NDK_GED_XKURT

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- C/C++
- .Net

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int __stdcall NDK_GED_XKURT(double   df,

double * retVal

)

Calculates the excess kurtosis of the generalized error distribution (GED).

Returns

status code of the operation

Return values

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

Parameters

[in] **df**   is the shape parameter (or degrees of freedom) of the distribution (V > 1).
[out] **retVal** is the computed value

Remarks

Requirements

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

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int NDK_GED_XKURT(double   df,

ref double retVal

)

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

Calculates the excess kurtosis of the generalized error distribution (GED).

Return Value

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

NDK_SUCCESS operation successful
Error   Error Code

Parameters

[in] **df**   is the shape parameter (or degrees of freedom) of the distribution (V > 1).
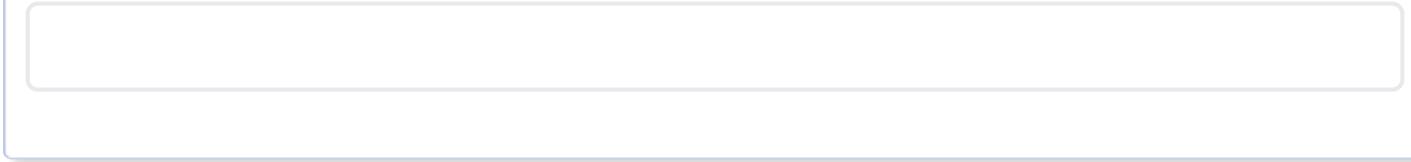[out]**retVal**is the computed value

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")]