Why SAS?
SAS is a statistical and econometric package that is widely used in the financial industry. It is popular because a) the results of its statistical analysis have a reputation of being more reliable and correct relative to other packages; b) it can handle very large datasets. The econometric procedures built into SAS cover all standard methods, which significantly cuts programming time relative to Matlab or C++.

This goal of this course
The class will concentrate on the strengths of SAS. It should enable you to cope with a typical SAS skills test that may encounter in your job interview process. What you learn in this course should also help you during the empirical class you take later this year.

By the end of the class, you will be able to
- efficiently use SAS programming environment
- read data in various formats into SAS
- create and manage SAS datasets
- use SAS macro language
- analyze financial data and create summary statistics reports using built-in SAS procedures
- conduct basic econometric analysis, such as estimating a version of CAPM in SAS.

References
One of the best reference books on SAS for beginners is “The Little SAS Book: A Primer” by Lora D. Delwiche, Susan J. Slaughter.

Online documentation: http://support.sas.com/documentation/onlinedoc/index.html