

IDC4252C

M03ProjectA

Instructions

Use SAS to create visualizations of time series data.

In the SAS for Finance book, the Forecasting Stock Prices and Portfolio Decisions Using Time Series chapter, start in the section titled Visualization of time series data. Review the background and business case study. Stop after executing the PROC CORR code at the beginning of the Module selection and fitting section.

Use SAS Studio to complete the coding sections, generating descriptive statistics and visualizations. Include a comment at the top of your SAS file to include your name and the assignment.

See the screen snip below for help with importing the file and converting to a SAS data set.

The Ch02baddata.xlsx file should be used with the first two PROC UNIVARIATE code blocks.

Then switch to the Ch02data.xlsx file.

Take screenshots of the plots and paste in a Word document / PowerPoint presentation. 'Save As' a PDF file and add to the M30ProjectA GitHub repo.

Save your SAS code and add to the M03ProjectA GitHub repo.

```
1  /* M03Project3A Descriptive Analytics in SAS */
2  /* Pamela Brauda */
3
4  *The first file, Ch02baddata.xlsx, has a bad stock price.;
5  *To spot this single error, a visualization can help!;
6
7  *this part of the path, /home/pamelabrauda0, can be replaced with a tilde, ~ ;
8  FILENAME OLDFILE '~/20242-IDC4252C/M3/ch02baddata.xlsx';
9
10 *Import the Excel file and convert to a SAS data set.;
11 PROC IMPORT DATAFILE=OLDFILE
12     DBMS=XLSX
13     OUT=WORK.raw;
14     GETNAMES=YES;
15 RUN;
16
17 *A good practice to see what's in the data set;
18 PROC CONTENTS DATA=WORK.raw;
19 RUN;
```