

# SAS/ETS<sup>®</sup> 15.1 User's Guide The SASEHAVR Interface Engine

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### SAS/ETS® 15.1 User's Guide

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# Chapter 49

# The SASEHAVR Interface Engine

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HCH15	
Overview: SASEHAVR Interface Engine	3582
Getting Started: SASEHAVR Interface Engine	3582
Setting Up the Haver Analytics DLX Application Programming Interface	3582
Structure of a SAS Data Set That Contains Time Series Data	3583
Reading and Converting Haver DLX Time Series	3583
Using the SAS DATA Step	3583
Using the SAS Windowing Environment	3584
Syntax: SASEHAVR Interface Engine	3584
LIBNAME libref SASEHAVR Statement	3585
Details: SASEHAVR Interface Engine	3589
SAS Output Data Set	3589
Mapping Haver Frequencies to SAS Time Intervals	3590
Error Recovery for the SASEHAVR Interface Engine	3590
Data Elements Reference: Haver Analytics DLX Database Profile	3594
Examples: SASEHAVR Interface Engine	3605
Example 49.1: Examining the Contents of a Haver Database	3605
Example 49.2: Viewing Quarterly Time Series from a Haver Database	3607
Example 49.3: Viewing Monthly Time Series from a Haver Database	3608
Example 49.4: Viewing Weekly Time Series from a Haver Database	3609
Example 49.5: Viewing Daily Time Series from a Haver Database	3610
Example 49.6: Limiting the Range of Time Series from a Haver Database	3611
Example 49.7: Using the WHERE Statement to Subset Time Series from a Haver	
Database	3612
Example 49.8: Using the KEEP Option to Subset Time Series from a Haver Database	3614
Example 49.9: Using the SOURCE Option to Subset Time Series from a Haver Database	3616
Example 49.10: Using the GROUP Option to Subset Time Series from a Haver Database	3618
Example 49.11: Using the OUTSELECT=ON Option to View the Key Selection Variables in a Haver Database	3624
Example 49.12: Selecting Variables Based on Short Source Key Code	3625
Example 49.13: Selecting Variables Based on Geography Key Codes	3627
References	3632

### **Overview: SASEHAVR Interface Engine**

The SASEHAVR interface engine is a seamless interface between Haver Analytics and SAS data processing that enables SAS users to read economic and financial time series data that reside in a Haver Analytics DLX (Data Link Express) database. The Haver Analytics DLX economic and financial database offerings include U.S. economic indicators, specialized databases, and financial indicators; data about industry, industrial countries, emerging markets, and international organizations; forecasts and as-reported data; and data about U.S. regional services. For more information, see the section "Data Elements Reference: Haver Analytics DLX Database Profile" on page 3594.

The SASEHAVR engine uses the LIBNAME statement to enable you to specify how to subset your Haver data and how to aggregate the selected time series at the same frequency. You can then use the SAS DATA step to perform further subsetting and to store the resulting time series in a SAS data set. You can perform more analysis (if desired) either in the same SAS session or in a later session.

The SASEHAVR engine supports both 32-bit and 64-bit Windows hosts. Haver Analytics supplies two versions of the DLX application programming interface (API), one for 32-bit applications (dlxapi32.dll) and one for 64-bit applications (dlxapi64.dll). Choose the appropriate application, either 32-bit or 64-bit, for your platform. You can follow the instructions for setting up your installation of the Haver API in the section "Setting Up the Haver Analytics DLX Application Programming Interface" on page 3582.

### Getting Started: SASEHAVR Interface Engine

### **Setting Up the Haver Analytics DLX Application Programming Interface**

If this is your first time using the SASEHAVR interface engine on your Windows machine, then it is necessary to follow these setup instructions. If you have already used the SASEHAVR interface, then just check the file version number of your already installed dlxapi32.dll (or dlxapi64.dll). For 32-bit installations, the file version is 1.1.9.0, and for 64-bit installations, the file version is 2.0.0.1. The Haver API version number appears in the SAS log the first time you assign a SASEHAVR libref. In Windows Explorer, you can see a file's properties, including its version number, by hovering the mouse pointer over the file icon. Alternatively, you can right-click on the file icon to bring up the properties and click the **Details** tab to see the version number.

