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macro for a rolling window regression Solved

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sasphd Contributor

Posts: 64

Reply

11-19-2014 08:24 AM

Topic Options

I am working on a research project and have trouble come up with a way to conduct a rolling window regression. In my proc model I include this macro to do my rolling window.

%do fen = %eval(&dfen) %to 100;

where %eval(&fen) le obs le %eval(36+&fen-1);

However, my proc model is done by id and as you can see in this macro I suppose that the number of observations is 100 for each id but this is not true I have a different number of observation for each id. In my database I add a column which indicates the number of total number of observation for each id (nb).

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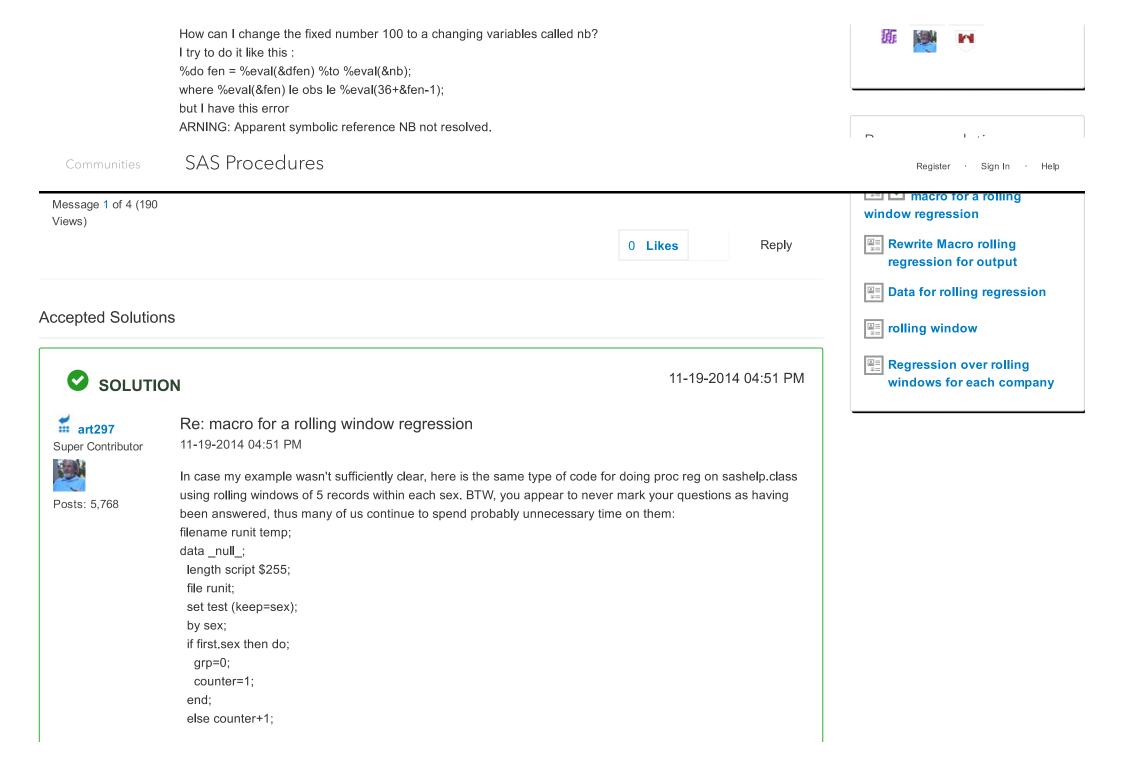
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11-19-2014 08:24 AM

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Re: macro for a rolling window regression 11-19-2014 10:56 AM

Esteemed Advisor



Posts: 7,838

Message 2 of 4 (64 Views)

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art297

Super Contributor

Posts: 5,768

Re: macro for a rolling window regression

11-19-2014 04:51 PM

In case my example wasn't sufficiently clear, here is the same type of code for doing proc reg on sashelp.class using rolling windows of 5 records within each sex. BTW, you appear to never mark your questions as having been answered, thus many of us continue to spend probably unnecessary time on them:

SAS Procedures

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```
file runit;
                        set test (keep=sex);
                        by sex;
                        if first sex then do:
                         grp=0;
                         counter=1;
                        end;
                        else counter+1;
                        if counter ge 5 then do;
                         grp+1;
                         script=catt('Title "Predicting age by height and weight -- Sex=',
                          sex,' group=',grp,'";');
                         put script;
                         script=catt("proc reg data=test (firstobs=",_n_-4," obs=",_n_,
                          "); model age=height weight; run;");
                         put script;
                        end;
                       run;
                       %include runit;
Message 3 of 4 (118
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```



Re: macro for a rolling window regression

11-19-2014 05:55 PM



Views)

Posts: 64

thanks for your help.

Message 4 of 4 (64 Views)

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SAS Procedures

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