NDK_PORTFOLIO_RET

Last Modified on 03/14/2016 11:15 am CDT

- C/C++
- .Net

```
int __stdcall NDK_PORTFOLIO_RET ( double * weights,
                                  size_t   nAssets,
                                  double * returns,
                                  double * ret
                                )
```

Calculates the portfolio equivalent return.

Returns

status code of the operation

Return values

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

Remarks

1. The number of assets in the portfolio equals to asset returns array size.
2. The assets returns and the weights arrays must have identical size.
3. The assets order in the returns array must match their order in the weights array.

Requirements

Header	SFSDK.H

Library	SFSDK.LIB
DLL	SFSDK.DLL

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")]