Econometric Analysis Class SAS Code:

SAS Code: Homework 1:

Import Data and Open Project:

```
PROC IMPORT OUT= WORK.bm
            DATAFILE= "C:\Users\casnrlab_agh128\Desktop\EconHW\HW1-DATA.xls"
            DBMS= EXCEL REPLACE;
     GETNAMES=YES;
     DATAROW=2;
RUN;
dbms = excel replace;
range = sheet1$
getnames = yes;
mixed = no;
scantext = yes;
scantime = yes;
run;

option ls = 80;

data bm; set bm;
lny = log (y);
lnX = log(x);
run;

# a. # e.
proc reg data = bm;
model lny = ln(x);
test lnx = 1;
test intercept = 0;
test lnx = 0;
run;
proc print;
run;

#f #g
data bm; set bm;
lny = log(y);
lnx = log(x);
lne = log(e);
lnt = log(t);

proc reg data = bm;
model lny = lnx lne lnt;
test lne-lnt = 0;

run;
proc print;
run;
```

SAS Code Compilation: Homework 3: HW3-DATA1:

```
/*Homework 3, Part 1 */
/*create variables with four quarters (s) & structural dummy (structure) in
original HW3-DATA1 file. */
proc import out = work.hw31
            DATAFILE= "C:\Users\bmishra\Dropbox\Ph.D. Courseworks\Semest
er II, Spring 2019\Econometric Methods\Homeworks\Homework 3\HW3-DATA1.txt"
            DBMS=TAB REPLACE;
     GETNAMES=YES;
     DATAROW=2;
RUN;

option ls = 80;

data hw31; set hw31; *hw3_1_1;
if date = 1 then s1 = 1; else s1 = 0; /* s for quarter */
if date = 2 then s2 = 1; else s2 = 0;
if date = 3 then s3 = 1; else s3 = 0;
run;

proc reg data = hw31;
model hwind = unemr s1 s2 s3;
test s1 = s2 = s3 = 0;
run;

proc reg data = hw31; /* Structure variable created in excel */
model hwind = unemr s1 s2 s3 structure;
run;

/* Create new data hw317 from dataset hw31 by deleting observations with
structure = 0 */
data hw316; set hw31;
if structure  = 0 then delete;
run;

proc reg data = hw316;
model hwind = unemr;
run;

/* Create new data hw317 from dataset hw31 by deleting observations with
structure = 1 */
data hw317; set hw31;
if structure = 1 then delete;
run;

proc reg data = hw317;
model hwind = unemr;
run;

proc reg data = hw31;
model hwind = unemr;
run;

proc reg data = hw316;
```

```
model hwind = unemr s1 s2 s3;
run;

proc reg data = hw317;
model hwind = unemr s1 s2 s3;
run;

proc reg data  = hw31;
model hwind = unemr s1 s2 s3;
run;


/* Homework 3 Part II */
PROC IMPORT OUT= WORK.hw32
            DATAFILE= "C:\Users\bmishra\Dropbox\Ph.D. Courseworks\Semest
er II, Spring 2019\Econometric Methods\Homeworks\Homework 3\HW3-DATA2.xls"
            DBMS=EXCEL REPLACE;
     RANGE="'FOOD COST$'";
     GETNAMES=YES;
     MIXED=NO;
     SCANTEXT=YES;
     USEDATE=YES;
     SCANTIME=YES;
RUN;

option ls = 80;

proc print;
run;

data hw32; set hw32;
xsq = x**2;
xsqq = x**3;
run;

proc reg data = hw32;
model y = x xsq xsqq;
test xsq = xsqq = 0;
test xsq = xsqq = 0;
test intercept = xsqq = 0;
run;

data hw326; set hw32;
lny = log(y);
lnx = log(x);
lnxsq = (lnx)**2;
run;

proc autoreg data = hw326;
model lny = lnx lnxsq/reset;
run;

proc autoreg data = hw32;
model y = x xsq xsqq/reset;
run;
```