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SAS basics

I assume you know how to read data into SAS, create a dataset, and run a data step. I assume familiarity with code that says

```
data first(rename=(ret=unsquared_ret));  
  set crsp.msf(keep=permno date ret);  
  squared_ret=ret**2;  
run;
```

You should also know how to sort datasets and run, say, proc means:

```
proc sort data=first;  
  by date;  
run;  
proc means data=first;  
  by date;  
  var ret;  
run;
```

You should know how to redirect output:

```
proc sort data=first;  
  by date;  
run;  
proc means data=first noprint;  
  by date;  
  var ret;  
  output out=sumrets sum(ret)=sum_ret;  
run;
```