Windows

Output

The SAS System

The MEANS Procedure

PERMNO=10010

	Analysis Variable : RET Returns			
N	Mean	Std Dev	Minimum	Maximum
1251	0.0022685	0.0467328	-0.3125000	0.3636364

PERMNO=10020

	Analysis Variable : RET Returns			
N	Mean	Std Dev	Minimum	Maximum
1245	0.000354702	0.0185713	-0.0800000	0.1958042

PERMNO=10032

	Analysis Variable : RET Returns			
N	Mean	Std Dev	Minimum	Maximum
1238	0.000717484	0.0523791	-0.2000000	0.2500000

Code

```
/**************************************************
Windows
**************************************************/
options ls=72;
libname worklib 'C:\Users\haowang\Desktop\quiz\lib';
*connect to wrds database;
%let wrds=wrds.wharton.upenn.edu 4016;
options comamid=TCP remote=WRDS;
signon username=_prompt_;
*run the sas program on cloud;
rsubmit;
libname crspsd '/wrds/crsp/sasdata/a_stock';
libname crspix '/wrds/crsp/sasdata/a_indexes';
*read data from wrds;
data data_stocks;
set crspsd.dsf;
where
(permno=10010 or permno=10020 or permno=10032) and
"03JUL1982"d<=date<="30DEC1990"d;
*download the data from cloud to computer;
```

```
proc download data=data_stocks
out=worklib.data_stocks;
run;
endrsubmit;

*compute the average return;
proc means data=worklib.data_stocks;
by PERMNO;
var ret;
run;
```

UNIX

Output

```
                       The MEANS Procedure

                 Analysis Variable : RET Returns

    N            Mean         Std Dev         Minimum         Maximum
   ------------------------------------------------------------------
   2147     0.000547714      0.0144021      -0.2296296       0.1057692
   ------------------------------------------------------------------
```

Code

```
/*************************************************
Linux
*************************************************/
libname worklib './data';
libname crspsd '/wrds/crsp/sasdata/a_stock';
proc contents data=crspsd.dsf;

*read data and store data;
data worklib.data_stocks;
set crspsd.dsf;
where PERMNO=12490 and date>="03JUL1982"d and date<="30DEC1990"d;
keep PERMNO RET DATE;

*compute the average return;
proc means data=worklib.data_stocks;
var RET;
run;
```