

The George Washington University
Department of Statistics

Stat 6197 – Spring 2020

Week 13 – April 17, 2020

Lecture Topics: Miscellaneous

- 1) Quiz 3
- 2) Simulating Data with SAS
- 3) Calling R in a SAS/IML Session

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Simulations

Simulations provide a way to answer questions and explore properties of statistical estimators and procedures (Kleinman and Horton, 2014).

In statistics, data are commonly simulated to

- generate random samples from a statistical distribution (discrete or continuous) with known properties
- estimate the sampling distributions of basic measures such as means, median, Pearson correlations
- evaluate statistical techniques
- ascertain statistical power of hypothesis tests

(Source: Simulating Data with SAS® by Rick Wicklin, 2013)

Some common functions used in simulation

- PDF Function
- CDF Function
- Quantile Function
- RAND Function

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Generating Data

```

1 *Ex1_Generate_Random_Numbers.sas;
2 *Old Way;
3 Data Have1;
4   do i = 1 to 10;
5     x = rannor(12345);
6     output;
7   end;
8 run;
9
10 *New Way;
11 Data Have2;
12 call streaminit(12345);
13   do i = 1 to 10;
14     x = rand("Normal",0,1);
15     output;
16   end;
17 run;
18 proc print data=Have2; run;

```

Line 12: The routine is used to set the seed for the random number stream.

Obs	i	x
1	1	0.26423
2	2	1.07473
3	3	0.81792
4	4	-0.55277
5	5	1.54014
6	6	-1.23382
7	7	-0.14154
8	8	1.04200
9	9	0.06573
10	10	1.22526

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The following DATA step simulates 100 independent values from various distributions. The subsequent PROC PRINT step displays the first five observations.

```

21 *Ex1_Generate_Random_Numbers.sas;
22 Data Have3 (drop=i);
23 call streaminit(789);
24 do i = 1 to 100;
25     Random_num = rand("Normal", 80, 9);
26     Num_heads = rand("Binomial", .5, 10);
27     Head_Tail = rand("Bernoulli", .5);
28     side_num1 = floorz(6*rand("Uniform")+1);
29     intv_0_100 = 100*rand("Uniform");
30     intv_50_100 = 50*rand("Uniform")+100;
31     intv_50_100_I = floorz(50*rand("Uniform")+100);
32     output;
33 end;
34 run;
35 proc print data=Have3 (obs=5); run;
```

Line 23: This routine sets the seed value.

Line 24: The DO loop iterates 100 times.

Line 25: Normal distribution with mean = 80 and standard deviation = 9.

Line 26: Binomial distribution with p (a numeric probability of success) = .5 and n (an integer parameter that counts the number of independent Bernoulli trials) = 10.

Line 27: Bernoulli distribution with p = .5.

Line 28: The Floorz converts the result to integers.

Obs	Random_num	Num_heads	Head_Tail	side_num1	intv_0_100	intv_50_100	intv_50_100_I
1	83.2159	7	1	4	51.1157	149.895	115
2	79.1025	6	1	5	59.3345	122.786	116
3	88.2140	5	1	4	2.2692	136.457	101
4	68.0018	6	0	5	88.5697	136.512	109
5	84.2083	5	0	1	92.0822	105.323	134

Some Other Distributions: Geometric, Poisson, and Exponential.

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Assigning 19 Subjects in the data set SASHELP.CLASS to the Drug or Placebo Randomly

```

1 *Example_random_assignment.sas;
2 data dp;
3 CALL STREAMINIT(12345);
4 LENGTH Group $ 7;
5 set sashelp.class;
6 random_num = RAND("UNIFORM");
7 if random_num >0.5 then Group='Drug';
8 else group='Placebo';
9 run;
10 proc print data=dp noobs;
11 var Name Sex Age Height Weight random_num group;
12 run;

