

# STEVENS INSTITUTE OF TECHNOLOGY

## FE 517 - Financial Lab: SAS for Finance

### Syllabus

<b>Instructor:</b>	Dragos Bozdog Email: <a href="mailto:dbozdog@stevens.edu">dbozdog@stevens.edu</a> Office: Babbio 429A Phone: (201) 216-3527
<b>TA:</b>	Amin Salighehdar Email: <a href="mailto:asalighe@stevens.edu">asalighe@stevens.edu</a> Office: Altorfer 301
<b>Time:</b>	Thursday (1:00pm-2:00pm)
<b>Room:</b>	Hanlon Financial Systems Lab
<b>Office Hours:</b>	By appointment
<b>Objective:</b>	In this course the students will learn the basics of SAS programming using financial data and applications. The course provides an introduction to programming, graphics, and data analysis using SAS Software. The course concentrates on fundamental components of SAS Software: data processing, managing SAS libraries, graphical and statistical procedures, creating, formatting and exporting reports. In addition, several advanced topics will be introduced: SAS SQL procedures and SAS Macro Language. The supporting applications illustrate financial data analysis with special emphasis on large data sets.
<b>Outcomes:</b>	After taking this course, the students will be able to: <ol style="list-style-type: none"><li>1. Work with datasets and databases directly from SAS</li><li>2. Create SAS databases</li><li>3. Perform analytics on databases</li><li>4. Visualizing data</li><li>5. Using SAS Macros</li><li>6. Debugging SAS programs</li></ol>
<b>Textbook:</b>	Delwiche, Laura D. and Slaughter, Susan J., The Little SAS Book: A Primer, 5th Edition, SAS Institute, 2012. (ISBN: 978-1-61290-343-9)
<b>Homework:</b>	There will be assignments for all section covered in this course.
<b>Grading:</b>	Assignments – 60% Project – 40%

**Graduate Student Code of Academic Integrity:**

All Stevens, graduate students promise to be fully truthful and avoid dishonesty, fraud, misrepresentation, and deceit of any type in relation to their academic work. A student's submission of work for academic credit indicates that the work is the student's own. All outside assistance must be acknowledged. Any student who violates this code or who knowingly assists another student in violating this code shall be subject to discipline.

All graduate students are bound to the Graduate Student Code of Academic Integrity by enrollment in graduate coursework at Stevens. It is the responsibility of each graduate student to understand and adhere to the Graduate Student Code of Academic Integrity. More information including types of violations, the process for handling perceived violations, and types of sanctions can be found at [www.stevens.edu/provost/graduate-academics](http://www.stevens.edu/provost/graduate-academics) .

**FE 517 - Course Schedule (Tentative)**

	Topic	Readings	Assignments
Week 1	Introduction of SAS Software	Chapter 1	
Week 2	Getting Data into SAS	Chapter 2	Assignment 1
Week 3	Financial Data (Thomson Reuters Tick History SAS API)	Lecture Notes	
Week 4	Working with Data	Chapter 3	Assignment 2
Week 5	Sorting, Printing, and Summarizing Your Data	Chapter 4	
Week 6	Enhancing Your Output with ODS, Creating and Managing Tables	Chapter 5, Lecture Notes	Assignment 3
Week 7	Modifying and Combining SAS Data Sets, Exporting Your Data	Chapter 6, Chapter 10	
Week 8	Writing Flexible Code with the SAS Macro Facility	Chapter 7	Assignment 4
Week 9	Using Basic Graphical and Statistical Procedures	Chapter 8	

Week 10	Managing Processing Using PROC SQL	Lecture Notes	Assignment 5
Week 11	SAS Enterprise Guide	Lecture Notes	
Week 12	SAS Enterprise Miner	Lecture Notes	Assignment 6
Week 13	Debugging Your SAS Programs	Chapter 11	
Week 14	Project Presentation	Presentations	SAS Project Due