

NDK_TSTUDENT_FORECI

Last Modified on 05/10/2016 11:29 am CDT

- C/C++
- .Net

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

Returns the upper & lower limit of the confidence interval for 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] **mean** is the mean of the student's t-distribution.
- [in] **sigma** is the standard deviation of the student's t-distribution.
- [in] **df** is the degrees of freedom (nu) of the student's t-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.

Requirements

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

```
int NDK_TSTUDENT_FORECI(double mean,  
                        double stdev,
```

Namespace: NumXLAPI
Class: SFSDK

```

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

```

Scope: Public
Lifetime: Static

Returns the upper & lower limit of the confidence interval for the student's t-distribution.

Return Value

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

NDK_SUCCESS operation successful

Error Error Code

Remarks

Parameters

- [in] **mean** is the mean of the student's t-distribution.
- [in] **sigma** is the standard deviation of the student's t-distribution.
- [in] **df** is the degrees of freedom (nu) of the student's t-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.

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")]