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/* PERCENTAGE DIFFERENCE WITH THE AVERAGE(ROLLING AVERAGE) OF LAST SIX MONTH: */
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%MACRO ROLLIN_AVG;

PROC SORT DATA=LA.STOCK; BY STOCK; RUN;

DATA TESTING;
SET LA.STOCK;

%DO I= 1 %TO 6:
    OPEN%I. = LAG%I.(OPEN);
%END;

ARRAY LAG_VAR(*) OPEN1-OPEN6;
BY STOCKS;
IF FIRST.STOCKS THEN DO;
    COUNT=1;
    COUNTER=1;
DO J=COUNT TO DIM(LAG_VAR);
    LAG_VAR(J)= .;
END;

ELSE DO;
    COUNT+1;
END;

OPEN_SUM= SUM(OF OPEN1-OPEN6);
ROL_AVG=OPEN_SUM/6;
PCT_DIFF_6MNTN_AVG=(ROL_AVG - OPEN)/ROL_AVG;

IF COUNTER <= 6 THEN DO;
OPEN_SUM= .;
ROL_AVG= .;
PCT_DIFF_6MNTN_AVG= .;

KEEP STOCK DATE OPEN PCT_DIFF_6MNTN_AVG;

RUN;
%MEND
%ROLLING_AVG;
PROC PRINT DATA=TESTING; RUN;
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