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macro for a rolling window regression SOLVED

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sasphd

Contributor



Posts: 64

macro for a rolling window regression

11-19-2014 08:24 AM

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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Discussion Stats

3 replies

11-19-2014 08:24 AM

191 views

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3 in conversation

How can I change the fixed number 100 to a changing variables called nb?

I try to do it like this :

```
%do fen = %eval(&dfen) %to %eval(&nb);
```

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

but I have this error

ARNING: Apparent symbolic reference NB not resolved.

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SAS Procedures

Message 1 of 4 (190

Views)

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Accepted Solutions

SOLUTION

11-19-2014 04:51 PM



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:

```
filename runit temp;
```

```
data _null_;
```

```
length script $255;
```

```
file runit;
```

```
set test (keep=sex);
```

```
by sex;
```

```
if first.sex then do;
```

```
  grp=0;
```

```
  counter=1;
```

```
end;
```

```
else counter+1;
```



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```
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_,
```

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```
run;
%include runit;
```

[View solution in original post](#)

Message 3 of 4 (117 Views)

0 Likes

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All Replies



ballardw

Esteemed Advisor



Posts: 7,838

Message 2 of 4 (64 Views)

Re: macro for a rolling window regression

11-19-2014 10:56 AM

This forum works best when only a single thread is opened for a give topic. If a suggestion is made to post in another subject area that's okay, but generally multiple threads are not needed.

0 Likes

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SOLUTION

11-19-2014 04:51 PM



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:

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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 Views)

0 Likes

[Reply](#)



Contributor



Re: macro for a rolling window regression

11-19-2014 05:55 PM

Posts: 64

thanks for your help.

Message 4 of 4 (64 Views)

0 Likes

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