**Econometric Analysis Class SAS Code:**

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| **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; |

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| **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 hw316 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**; |