NDK_PACF

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- C/C++
- .Net

```
int __stdcall NDK_PACF(double * X,
                       size_t   N,
                       size_t   K,
                       double * retVal
                      )
```

Calculates the sample partial autocorrelation function (PACF).

Returns

status code of the operation

Return values

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

Parameters

[in] **X** is the univariate time series data (a one dimensional array).
[in] **N** is the number of observations in X.
[in] **K** is the lag order (e.g. k=0 (no lag), k=1 (1st lag), etc.).
[out] **retVal** is the calculated sample partial-autocorrelation value.

Remarks

1. The sample data may include observations with missing values (NaN)

Requirements

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

Examples

```
int NDK_PACF(double[]    pData,
             UIntPtr     nSize,
             int         nLag,
             out double  retVal
            )
```

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

Calculates the sample partial autocorrelation function (PACF).

Return Value

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

NDK_SUCCESS operation successful
Error Error Code

Parameters

[in] **pData** is the univariate time series data (a one dimensional array).
[in] **nSize** is the number of observations in pData.
[in] **nLag** is the lag order (e.g. k=0 (no lag), k=1 (1st lag), etc.).
[out] **retVal** is the calculated sample partial-autocorrelation value.

Remarks

1. The sample data may include observations with missing values (NaN)

Exceptions

Exception Type	Condition
None	N/A

Requirements

Namespace	NumXLAPI
Class	SFSDK
Scope	Public

Lifetime	Static
Package	NumXLAPI.DLL

Examples

References

Hull, John C.; Options, Futures and Other DerivativesFinancial Times/ Prentice Hall (2011), ISBN 978-0132777421

See Also

[template("related")]