

New Features of SAS/ETS[®] and SAS/OR[™] 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 `NONTABLE` 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.

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