NDK_REVERSE

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- C/C++
- .Net

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int __stdcall NDK_REVERSE(double * X,

                                size_t   N

)

Returns the time-reversed order time series (i.e. the first observation is swapped with the last observation, etc.): both missing and non-missing values.

Returns

status code of the operation

Return values

NDK_SUCCESS Operation successful

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

Parameters

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

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

Remarks

1. The time series is homogeneous or equally spaced.
2. The reverse operator changes the time-order from ascending to descending or vice versa: $$\left[z_t\right] = \left[x_{T-t}\right]$$ Where:
   - $\left[z_t\right]$ is the reversed time series.
   - $\left[x_t\right]$ is the input time series.
   - T is the number of observations (including missing values) in the input time series.
3. The returned array has the same size as the input time series.

Requirements

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

Examples

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int NDK_REVERSE(double[] data,	**Namespace:** NumXLAPI
UIntPtr nSize	**Class:** SFSDK
)	**Scope:** Public
	Lifetime: Static

Returns the time-reversed order time series (i.e. the first observation is swapped with the last observation, etc.): both missing and non-missing values.

Returns

status code of the operation

Return values

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

Parameters

[in,out] **data** is the univariate time series data (a one dimensional array).
[in] **nSize** is the number of observations in data.

Remarks

1. The time series is homogeneous or equally spaced.
2. The reverse operator changes the time-order from ascending to descending or vice versa: $$\left[z_t\right] = \left[x_{T-t}\right]$$ Where:
   - $\left[z_t\right]$ is the reversed time series.
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   - T is the number of observations (including missing values) in the input time series.
3. The returned array has the same size as the input time series.

   #### 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")]