Purpose of this document

This is not an introduction to SAS. Nor is it a manual on how to do specific things that a finance PhD might be interested in doing: that has been done very adequately by [Boehmer, Broussard, and Kallunki (2002)](#).

Rather, it is a description of a set of tools and constructs that I use frequently in my data work; a set which is likely to be of help to researchers and PhD students doing similar data work.

Should you find this useful, or have comments that I might find useful, please email me: mailto:adesouza@stern.nyu.edu.

Andre de Souza 2012-11-19