To set up the Haver Analytics API on your machine, visit the SAS Technical Support download site at the following URL:

#### http://ftp.sas.com/techsup/download/base/

First, create a folder on your system drive (usually designated as C:), and name the folder HAVER. Create an environment variable named HAVER as follows:

#### HAVER=C:\HAVER\

If your SAS system is 32-bit, then download the files dlxapi32.h, dlxapi32.dll, and dlxapi32.lib to your HAVER folder. If your SAS system is 64-bit, then download the files dlxapi64.h, dlxapi64.dll, and dlxapi64.lib to your HAVER folder. Second, prepend the location of your HAVER folder to the system environment variable (%PATH%) as follows, so that the SASEHAVR engine can find your downloaded Haver API files:

Reboot your system to complete the Haver API setup.

#### Structure of a SAS Data Set That Contains Time Series Data

SAS represents time series data in a two-dimensional array called a SAS data set whose columns correspond to series variables and whose rows correspond to measurements of these variables at certain time periods. The time periods at which observations are recorded can be included in the data set as time ID variables. The SASEHAVR engine provides a time ID variable called DATE. The DATE variable can be represented in any of the time intervals shown in the section "Mapping Haver Frequencies to SAS Time Intervals" on page 3590.

### **Reading and Converting Haver DLX Time Series**

The SASEHAVR engine supports reading and converting all selected time series that reside in Haver DLX databases. The SASEHAVR engine enables you to limit the range of data by specifying the START= and END= options in the LIBNAME statement. Start dates and end dates are recommended to help save resources when you are processing large databases or a large number of observations.

The SASEHAVR engine enables you to convert or aggregate all selected time series to a desired frequency. By default, the SASEHAVR engine selects the time series variables that match the frequency of the first selected variable. To select variables of one specific frequency, use the FREQ= option. If no selection criteria are specified, the first selected variable is the first physical DLX record read from the Haver database. To force aggregation of all selected variables to the frequency specified by the FREQ= option, use the FORCE=FREQ option. The AGGMODE= option enables you to specify a strict or relaxed aggregation method; by default, AGGMODE=RELAXED. Aggregation is supported only from a more frequent time interval to a less frequent time interval, such as from weekly to monthly. If a conversion to a more frequent frequency is attempted, all missing values are returned by the Haver DLX API. For more information, see the section "Aggregating to Quarterly Frequency Using the FORCE=FREQ Option" on page 3593. The FORCE= option is ignored if the FREQ= option is not specified.

### **Using the SAS DATA Step**

If desired, you can store your selected time series in a SAS data set by using the SAS DATA step. You can further subset your data by using the WHERE, KEEP, or DROP statement in your DATA step.

For more efficient subsetting of time series by Haver variables, Haver groups, Haver sources, Haver short sources, Haver long sources, or Haver geographic codes, you can use the corresponding KEEP=, GROUP=, SOURCE=, SHORTSOURCE=, LONGSOURCE=, GEOGCODE1=, or GEOGCODE2= option in the LIBNAME *libref* SASEHAVR statement. To see the available Haver selection key values, including geographic codes, short sources, and long sources for your database, specify the OUTSELECT=ON option. From the OUTSELECT= option output, you can use convenient wildcard symbols to create the selection list for your next LIBNAME *libref* SASEHAVR statement.

There are three wildcard symbols: '\*', '?', and '#'. The '\*' wildcard corresponds to any character string and includes any string pattern that corresponds to that position in the matching variable name. The '?' stands for any single alphanumeric character. Lastly, the '#' wildcard corresponds to a single numeric character.

You can also deselect time series by Haver variables, by Haver groups, by Haver sources, by Haver short sources, by Haver long sources, or by Haver geographic codes, by using the corresponding DROP=, DROP-GROUP=, DROPSOURCE=, DROPSHORT=, DROPLONG=, DROPGEOG1=, or DROPGEOG2= option. These options also support wildcards.

After your selected data are stored in a SAS data set, you can use these data as you would any other SAS data set.

### **Using the SAS Windowing Environment**

You can see the available data sets in the SAS LIBNAME window of the SAS windowing environment by selecting the SASEHAVR *libref* in the LIBNAME window that you have previously defined in your LIBNAME statement. You can view your SAS output observations by double-clicking on the desired output data set *libref* in the LIBNAME window of the SAS windowing environment. You can type **Viewtable** on the SAS command line to view your SASEHAVR tables, views, or librefs.