```

Name	Sex	Age	Height	Weight	random_num	Group
Alfred	M	14	69.0	112.5	0.58330	Drug
Alice	F	13	56.5	84.0	0.99363	Drug
Barbara	F	13	65.3	98.0	0.58789	Drug
Carol	F	14	62.8	102.5	0.85747	Drug
Henry	M	14	63.5	102.5	0.82469	Drug
James	M	12	57.3	83.0	0.28057	Placebo
Jane	F	12	59.8	84.5	0.64740	Drug
Janet	F	15	62.5	112.5	0.38192	Placebo
Jeffrey	M	13	62.5	84.0	0.44896	Placebo
John	M	12	59.0	99.5	0.87578	Drug
Joyce	F	11	51.3	50.5	0.51838	Drug
Judy	F	14	64.3	90.0	0.84267	Drug
Louise	F	12	56.3	77.0	0.27838	Placebo
Mary	F	15	66.5	112.0	0.93354	Drug
Philip	M	16	72.0	150.0	0.18739	Placebo
Robert	M	12	64.8	128.0	0.36876	Placebo
Ronald	M	15	67.0	133.0	0.10107	Placebo
Thomas	M	11	57.5	85.0	0.74119	Drug
William	M	15	66.5	112.0	0.15068	Placebo

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Simulating Data from a Discrete Distribution (See Wicklin, 2015)

```

1 *Example_simulate_dis_dist.sas;
2 data GiveCandy;
3 call streaminit(1234);
4 set sashelp.class;
5 array p[3] (0.5, 0.3, 0.2);
6 Candy_Type=rand("Table", of p[*]);
7 run;
8 proc format;
9 value candyF 1='Chocolate Bars'
10           2= 'Coffee Beans'
11           3= 'Peanut Butter Milk Bars'
12 ;
13 proc freq data=GiveCandy;
14   tables Candy_Type;
15   Format Candy_Type candyF.;
16 run;

```

Line 6: The RAND function uses a “Table” distribution to specify a table of probabilities for each outcome.

The FREQ Procedure

Candy_Type	Frequency	Percent	Cumulative Frequency	Cumulative Percent
Chocolate Bars	10	52.63	10	52.63
Coffee Beans	6	31.58	16	84.21
Peanut Butter Milk Bars	3	15.79	19	100.00

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Calling R in a SAS Session with PROC IML

Requirements:

- Both R and SAS software packages must be installed
- The RLANG system option in SAS must also be enabled.

Run the following code in SAS to check whether the permission to use R within SAS is enabled.

```
PROC OPTIONS OPTION=RLANG; RUN;
```

If the permission to use R within SAS is not enabled, you must modify the sasv9.cfg file, which is typically found in "C:\Program Files\SASHome\SASFoundation\9.3\nls\en\", in order to reset this option by adding a –RLANG line to the config file.

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```

1 /*Calling R Functions from SAS*/
2 PROC OPTIONS OPTION=RLANG;
3 RUN;
4 PROC IML;
5 SUBMIT / R;
6 dfx <- data.frame(
7   group = c(rep('A', 8), rep('B', 15), rep('C', 6)),
8   sex = sample(c("M", "F"), size = 29, replace = TRUE),
9   age = runif(n = 29, min = 18, max = 54))
10 head(dfx)
11 options(digits=2)
12 aggregate(age ~ sex, data=dfx, FUN=mean)
13 ENDSUBMIT;
14 QUIT;

```

Output from line 11 (Listing of 6 observations)

	group	sex	age
1	A	M	45.88773
2	A	F	40.53302
3	A	M	44.45729
4	A	F	30.12094
5	A	M	26.76595
6	A	F	53.43104

Output from Lines 11-12

	sex	age
1	F	33
2	M	38

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```
[1] "./Ex1_Generate_Random_Numbers.sas"
[2] "./Ex10_simulate.sas"
[3] "./Ex11_simulate.sas"
[4] "./Ex12_simulate.sas"
[5] "./Ex13_simulate.sas"
[6] "./Ex14_data_driven_simu.sas"
[7] "./Ex15_calling_R_from_SAS.sas"
[8] "./Ex16_calling_R_from_SAS.sas"
[9] "./Ex17_calling_R_from_SAS.sas"
[10] "./Ex18_collapse_multiple_cols.sas"
[11] "./Ex19_count_repeated_rows.sas"
[12] "./Ex2_DoLoop_Mod_Func.sas"
[13] "./Ex20_macro_case_study.sas"
[14] "./Ex21_Load.sas"
[15] "./Ex22_R_List_of_Files.sas"
[16] "./Ex3_call_symputx_dates.sas"
[17] "./Ex4_generate_dates_sashelp_class.sas"
[18] "./Ex5_generate_SSN_dates_other_vars.sas"
[19] "./Ex6_random_assignment.sas"
[20] "./Ex7_simualte_randomID.sas"
[21] "./Ex8_simulate.sas"
[22] "./Ex9_simulate.sas"
```

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