

# NDK\_PACFCI

Last Modified on 04/15/2016 11:04 am CDT

- C/C++
- .Net

```
int __stdcall NDK_PACFCI(double * X,  
                        size_t  N,  
                        size_t  K,  
                        double  alpha,  
                        double * ULCI,  
                        double * LLCI  
                        )
```

Calculates the confidence interval limits (upper/lower) for the partial-autocorrelation function.

## 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.).

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

[out] **ULCI** is the upper limit value of the confidence interval.

[out] **LLCI** is the lower limit value of the confidence interval.

## Remarks

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

## Requirements

<b>Header</b>	SFSDK.H
<b>Library</b>	SFSDK.LIB
<b>DLL</b>	SFSDK.DLL

## Examples

```
int NDK_PACFCI(double[] pData,
               UIntPtr nSize,
               int nLag,
               double alpha,
               out double retUpper,
               out double retLower
               )
```

<b>Namespace:</b> NumXLAPI
<b>Class:</b> SFSDK
<b>Scope:</b> Public
<b>Lifetime:</b> Static

Calculates the confidence interval limits (upper/lower) for the partial-autocorrelation function.

### 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.).

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

[out] **retUpper** is the upper limit value of the confidence interval.

[out] **retLower** is the lower limit value of the confidence interval.

### Remarks

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

### Exceptions

Exception Type	Condition
None	N/A

### Requirements

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<b>Namespace</b>	NumXLAPI
<b>Class</b>	SFSDK
<b>Scope</b>	Public
<b>Lifetime</b>	Static
<b>Package</b>	NumXLAPI.DLL

### Examples

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### References

Hull, John C.; [Options, Futures and Other Derivatives](#)Financial Times/ Prentice Hall (2011), ISBN 978-0132777421

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### See Also

[template("related")]

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