI ( double  mean,  
                               double  sigma,  
                               double  df,  
                               double  alpha,  
                               BOOL    upper,  
                               double * retVal  
                               )
```

Returns the upper & lower limit of the confidence interval for the Generalized Error Distribution (GED) 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 GED distribution.

[in] **sigma** is the standard deviation of the GED distribution.

[in] **df** is the degrees of freedom (nu) of the GED distribution.

[in] **alpha** is the statistical significance level. If missing, a default of 5% is assumed.

[in] **upper** is a switch to select the limit (upper/lower).

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

Remarks

Requirements

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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")]