

NDK_INTERP_NAN

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- C/C++
- .Net

```
int __stdcall NDK_INTERP_NAN(double * X,  
                             size_t  N,  
                             WORD    nMethod,  
                             double  plug  
                             )
```

Returns an array of a time series after substituting all missing values with the mean/median.

Returns

status code of the operation

Return values

NDK_SUCCESS Operation successful

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

See Also

NDK_INTERPOLATE()

Parameters

[in, out] **X** is the univariate time series data (a one dimensional array).

[in] **N** is the number of observations in X.

[in] **nMethod** is an identifier for the method used to generate values for any missing data:

Method	Value
Mean (default)	1
Median	2
Constant	3
Forward	4
Backward	5
Linear	6
Cubic spline	7
Weighted moving average	8
Exponential smoothing	9
Brownian bridge	10

[in] **plug** is the data argument related to the selected treatment method (if applicable). For instance, if the method is constant, then the value would be the actual value.

Remarks

1. The time series is homogeneous or equally spaced.
2. The function operates only on intermediate missing values. Missing values on both sides are left unchanged.
3. The function maintains the original time-order of the data set.

Requirements

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

Examples

```
int NDK_INTERP_NAN(double[] pData,  
                  UIntPtr nSize,  
                  short nMethod,  
                  double plug  
                  )
```

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

Returns an array of a time series after substituting all missing values with the mean/median.

Returns

status code of the operation

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See Also

NDK_INTERPOLATE()

Parameters

[in,out] **pData** is the univariate time series data (a one dimensional array).

[in] **nSize** is the number of observations in pData.

[in] **nMethod** is an identifier for the method used to generate values for any missing data:

Method	Value
Mean (default)	1
Median	2
Constant	3
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Linear	6
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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")]
