3/8/2020 Code: 5856hw3.sas

```
%let path= /courses/d452b5e5ba27fe300;
libname taox1 "&path/taox1";
data tobcpro;
infile "&path/HW3p3.dat";
input year production;
run;
/*
                    */
          3
proc sgplot data= tobcpro;
title 'tabacco production from 1871-1894';
series x=year y=production;
xaxis label="year";
yaxis label="productions";
run;
proc transreg data=tobcpro;
model boxcox(production) = identity(year);
output out= transtbc;
run:
proc arima data= transtbc ;
identify var=Tproduction nlag = 30;
identify var=Tproduction(1) nlag = 30;
estimate q=1 method=ml;
run;
/*
                     */
          4
data sales;
infile "&path/HW3p4.dat";
input x1 @@;
run;
proc sql;
create table sale as
select x1, monotonic() as months
from work.sales;quit;
proc sgplot data= sale;
title 'monthly retail sales from 01/1973-12/1983';
series x=months y=x1;
xaxis label="months";
yaxis label="sales";
run;
proc transreg data=sale;
model boxcox(x1) = identity(months);
output out= transtsale;
run;
proc arima data= transtsale;
```

3/8/2020 Code: 5856hw3.sas

```
identify var=Tx1 nlag=60;
identify var=Tx1(1,12) nlag=80;
estimate p=(1,2)(12,24,36,48)
                                 method=ml;
run;
/*
         5
                  */
data repairs;
infile "&path/HW3B.txt";
input x2 @@;
run;
proc sql;
create table re as
select x2, monotonic() as months
from work.repairs;quit;
proc sgplot data= re;
title 'monthly retairs from 01/1972-10/1979';
series x=months y=x2;
xaxis label="months";
yaxis label="repairs";
run;
proc transreg data=re;
model boxcox(x2) = identity(months);
output out= tre;
run;
proc arima data= tre;
/*identify var=Tx2 nlag=60;*/
identify var=Tx2(1,12) nlag=60;
estimate n-(19 24) a-(1) method-ml.
```