SAS Tutorial for STAT 350 Lab 4

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1. Generate sampling distributions of the mean

The assignment describes the Central Limit Theorem and how we will be illustrating its effect in this lab. Please check the details in the assignment document. The tutorial elaborates a little more on the procedure you will follow even though the software package doesn't calculate it using this method.

1) Generate 1000 random samples, each of size n from each of the distributions. In this illustration, we are putting these values into the columns A, B, … In the assignment, you will be asked to implement the steps using different given values of n.

2) Average each row and store the result in another dataset variable. For example, in the following table, we are averaging six observations (columns) from 5 different random samples (rows) and putting the average of each row into column G.

	A	B	C	D	E	F	G (average)
1	-0.30	-1.28	0.24	1.28	1.20	1.73	0.478
2	-2.18	-0.23	1.10	-1.09	-0.69	-1.69	-0.797
3	-1.85	-0.98	-0.77	-2.12	-0.57	-0.40	-1.115
4	0.13	-0.37	-0.33	-0.37	1.34	-0.09	0.052
5	-0.19	-0.51	1.97	0.87	2.38	-0.65	0.645

3) From column G, generate the histogram, the QQ plot, mean, and standard deviation.

code:

```
*Code modified from www.stanford.edu/~kcobb/hrp259/lab1_EG.doc 6/20/2012: 4
pm;

%LET SRS=1000; *we are not changing this in this lab;
%LET n=1; *this is the number of columns that are being averaged over;
%LET Random = rand ('Normal', 0, 1); *you will have to change this to the
  correct distribution being asked for.;
/* I would strongly suggest that you use a title so you know which
   distribution and what number of columns that are being averaged over */

*Change for each distribution -- the n will automatically be updated;
title1 "Normal Distribution: Average over n = &n";

data sampling;
do j=1 to &SRS by 1;
    avg=0;
    do i=1 to &n by 1;
        avg=avg+&Random; *This loop finds the total sum of the values;
      end;
   avg=avg/&n; *This finds the average;
   output; *This writes the new value of avg to the data set;
   drop i; *We are not interested in the indices so we have to remove them;
end;
drop j;
run;
```

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```
/* Please complete the code for histogram, QQ plot, mean, and SD. */
```

The data that you want to analyze is in the variable 'avg.' You will need to include the rest of the code as appropriate to produce what is required in the assignment. Please see Lab 3 for details.

2) Generate random samples

In Lab 3, we have already discussed how to generate a normal distribution, exponential, beta, uniform, and t-distributions.

Use the following commands to generate the other two distributions in this lab:

```
%Let Random = rand ('Gamma',3, 2); *creates random data for gamma;
```

```
%Let Random = rand ('Poisson',5); *creates random data for Poisson;
```

Remember to use the appropriate data set when you are generating the histogram and the normal probability plot. **I would also suggest changing the title so that you know what is being plotted.**

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