Before you use **Viewtable**, it is recommended that you store your output data sets in a physical folder or library that is separate from the folder or library used for your input databases. (The default location for output data sets is the SAS Work library.) If you do not follow this guideline, you will receive the following error message for each input database that does not have the selected options in the SASEHAVR *libref* that you double-clicked:

ERROR: No variable selected with current options.

### Syntax: SASEHAVR Interface Engine

The SASEHAVR engine uses standard engine syntax. Table 49.1 summarizes the options used in the LIBNAME *libref* SASEHAVR statement.

**Table 49.1** Summary of LIBNAME *libref* SASEHAVR Statement Options

Option	Description
FREQUENCY=	Specifies the Haver frequency
START=	Specifies a Haver start date to limit the selection of time series to
	those that begin with the specified date
END=	Specifies a Haver end date to limit the selection of time series to
	those that end with the specified date
KEEP=	Specifies a list of comma-delimited Haver variables to keep in the
	output SAS data set
DROP=	Specifies a list of comma-delimited Haver variables to drop from
	the output SAS data set

Table 49.1 continued

Option	Description
GROUP=	Specifies a list of comma-delimited Haver groups to keep in the output SAS data set
DROPGROUP=	Specifies a list of comma-delimited Haver groups to drop from the output SAS data set
SOURCE=	Specifies a list of comma-delimited Haver sources to keep in the output SAS data set
DROPSOURCE=	Specifies a list of comma-delimited Haver sources to drop from the output SAS data set
SHORT=	Specifies a list of comma-delimited Haver short sources to keep in the output SAS data set
DROPSHORT=	Specifies a list of comma-delimited Haver short sources to drop from the output SAS data set
LONG=	Specifies a list of comma-delimited Haver long sources to keep in the output SAS data set
DROPLONG=	Specifies a list of comma-delimited Haver long sources to drop from the output SAS data set
GEOG1=	Specifies a list of comma-delimited Haver geography1 codes to keep in the output SAS data set
DROPGEOG1=	Specifies a list of comma-delimited Haver geography1 codes to drop from the output SAS data set
GEOG2=	Specifies a list of comma-delimited Haver geography2 codes to keep in the output SAS data set
DROPGEOG2=	Specifies a list of comma-delimited Haver geography2 codes to drop from the output SAS data set
OUTSELECT=	Specifies what values the output data are to contain
FORCE=FREQ	Specifies that all selected time series variables be aggregated to the frequency specified in the FREQ= option
AGGMODE=	Specifies the aggregation method used for aggregating time series (STRICT or RELAXED)

### **LIBNAME** *libref* **SASEHAVR Statement**

LIBNAME libref sasehavr 'physical name' options;

The 'physical name' specifies the location of the folder where your Haver DLX database resides.

You can use the following options in the LIBNAME libref SASEHAVR statement:

#### FREQ=haver frequency

#### **FREQUENCY**=haver\_frequency

#### **INTERVAL**=haver\_frequency

specifies the Haver frequency. All Haver frequencies are supported by the SASEHAVR engine. Accepted frequency values are annual, year, yearly, quarter, quarterly, qtr, monthly, month, mon, week.1, week.2, week.3, week.4, week.5, week.6, week.7, weekly, week, daily, and day.

#### **START**=start\_date

STARTDATE=start date

STDATE=start date

BEGIN=start date

specifies the start date for the time series in the form YYYYMMDD.

#### END=end date

**ENDDATE**=*end date* 

**ENDATE**=*end date* 

specifies the end date for the time series in the form YYYYMMDD.

#### **KEEP=**"haver\_variable\_list"

specifies the list of Haver variables to be included in the output SAS data set. This list is commadelimited and must be surrounded by double quotation marks.

#### DROP="haver variable list"

specifies the list of Haver variables to be excluded from the output SAS data set. This list is commadelimited and must be surrounded by double quotation marks.

#### GROUP="haver group list"

#### KEEPGROUP="haver group list"

specifies the list of Haver groups to be included in the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

#### DROPGROUP="haver\_group\_list"

specifies the list of Haver groups to be excluded from the output SAS data set. This list is commadelimited and must be surrounded by double quotation marks.

