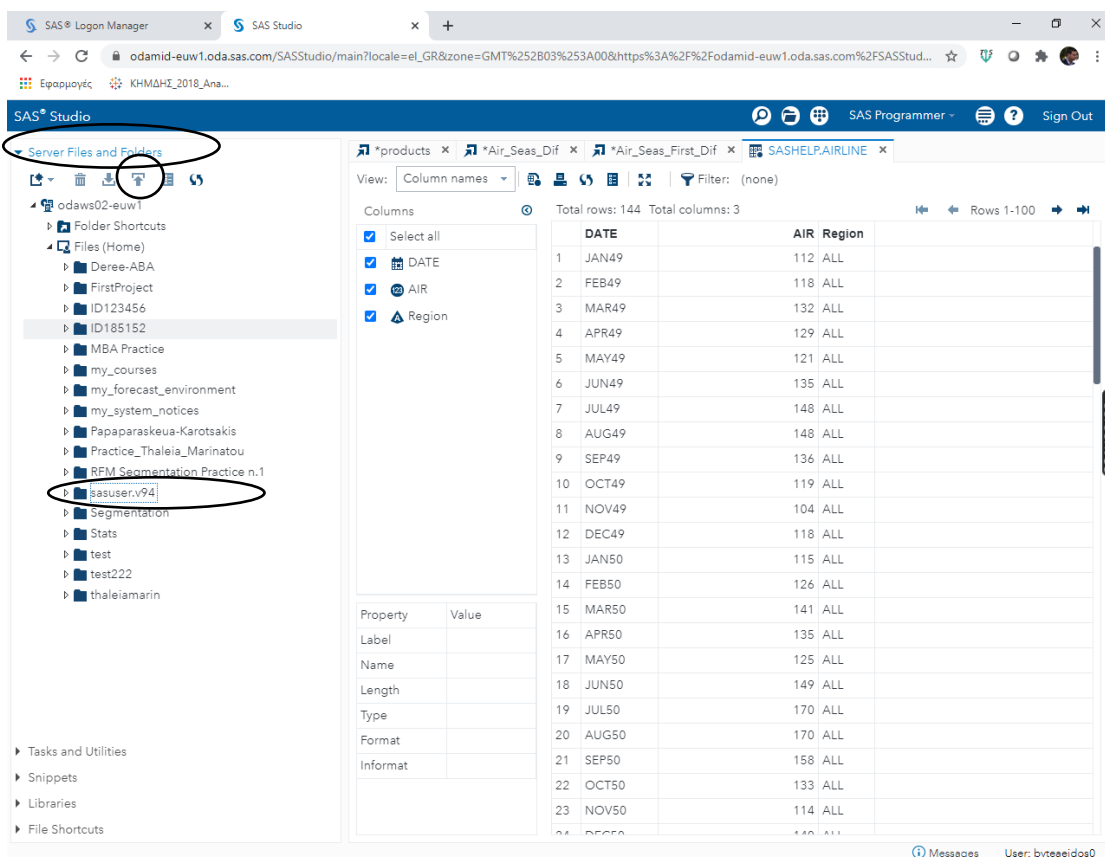


Demo Dynamic Regression Housing Data

- 1) Open google chrome
- 2) Go to welcome.oda.sas.com
- 3) Select Europe in the drop down menu and press sign in
- 4) Insert your credentials
- 5) In the dashboard select SAS Studio
- 6) On the left hand side select Server Files and Folders and then sasuser.v94
- 7) Press the upload button (the one with the arrow heading upwards).



- 8) Select the file “housing_For_SAS.sas7bdat”
- 9) Press Upload
- 10) Open SAS Forecast Studio
- 11) In the projects window press New.
- 12) In step 1 name the project “Dynamic Regression Housing” and press next.
- 13) In step 2 open the sasuser library, Select the “housing_For_SAS” data set and press next.
- 14) In step 3 press next

- 15) In step 4 select Date as the time id variable.
- 16) In step 5 select housing as the dependent variable and interest as the independent variable.
- 17) In step 6 press next
- 18) In step 7 set 26 in the Change the number of periods to forecast (horizon).
- 19) Press Change Other Forecasting Settings. Select the Model Selection tab. Check the Use Holdout Sample for Model Selection option and input 20 and 25. Select the Model Selection tab Uncheck the system generated smoothing models. Press OK. Press Next.
- 20) In step 8 press finish
- 21) In the Forecast Summary window double click on the Model Type box. What do you observe? Press close.
- 22) In the Forecasting view window, comment on the characteristics of the time series. Is your observation in line with the results of the previous step (model type)?
- 23) Select the Series View window. Select plot Unit Root Test. Which one of the three windows should you look (Zero Mean, Single Mean, Trend)? What do you conclude? Is this in line with the results in the two previous steps?
- 24) Select plot Seasonal Unit Root. What do you conclude?
- 25) In the Modelling View select Tables -- > Model Parameters.
- 26) Comment on the Transfer Function