1st set SAS assignments

For the current and the coming SAS exercises: Get familiar with the included SAS Help function and the SAS Online Tutorial which can be found here:


1. Working with data

   i) Create a library named session pointing to a directory of your choice.

   ii) Import the dataset stockprices.xls with PROC IMPORT (use SAS help!) and format the variable DATUM as date8. Label the variables:
       - DAX: DAX Index
       - BAS: BASF Stock Price
       - BAY: Bayer Stock Price
       - HOE: Hoechst Stock Price
       - DBK: Deutsche Bank Stock Price
       - etc.

   iii) Make use of a data step to create a series of the lagged price for each stock (use function \texttt{lag()}) and calculate the log-return for each stock price series (use function \texttt{log()}). Drop the lagged prices from the dataset. \textbf{Hint}: Use a macro to avoid a too long code.

   iv) Choose a return series and/or a price series and plot them. (Use \texttt{PROC GPLOT})