#### SOURCE="haver\_source\_list"

#### **KEEPSOURCE=**"haver source list"

specifies the list of Haver sources to be included in the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

#### **DROPSOURCE=**"haver source list"

specifies the list of Haver sources to be excluded from the output SAS data set. This list is commadelimited and must be surrounded by double quotation marks.

#### SHORT="haver shortsource list"

**KEEPSHORT=**"haver shortsource list"

#### SHORTSOURCE="haver shortsource list"

specifies the list of Haver short sources to be included in the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

DROPSHORT="haver shortsource list"

DROPSHORTSOURCE="haver shortsource list"

specifies the list of Haver short sources to be excluded from the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

LONG="haver longsource list"

KEEPLONG="haver longsource list"

LONGSOURCE="haver longsource list"

specifies the list of Haver long sources to be included in the output SAS data set. This list is commadelimited and must be surrounded by double quotation marks.

**DROPLONG=**"haver\_longsource\_list"

DROPLONGSOURCE="haver longsource list"

specifies the list of Haver long sources to be excluded from the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

GEOG1="haver geographycode1 list"

KEEPGEOG1="haver geographycode1 list"

**GEOGCODE1=**"haver\_geographycode1\_list"

specifies the list of Haver geography1 codes to be included in the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

DROPGEOG1="haver geographycode1 list"

**DROPGEOGCODE1=**"haver\_geographycode1\_list"

specifies the list of Haver geography1 codes to be excluded from the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

GEOG2="haver\_geographycode2\_list"

KEEPGEOG2="haver geographycode2 list"

GEOGCODE2="haver geographycode2 list"

specifies the list of Haver geography2 codes to be included in the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

DROPGEOG2="haver\_geographycode2\_list"

**DROPGEOGCODE2=**"haver\_geographycode2\_list"

specifies the list of Haver geography2 codes to be excluded from the output SAS data set. This list is comma-delimited and must be surrounded by double quotation marks.

#### OUTSELECT=ON | OFF

specifies what the output data set shows. OUTSELECT=ON specifies that the output data set show values of selection keys (such as geography codes, groups, sources, short sources, and long sources) for each selected variable name (time series) in the database. OUTSELECT=OFF specifies that the output data set show the observations in the range for all selected time series. The default is OUTSELECT=OFF.

#### AGGMODE=STRICT | RELAXED

specifies whether the SASEHAVR engine uses a strict or relaxed aggregation method when converting time series from a higher to lower frequency.

The SAS log reports the status of this option.

A strict aggregation method returns a missing value whenever there is a missing observation in a time period. For instance, if a monthly time series has a missing value for the month of February 2005, then attempting to aggregate to a quarterly frequency results in a missing value for the first quarter of 2005.

When a relaxed aggregation method is used, some observations can be missing, but the relaxed method returns an aggregated value calculated from the nonmissing data points according to the series aggregation type (average, sum, or end of period). Average type only needs one valid (nonmissing) data point to calculate the average. Sum type needs all the data points to be available in order to sum the values. End of period type calculates the end of period value if there is at least one valid (nonmissing) data point in the aggregated span. It returns the last available valid data point in the aggregated span. The default is AGGMODE=RELAXED.

#### FORCE=FREQ

specifies that the selected variables be aggregated to the frequency in the FREQ= option. Aggregation is supported only from a more frequent time interval to a less frequent time interval, such as from weekly to monthly. For sample output and suggested error recovery from attempting a conversion that yields missing values when a higher frequency conversion is specified, see the section "Aggregating to Quarterly Frequency Using the FORCE=FREQ Option" on page 3593. This option is ignored if the FREQ= option is not set. For a more complete discussion of Haver frequencies and SAS time intervals, see the section "Mapping Haver Frequencies to SAS Time Intervals" on page 3590.

Following is an example of the LIBNAME libref SASEHAVR statement:

```
LIBNAME libref sasehavr 'physical-name' FREQ=MONTHLY;
```

By default, the SASEHAVR engine reads all time series in the Haver database that you reference by *libref*. The *start\_date* is specified in the form YYYYMMDD. The start date is used to delimit the data to a specified start date.

