

6th set SAS assignments

1. Event Studies in SAS II

This assignment is based on chapter 5 and chapter 6 in Boehmer/Broussard/Kallunki (2002)

- i) Finish the tasks in chapter 5 (skip the PROC TTEST part).
- ii) Use the macro language to keep the name of the data set, the subgroup of events and the length of the event period flexible. Do not stick too close to chapter 6 but rather get an idea of how it can be achieved.
- iii) Compute the alternative t-statistics presented in chapter 6.
- iv) Finish the macro and call it for one or more event periods of your choice.