

Computer Based Statistical Analysis of Financial Data Using SAS

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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)

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.)

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

The exam will take place in the PC-Lab and consist of a 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

You need to revise assignments by yourselves after each session!