For example, to read the time series in the TEST library starting on July 4, 1996, specify the following statement:

```
LIBNAME test sasehavr 'physical-name' STARTDATE=19960704;
```

When you use the START= option, you limit the range of observations that are read from the time series and that are converted to the desired frequency. Start dates can help save resources when processing large databases or when processing a large number of observations. It is also possible to select specific variables to be included or excluded from the SAS data set by using the KEEP= or DROP= option, respectively.

```
LIBNAME test sasehavr 'physical-name'

KEEP="ABC*, XYZ??";

LIBNAME test sasehavr 'physical-name'

DROP="*SC*, #T#";
```

When the KEEP= or DROP= option is used, the resulting SAS data set keeps or drops the variables that you select in that option. Three wildcards are available: '\*', '?', and '#'. The '\*' wildcard corresponds to any character string and includes any string pattern that corresponds to that position in the matching variable name. The '?' means that any single alphanumeric character is valid. The '#' wildcard corresponds to a single numeric character. You can also select time series in your data by using the GROUP=, SOURCE=, SHORT=,

LONG=, GEOG1=, or GEOG2= option to select on the group name, source name, short source name, long source name, geography1 code, or geography2 code, respectively. Alternatively, you can deselect time series by using the DROPGROUP=, DROPSOURCE=, DROPSHORT=, DROPLONG=, DROPGEOG1=, or DROPGEOG2= option, respectively.

Following are examples that perform variable selection (or deselection) based on groups or sources:

```
LIBNAME test sasehavr 'physical-name'
GROUP="CBA, *ZYX";

LIBNAME test sasehavr 'physical-name'
DROPGROUP="TKN*, XCZ?";

LIBNAME test sasehavr 'physical-name'
SOURCE="FRB";

LIBNAME test sasehavr 'physical-name'
DROPSOURCE="NYSE";
```

The SASEHAVR engine selects only the variables that are of the specified frequency in the FREQ= option. If this option is not specified, the SASEHAVR engine selects the variables that match the frequency of the first selected variable. If no other selection criteria are specified, by default the first selected variable is the first physical DLX record read from the Haver database. You can specify the FORCE=FREQ option to force the aggregation of all variables selected to be of the frequency specified in the FREQ= option. Aggregation is supported only from a more frequent time interval to a less frequent time interval, such as from weekly to monthly. For suggested recovery from using a frequency that does not aggregate the data appropriately, see the section "Aggregating to Quarterly Frequency Using the FORCE=FREQ Option" on page 3593. The FORCE= option is ignored if the FREQ= option is not specified. The AGGMODE= STRICT option is used when a strict aggregation method is desired. The default value for AGGMODE is RELAXED, the same method that was used in prior releases of the SASEHAVR engine.

### **Details: SASEHAVR Interface Engine**

### **SAS Output Data Set**

You can use the SAS DATA step to write the Haver converted series to a SAS data set so that you can easily analyze the data using the SAS System. You can specify the name of the output data set in the DATA statement. This causes the engine supervisor to create a SAS data set with the specified name in either the SAS Work library or, if specified, the Sasuser library.

When OUTSELECT=OFF (the default), the contents of the SAS data set include the date of each observation, the name of each series read from the Haver database, and the label or Haver description of each series. Missing values are represented as '.' in the SAS data set. You can use the PRINT procedure and the CONTENTS procedure to print your output data set and its contents. You can use the SQL procedure along with the SASEHAVR engine to create a view of your SAS data set.

The DATE variable in the SAS data set contains the date of the observation. The SASEHAVR engine automatically maps the Haver intervals to the appropriate corresponding SAS intervals.

When OUTSELECT=ON, the OUT= data set does not contain the observations of all time series. Instead, each observation contains the name of the time series, the source of the time series, the geography1 code, the geography2 code, the short source, and the long source for that time series. In addition, the contents of the OUT= data set shows every selected time series name and label. For more information about the OUTSELECT=ON option, see Output 49.11.1 and Output 49.11.2.

A more detailed discussion of how to map Haver frequencies to SAS time intervals follows.

### Mapping Haver Frequencies to SAS Time Intervals

Table 49.2 summarizes the mapping of Haver frequencies to SAS time intervals. For more information, see Chapter 4, "Date Intervals, Formats, and Functions."

