

NDK_GLM_VALIDATE

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

```
int __stdcall NDK_GLM_VALIDATE ( double * betas,  
                                size_t   nBetas,  
                                double   phi,  
                                WORD      Lvk  
                                )
```

Examines the model's parameters for constraints (e.g. positive variance, etc.).

Returns

status code of the operation

Return values

NDK_SUCCESS Operation successful

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

Parameters

[in] **betas** are the coefficients of the GLM model (a one dimensional array)

[in] **nBetas** is the number of the coefficients in betas. Note that nBetas must be equal to nVars+1

[in] **phi** is the GLM dispersion parameter. Phi is only meaningful for Binomial (1/batch or trial size) and for Gaussian (variance).

- Binomial : phi = Reciprocal of the batch/trial size.
- Gaussian : phi = variance.
- Poisson : phi = 1.0

[in] **Lvk** is the link function that describes how the mean depends on the linear predictor (see [GLM_LINK_FUNC](#)).

1. Identity (default)
2. Log
3. Logit
4. Probit
5. Complementary log-log

Remarks

1. The underlying model is described [here](#).
2. The GLM_CHECK function examines primarily the value of dispersion factor (Phi):
 - For Poisson distribution, the dispersion factor (Phi) must be equal to 1(one).

- For Binomial distribution: the dispersion factor (Φ) must be greater than zero, and less than one.
- For Gaussian distribution, the dispersion coefficient (Φ) must be positive.

Requirements

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 S
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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")]