Computer Based Statistical Analysis of Financial Data Using SAS

Franziska Peter

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Introducing SAS

Why should I learn SAS?

• “For Today’s Graduate, Just One Word: Statistics” (The New York Times, August 5, 2009)

• Knowledge of SAS is an asset in many job markets

• The versatility and power of SAS meets many data analysis needs

• SAS programming is fun (once you know how to do it)
Introducing SAS

Outline

11+12.11.2010: Introduction to SAS, Assignment 1
18+19.11.2010: Basic concepts in empirical market microstructure, Assignment 2
25+26.11.2010: Structural models in market microstructure, Assignment 3
02+03.12.2010: Event Study, Assignment 4
13+14.01.2011: International price discovery, Assignment 5

Each week (except for the Introduction) there will be theoretical issues covered followed by an empirical application in SAS.

After Christmas break: Exam (21.01.2011 14 p.m.)
General Information

There will be only one (!) date for the exam.

The exam will take place in the PC-Lab and consist of some theoretical questions as well as programming tasks in SAS.

Registration for the exam takes place during the last session.

Literature will be provided in ILIAS. Password: sasfidata10
General Information

You need to revise assignments by yourselves after each session!