<b>Haver Frequency</b>	SAS Time Interval	FREQ=
ANNUAL	YEAR	YEARLY
QUARTERLY	QTR	QTRLY
MONTHLY	MONTH	MON
WEEKLY (SUNDAY)	WEEK.1	WEEK.1
WEEKLY (MONDAY)	WEEK.2	WEEK.2
WEEKLY (TUESDAY)	WEEK.3	WEEK.3
WEEKLY (WEDNESDAY)	WEEK.4	WEEK.4
WEEKLY (THURSDAY)	WEEK.5	WEEK.5
WEEKLY (FRIDAY)	WEEK.6	WEEK.6
WEEKLY (SATURDAY)	WEEK.7	WEEK.7
WEEKLY WEEK.1-WEEK.7	WEEKLY	WEEKLY
DAILY	WEEKDAY17W	DAY

**Table 49.2** Mapping Haver Frequencies to SAS Time Intervals

### Error Recovery for the SASEHAVR Interface Engine

Common errors are easy to avoid by noting the valid dates that are specified in the warning messages in your SAS log. Often you can get rid of errors by removing the date restriction (START= and END= options), by removing the FORCE=FREQ option, or by deleting the FREQ= option so that the frequency defaults to the original frequency rather than attempting a conversion.

Following are some common error scenarios and how to handle them.

#### **Using the Optimum Range for Best Output Results**

Suppose you see the following warnings in your SAS log:

```
libname kgs2 sasehavr "%sysget(HAVER_DATA)"
        start= 19550101 end=19600105
        keep="FCSEED, FCSEEI, FCSEEM, BGSX, BGSM, FXDUSBC"
        group="I01, F56, M02, R30"
        source="JPM, CEN, OMB";
NOTE: Libref KGS2 was successfully assigned as follows:
      Engine:
                    SASEHAVR
      Physical Name: C:\haver
data kgse9;
   set kqs2.haver;
NOTE: Defaulting to MONTHLY frequency.
WARNING: Start date (19550101) is not a valid date.
         Engine is ignoring your start date and using
         default. Setting the default Haver start date to 7001.
WARNING: End date (19600105) is not a valid date.
         Engine is ignoring your end date and using
         default. Setting the default Haver end date to 10103.
run;
NOTE: There were 375 observations read from the data set KGS2.HAVER.
NOTE: The data set WORK.KGSE9 has 375 observations and 4 variables.
```

The important diagnostic to note here is the warning message that tells you that the data start in January 1970 (Haver date 7001) and end in March 2001 (Haver date 10103). Since the specified range falls outside the range of data, no observations are in range. So the engine uses the default range stated in the warning messages. Change the START= and END= options to overlap the results in data that span from JAN1970 to MAR2001. To view the entire range of selected data, remove the START= and END= options from the LIBNAME statement:

### Using a Valid Range of Data with START= and END= Options

In this example, an error about an invalid range is issued:

WARNING: The variable date in the DROP, KEEP, or RENAME list has never been referenced.

WARNING: The variable m11: in the DROP, KEEP, or RENAME list

WARNING: The variable mll: in the DROP, KEEP, or RENAME list has never been referenced.

NOTE: The SAS System stopped processing this step because of errors.

WARNING: The data set LIB2.WWEEK may be incomplete.

When this step was stopped there were 0

observations and 0 variables.

WARNING: Data set LIB2. WWEEK was not replaced because this step was stopped.

The important diagnostic message is the first error statement, which tells you that the range of Haver dates is not valid for the specified frequency. A valid range is one that overlaps the dates (610104–1050318). Removing the range altogether causes the engine to output the entire range of data.

```
libname lib1 sasehavr "%sysget(HAVER_DATA)" freq=Weekly;
NOTE: Libref LIB1 was successfully assigned as follows:
      Engine:
                     SASEHAVR
      Physical Name: C:\haver
libname lib2 "\\dntsrc\usrtmp\saskff" ;
NOTE: Libref LIB2 was successfully assigned as follows:
      Engine:
                     V9
      Physical Name: \\dntsrc\usrtmp\saskff
data lib2.wweek;
   set lib1.intwkly;
   keep date m11: ;
run;
NOTE: There were 2307 observations read from the data set LIB1.INTWKLY.
NOTE: The data set LIB2. WWEEK has 2307 observations and 35 variables.
```

