1st set SAS assignments

Basic SAS - some exercises

1.1 Use the datasets `abx.txt` and `aby.txt` from the introduction. Read them into SAS and store them in a permanent library.

1.2 Use data steps to add the midquote $((bid + ask)/2)$ and the spread $(ask - bid)$ in each data set (name them `midq_abx` and `spread_abx` and `midq_aby` and `spread_aby`). Keep only the newly created variables and the date and time variables in the data sets (use the drop or keep statement in the data step).

1.3 Use `proc sql` to merge both data sets into a new temporary data set called `temp` in such a way that only observations with the same timestamp are in the new data set.

1.4 Use `proc corr` to calculate the correlation between the spreads.

1.5 Use `proc means` to create a new temporary data set called `means` that contains the average spreads and midquotes from the data set `temp`.

2.1 Compute a macro that does the job in 1.2, so that you can replace the code of 1.2 by calling the macro twice and end up with the same datasets.

2.2 Take the data set `temp`: You want to get the means as in 1.5, but you want to have different output datasets for the values on `abx` and `aby`. Write a macro that can be called twice to return these two datasets.