3/8/2020 Code: 5856hw1.sas

```
%let path= /courses/d452b5e5ba27fe300;
libname TAOX1 "&path/taox1";
data AR;
infile "&path/HW2p3.txt";
input x1 x2 x3 x4;
run;
proc arima data=AR;
identify var=x1;
estimate p=2;
identify var=x2;
estimate p=2;
identify var=x3;
estimate p=2;
identify var=x4;
estimate p=2;
run;
proc arima data=AR;
identify var=x1;
estimate p=2 noint;
forecast out=res1 back=0 lead=5;
identify var=x2;
estimate p=2 noint;
forecast out=res2 back=0 lead=5;
identify var=x3;
estimate p=2 noint;
forecast out=res3 back=0 lead=5;
identify var=x4;
estimate p=2 noint;
forecast out=res4 back=0 lead=5;
run;
proc univariate data=res1 plot normal;
var residual;
run;
proc univariate data=res2 plot normal;
var residual;
run;
proc univariate data=res3 plot normal;
var residual;
run;
proc univariate data=res4 plot normal;
var residual;
run;
```

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