

## 4th set of SAS assignments

### 1. Create density function of a normally distributed variable

- i) Create a data set with values of the density function of a normal distribution

$$f(x|\mu, \sigma^2) = \frac{1}{\sigma\sqrt{2\pi}} e^{-1/2[(x-\mu)^2/\sigma^2]}$$

with parameters  $\mu = 0.8$  and  $\sigma^2 = 0.6$ . Therefore, use a do loop in a **data step**.

```
DO x=start TO end BY step;
```

```
CALCULATE VALUES OF A NORMAL DENSITY FUNCTION
```

```
output;
```

```
END;
```

Let  $x$  run from  $-4$  to  $4$  in steps of  $0.01$ . Label the created variable.

- ii) Plot the created density function. Label the axis and save the plot as an Encapsulated Postscript (eps). The range of the vertical axis should be from **0 to 0.6 in steps of 0.05**. (Hint: This option goes into the *axis* statement. `order=(min to max by step);`)

- iii) We want to keep the maximum of our axis from above flexible, i.e. match it to the maximum of our observations in order to get a nice plot. The following statements create a macro variable that can then be used in the order statement. Try to figure out what these statements do and use the macro variable in your order statement.

```
proc sql;
```

```
select max(dist) into :max
```

```
from dataset;
```

```
quit;
```

```
data _null_;
```

```
call symput('max',round(&max.,0.1)+0.1);
```

```
run;
```

- iv) Create values from a standard normal distribution ( $\mu = 0$  and  $\sigma^2 = 1$ ) and plot them together with the values from Task (i) into a graph. Use the `symbol` options to create differently coloured lines for the plots.
- v) Create a SAS `MACRO` for the steps i) to iii) with the arguments `%MACRO(path, dataset, startx, endx, step, mu, sigma)`.  
*path* denotes the path where the .eps graph is written out to, *dataset* is any name for your data set, *startx* (*endx*) are any starting (ending) values for which to compute the density function and *mu* and *sigma* are the parameters of your normal distribution.
- vi) Call your macro.