

## New Features of SAS/ETS<sup>®</sup> and SAS/OR<sup>™</sup> Software in Version 5

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### Introduction

This paper contains a description of some of the changes and enhancements to SAS/ETS and SAS/OR software under the Version 5 release of the SAS System. We assume the reader is somewhat familiar with the SAS release of these products and we will concentrate on illustrating the additions with examples.

### Major Enhancements to SAS/ETS Software

#### PROC COMPUTAB

An output data set is now available. You can access table cells by using the special name `TABLE` with row and column indexes. Several depreciation functions are now available.

#### PROC FORECAST

A seasonal forecasting method, the Holt-Winters method, has been added. Also, you can now specify ALPHA values for the prediction confidence intervals.

#### PROC POLREG

This is a new procedure to fit Polynomial Distributed Lag Regression models. A correction can also be made for autocorrelation in the residuals.

#### PROC AUTOREG

The observations used to fit the model no longer need to come from a continuous stretch of data with no missing values. Confidence intervals are computed for the predicted values. Maximum likelihood and exact least squares estimates are available as optional estimation methods.

#### PROC ARIMA

This procedure is now interactive at the statement level. Also, the noise parameters are restricted to the stationary and invertible regions unless the user specifies the `NONSTABLE` option.

#### PROC SYSLIN

This is a replacement program for PROC `SYSLIN`. Three new estimation methods are provided: minimum expected loss, 3-stage and limited three-stage least-squares. Reduced form estimates, a test for overidentification, and residual plots are now available.

# Sasets Software Applications Guide 2 Version 6 First Edition

**Jakob Jakobsson**



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