

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:*

<http://www.id.unizh.ch/software/unix/statmath/sas/sasdoc/main.htm>.

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 `lag()`) and calculate the log-return for each stock price series (use function `log()`). Drop the lagged prices from the dataset. **Hint:** Use a macro to avoid a too long code.
- iv) Choose a return series and/or a price series and plot them. (Use `PROC GPLOT`)