Since the START= and END= options give day-based dates, it is important to use dates that correspond to the FREQ= option when giving a range of dates, especially with weekly frequencies such as WEEK.1–WEEK.7. Since FREQ=WEEK.4 selects weeks that begin on Wednesday, the start and end dates need to be specified as Wednesday dates.

```
libname lib1 sasehavr "%sysget(HAVER_DATA)" freq=Week.4
   start=20050302 end=20050309;
NOTE: Libref LIB1 was successfully assigned as follows:
                     SASEHAVR
      Engine:
      Physical Name: \\tappan\crsp1\haver
title2 'Weekly dataset with freq=week.4 range is small';
libname lib2 "\\dntsrc\usrtmp\saskff" ;
NOTE: Libref LIB2 was successfully assigned as follows:
      Engine:
      Physical Name: \\dntsrc\usrtmp\saskff
data lib2.wweek;
   set lib1.intwkly;
   keep date m11: ;
run;
NOTE: There were 2 observations read from the data set LIB1.INTWKLY.
NOTE: The data set LIB2.WWEEK has 2 observations and 25 variables.
```

Giving bad dates (for example, Tuesday dates) for a Wednesday FREQ=WEEK.4 results in the following error:

```
ERROR: Fatal error in GetDate routine.

Remove the range statement or change the START= date to be consistent with the freq=option.

ERROR: No observations found in specified range.
```

#### Aggregating to Quarterly Frequency Using the FORCE=FREQ Option

In the next example, six time series are selected by the KEEP= option. Their frequencies are annual, monthly, and quarterly, so when the FREQ=WEEKLY and FORCE=FREQ options are used, a diagnostic appears in the log stating that the engine is forcing the frequency to QUARTERLY for better date alignment of observations. The first selected variable is BALO, which is a quarterly time series and causes the default choice of FREQ to be quarterly.

```
title1 '***HAVKWC.SAS: KEEP= option tests with wildcards***';
%setup( ets );

/*-----*/
/* Wildcard: * */
/*-----*/

title2 "keep=B*, G*, I*";
title3 "6 valid variables are: BALO BGSM BGSX BPBCA G IUM";
libname lib1 sasehavr 'C:\haver\' keep="B*, G*, I*"
    freq=weekly force=freq;
NOTE: Libref LIB1 was successfully assigned as follows:
        Engine: SASEHAVR
        Physical Name: C:\haver\
data wc;
set lib1.haver;
```

WARNING: Earliest Start Date in DLX Database matches QUARTERLY frequency

better than the specified WEEKLY frequency.

Engine is forcing the frequency to QUARTERLY for better date

alignment of observations.

run;

NOTE: There were 221 observations read from the data set LIB1.HAVER.

NOTE: The data set WORK.WC has 221 observations and 7 variables.

Note that the time series IUM is an annual frequency. The attempt to convert to a quarterly frequency produces all missing values in the output range because aggregation produces only missing values when forced to go from a lower frequency to a higher frequency.

### **Data Elements Reference: Haver Analytics DLX Database Profile**

The Haver DLX economic and financial database offerings include U.S. economic indicators, specialized databases, financial indicators, industry, industrial countries, emerging markets, international organizations, forecasts and as-reported data, and U.S. regional service. Table 49.3 is a list of available databases and their descriptions, in the order in which they appear on the Haver Analytics website.

**Table 49.3** Available Data Offerings

Database Name	Offering Type	Description
USECON	U.S. economic indicators	U.S. economic, financial data
USNA	U.S. economic indicators	Complete U.S. NIPA accounts from the Bureau of Economic Analysis (BEA)
SURVEYS	U.S. economic indicators	Business and consumer expectations, surveys
SURVEYW	U.S. economic indicators	Business and consumer expectations, weekly surveys
CPIDATA	U.S. economic indicators	Consumer price indexes (CPI), monthly, in CPI detailed report
PPI	U.S. economic indicators	Producer price indexes (PPI), by the Bureau of Labor Statistics (BLS)
PPIR	U.S. economic indicators	Producer price indexes by the Bureau of Labor Statistics (BLS)
LABOR	U.S. economic indicators	Employment and earnings by the Bureau of Labor Statistics (BLS)
EMPL	U.S. economic indicators	Household employment survey, monthly, by the Bureau of Labor Statistics (BLS)
CEW	U.S. economic indicators	Covered employment and wages, monthly, quarterly
OES	U.S. economic indicators	Occupational employment statistics

