

NDK_GAUSS_FORECI

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- C/C++
- .Net

```
int __stdcall NDK_GAUSS_FORECI(double mean,  
                                double sigma,  
                                double alpha,  
                                BOOL upper,  
                                double * retVal  
)
```

Returns the upper & lower limit of the confidence interval for the Gaussian distribution.

Returns

status code of the operation

Return values

NDK_SUCCESS Operation successful

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

Parameters

- [in] **mean** is the mean of the Gaussian distribution.
- [in] **sigma** is the standard deviation of the Gaussian distribution.
- [in] **alpha** is the statistical significance level. If missing, a default of 5% is assumed.
- [in] **upper** is a switch to select the limit (upper/lower).
- [out] **retVal** is the computed value.

Remarks

1. The value of the sigma argument must be a positive.

Requirements

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

int NDK_GAUSS_FORECI(double mean,

Namespace: NumXLAPI

```

        double stdev,
        double alpha,
        short upper,
        ref double retVal
    )

```

Class: SFSDK
Scope: Public
Lifetime: Static

Returns the upper & lower limit of the confidence interval for the Gaussian distribution.

Return Value

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

NDK_SUCCESS operation successful

Error Error Code

Parameters

- [in] **mean** is the mean of the Gaussian distribution.
- [in] **stdev** is the standard deviation of the Gaussian distribution.
- [in] **alpha** is the statistical significance level. If missing, a default of 5% is assumed.
- [in] **upper** is a switch to select the limit (upper/lower).
- [out] **retVal** is the computed value.

Remarks

1. The value of the stdev argument must be a positive.

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
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See Also

[template("related")]
