Stat 8678 - SAS Programming & Data Analysis

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2025-10-25

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Preface

Description

This course covers programming using the SAS statistical software package, and it provides an introduction to data analysis stressing the implementation using SAS.

Topics include two main parts:

1) SAS programming: data management and manipulation, basic procedures, macro programming;
2) data analysis: descriptive statistical analysis, one- and two-sample inference, basic categorical data analysis, regression analysis, and other selected topics.

Prerequisites

MATH 4544/6544, or equivalent.

Instructor

Chi-Kuang Yeh, I am an Assistant Professor in the Department of Mathematics and Statistics, Georgia State University.

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Office Hour

TBA

Grade Distribution

- TBA

Assignment

☐ TBA

Midterm

☐ TBA

Topics and Corresponding Lectures

Those chapters are based on the lecture notes. This part will be updated frequently.

Topic	Lecture Covered
Introduction to R Programming	1–2

Recommended Textbooks

- Gelman, A., Carlin, J., Stern, H., Rubin, D., Dunson, D., and Vehtari, A. (2021). Bayesian Data Analysis, CRC Press, 3rd Ed.
- Hoff, P.D. (2009). A First Course in Bayesian Statistical Methods, Springer.
- McElreath, R. (2018). Statistical Rethinking: A Bayesian Course with Examples in R and Stan, CRC Press.

Side Readings

- TBA

1 Introduction

The posterior distribution is obtained from the prior distribution and sampling model via *Bayes' rule*:

$$p(\theta \mid y) = \frac{p(y \mid \theta)p(\theta)}{\int_{\Theta} p(y \mid \tilde{\theta})p(\tilde{\theta})d\tilde{\theta}}.$$

This is a book created from markdown and executable code.

See Knuth (1984) for additional discussion of literate programming.

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[1] 2
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1.1 Why Bayesian?

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2 Course Topics and Schedule

Week	Topics	Key Concepts / Readings	Computing Focus
1	Introduction to Bayesian Thinking	Bayesian vs. Frequentist paradigms; Prior, likelihood, posterior	Review of R basics and reproducible workflows
2	Bayesian Inference for Simple Models	Conjugate priors, Beta-Binomial, Normal-Normal, Poisson-Gamma	Simulating posteriors, visualization
3	Prior Elicitation and Sensitivity	Informative vs. noninformative priors, Jeffreys prior	Prior sensitivity plots
4	Monte Carlo Integration	Law of large numbers, sampling-based inference	Random sampling and Monte Carlo approximation
5	Markov Chain Monte Carlo (MCMC)	Metropolis-Hastings, Gibbs sampler	Implementing MCMC in R
6	Convergence Diagnostics	Trace plots, autocorrelation, Gelman–Rubin statistic	`coda`, `rstan`, and `bayesplot` packages
7	Hierarchical Bayesian Models	Partial pooling, shrinkage, multilevel structures	`rstanarm` / `brms`
8	Midterm Project: Bayesian Linear Regression	Posterior inference for regression, model selection	`brms`, `rstanarm`, custom Gibbs samplers
9	Bayesian Model Comparison	Bayes factors, BIC, DIC, WAIC, LOO	Practical comparison via cross-validation
10	Model Checking and Diagnostics	Posterior predictive checks, residual analysis	`pp_check` in `brms`
11	Advanced Computation	Hamiltonian Monte Carlo (HMC), Variational Inference	Using `Stan` and `CmdStanR`
12	Bayesian Decision Theory	Utility functions, decision rules, loss minimization	Simple decision problems in R

Week	Topics	Key Concepts / Readings	Computing Focus
13	Modern Bayesian Methods	Approximate Bayesian computation (ABC), Bayesian neural networks	Examples via `rstan` or `tensorflow-probability`
14	Student Project Presentations	Applications and case studies	Full workflow demonstration in R

Interesting Article:

- Goligher, E.C., Harhay, M.O. (2023). What Is the Point of Bayesian Analysis?, American Journal of Respiratory and Critical Care Medicine, 209, 485–487.

References

Knuth, Donald E. 1984. "Literate Programming." *Comput. J.* 27 (2): 97–111. https://doi.org/10.1093/comjnl/27.2.97.