Libname E "E:\Downloads";

**proc** **import** datafile= "C:\Users\ls\Desktop\sas quiz Q1.xlsx"

DBMS=xlsx out=GDP replace;

**run**;

**proc** **sort** data=gdp;

by Date;

**run**;

**Proc** **plot** data=gdp;

plot Value\*Date='\*';

title 'Plot of US real GDP growth rate over time';

**run**;

**data** tenpercent;

set gdp;

if ABS(Value) > **0.1**;

**run**;

**proc** **sort** data=E.Fundq;

by datadate;

**run**;

**proc** **rank** data=E.Fundq groups=**5** out=rankings;

by datadate;

var atq;

ranks at\_rank;

**run**;

**data** atq20;

set rankings;

if at\_rank=**4**;

**run**;

**data** profitabilityratio;format datadate yyq.;

set atq20;

PM=**100**\*niq/saleq; ROA=**100**\*niq/atq; TAT=**100**\*saleq/atq;

year=year(datadate);

**run**;

**proc** **sort** data=profitabilityratio nodupkey; by gvkey datadate; **run**;

**proc** **means** data= profitabilityratio nway n median ;

class datadate;

VAR pm roa tat;

output out=qmedian median= pm roa tat; \*rnoa\_ ato\_ pm\_ om\_ dep\_;

**run**;

**data** change;

set qmedian;

lagpm=lag(pm);

pmchg=pm-lagpm;

keep datadate pmchg pm lagpm;

**run**;

**proc** **sql**;

create table mergeap as select distinct \*

from gdp as a ,

change as b

where intck("qtr", b.datadate, a.Date)=**2**;

**quit**;

**proc** **reg** data=mergeap;

model Value=pmchg ;

**quit**;

/\*sp500 market return\*/

**data** sp500adjusted; format caldt yyq.;

set E.sp500 (keep=caldt vwretd ewretd);

**run**;

**proc** **means** data= sp500adjusted nway n median ;

class caldt;

VAR vwretd;

output out=qmedian2 median= vwretd;

**run**;

**proc** **sql**;

create table mergemr as select distinct \*

from gdp as a ,

qmedian2 as b

where intck("qtr", b.caldt, a.Date)=**2**;

**quit**;

**proc** **reg** data=mergemr;

model Value=vwretd;

**quit**;