

NDK_TDIST_XKURT

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- [C/C++](#)
- [.Net](#)

```
int __stdcall NDK_TDIST_XKURT ( double   df,
                                double * retVal
                            )
```

Calculates the excess kurtosis of the student's t-distribution.

Returns

status code of the operation

Return values

NDK_SUCCESS Operation successful

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

Remarks

Parameters

[in] **df** is the degrees of freedom of the student's t-distribution ($v > 4$).

[out] **retVal** is the computed value.

Requirements

H S
F
e S
a D
d K
e .
r H

S

L F

l S

b D

r K

a .

r L

y I

B

S

F

S

D D

L K

L .

D

L

L

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")]