

```
ods pdf file="/home/u60821483/HW3.pdf";
```

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```
data readSp500;
infile '/home/u60821483/my_shared_file_links/haticesahinoglu0/S&P500_textData.txt' firstobs=8 trunccover;
input month $ 1-3 day 5-6 year 9-12 /open comma8.2/ high comma8.2 / low comma8.2 / close comma8.2 / adjclose comma8.2 / volum
if month="Aug" then date=mdy(8,day,year);
/*Problem 1*/
else date=mdy(9,day,year);
/*Problem 4*/
length opentype $ 9;
if open < 4487.43 then opentype = "LowOpen";
else opentype = "HighOpen";
format date worddate12.;
dailyreturn=(close-open)/open;
if dailyreturn > 0 then returnstat = "Positive";
else returnstat = "Negative";
run;
```

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```
proc means data=readSp500 mean std;*computing the mean;
var dailyreturn;
run;
```

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```
/*Problem 2*/
PROC export data=readSP500 (where=(dailyreturn > 0.0000047963922))
outfile="/home/u60821483/greater.txt" dbms=tab;
```

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```
/*Problem 3*/
proc means data=readSp500 median;
var open;
output out=med;
run;
```

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```
/*Problem 5*/
PROC FREQ data= readSp500;
TABLES opentype*returnstat /Nopercent norow nocol;
run;
```

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/*Problem 6
```

The results from the cross frequency table show that there when the open price was lower than the median, there were more occurrences of the daily return being positive than negative. When the open price was higher than the median, there were more occurrences of the daily return being negative than positive.

This can be generalized by saying the Opening price and daily return have a negative correlation. When the opening price is higher, the daily return is more likely to be negative and when the opening price is lower, the daily return is more likely to be positive.

```
*/
```

```
ods pdf close;
```