**Import súboru a modifikácia premenných**

**proc** **import** out=priklad

datafile="C:\Users\jojof\_000\OneDrive – SPU v Nitre\Dokumenty\2015-2016\pokus.xlsx"

dbms=excel

replace;

getnames=yes;

**run**;

**data** priklad;

set priklad;

T= \_n\_;

lnc=log(consumption);

lnw=log(wealth);

lni=log(income);

run;

základná regresia proc reg

**proc** **reg** data=work.priklad;

model lnc = lnw lni interest;

**run**;

graf závislá nezávisla

**proc** g**plot** data=work.priklad;

plot lnc\*lnw;

**run**;



Korelácia

**proc** **corr** data=priklad pearson spearman kendall plots=matrix rank nosimple cov plots=scatter;

var lnc lnw lni interest;

**run**;

**proc** **reg** data=priklad;

model lnc = lni lnw interest / p clm cli r vif collinoint tol spec hcc dw dwprob;

output out=resid r=resid;

**run**;

**proc** **univariate** data=resid normal;

var resid;

probplot / normal (mu=**0** sigma=**1**);

**run**;

chow a cusum test

**proc** **autoreg** data=priklad;

model lnc = lni lnw interest / chow=(**36**);

output out=cusum cusum=cusum cusumub=ub cusumlb=lb;

**run**;

**proc** **print** data=cusum;

var lb ub cusum;

**run**;

**proc** **gplot** data=cusum;

title "cusum test";

plot lb\*year ub\*year cusum\*year / overlay;

**run**;

regresia príklad cez proc reg

**proc** **reg** data=priklad;

model lnc = lni lnw interest / spec hcc dw dwprob aic collin vif tol r clm cli p;

**run**;

autokorelacia

**proc** **autoreg** data=priklad;

model lnc = lni lnw interest / dwprob archtest;

output out=resid r=resid;

**run**;

**data** resid;

set resid;

rlag=lag(resid);

run;

**proc** **gplot** data=resid;

title "residuals vs. lagged residuals";

plot resid\*rlag;

**run**;