Table 49.3 continued

Database Name	Offering Type	Description
IP	U.S. economic	Industrial production and capacity utilization by
	indicators	the Federal Reserve Board (FRB)
<b>FFUNDS</b>	U.S. economic	Flow of funds data by the Federal Reserve Board
	indicators	(FRB)
CAPSTOCK	U.S. economic	Capital stock by the Bureau of Economic
	indicators	Analysis (BEA)
USINT	U.S. economic	U.S. international trade (TIC) data by country and
	indicators	product
HWOL	Specialized	Help wanted online, monthly
	databases	
CBDB	Specialized	Conference Board database, monthly, by The
	databases	Conference Board (TCB)
BCI	Specialized	U.S. business cycle indicators, by The Conference
	databases	Board (TCB)
UMSCA	Specialized	Consumer Sentiment Survey from the University
	databases	of Michigan
<b>FIBERUS</b>	Specialized	U.S. FIBER business cycle indicators from the
	databases	Foundation of International Business and
		Economic Research (FIBER)
FIBER	Specialized	FIBER business cycle indicators from the
	databases	Foundation of International Business and
		Economic Research (FIBER)
DAILY	Financial	U.S. daily statistics data
	indicators	
INTDAILY	Financial	Country daily statistics
	indicators	
WEEKLY	Financial	U.S. weekly statistics
	indicators	
INTWKLY	Financial	Country weekly statistics
	indicators	
MSCID	Financial	Morgan Stanley Capital International, daily
	indicators	
MSCIW	Financial	Morgan Stanley Capital International, weekly
	indicators	
MSCIM	Financial	Morgan Stanley Capital International, monthly
	indicators	
MSCIE	Financial	Morgan Stanley Capital International enhanced
	indicators	indexed module
SPD	Financial	Standard & Poor's industry groups, daily
	indicators	
SPW	Financial	Standard & Poor's industry groups, weekly
	indicators	

Table 49.3 continued

Database Name	Offering Type	Description
SPM	Financial	Standard & Poor's industry groups, monthly
	indicators	
SPAH	Financial	Standard & Poor's Analysts' Handbook, yearly
	indicators	
<b>FFUTURES</b>	Financial	Financial futures from the Chicago Mercantile
	indicators	Exchange
OPTIONF	Financial	Financial options on the 30-day federal funds
	indicators	futures, daily
EMBI	Financial	Emerging Markets Bond Index from J. P. Morgan
	indicators	
CMAADV	Financial	Sovereign CDS spreads from CMA Datavision
	indicators	
CMAEMG	Financial	Sovereign CDS spreads from CMA Datavision
	indicators	
BONDINDX	Financial	U.S. bond indexes, from Barclays Capital,
	indicators	Citigroup, Merrill Lynch, and Standard & Poors
EPFREIN	Financial	Equity fund flows, advanced economies, from
	indicators	EPFR Global Data
<b>EPFREEM</b>	Financial	Equity fund flows, emerging markets, from EPFR
	indicators	Global Data
EPFRBIN	Financial	Bond fund flows, advanced economies, from
	indicators	EPFR Global Data
<b>EPFRBEM</b>	Financial	Bond fund flows, emerging markets, from EPFR
	indicators	Global Data
<b>EPFRBMM</b>	Financial	Bond fund flows, money market, from EPFR
	indicators	Global Data
EPFRECA	Financial	Equity fund country allocations from EPFR
	indicators	Global Data
EPFRBCA	Financial	Bond country allocations from EPFR Global Data
	indicators	
EPFRECF	Financial	Equity country flows from EPFR Global Data
	indicators	
EPFRBCF	Financial	Bond country flows from EPFR Global Data
	indicators	
EPFRESA	Financial	Equity fund sector and industry allocations from
	indicators	EPFR Global Data
EPFRESF	Financial	Equity fund sector flows from EPFR Global Data
	indicators	
EPFRDF	Financial	Daily equity and bond fund flows from EPFR
	indicators	Global Data
ICI	Financial	Mutual fund activity from the Investment
	indicators	Company Institute

Table 49.3 continued

Database Name	Offering Type	Description
QFR	Financial	Quarterly financial report by the Federal Reserve
	indicators	Board (FRB)
MBAMTG	Financial	Mortgage delinquency rates by the Mortgage
	indicators	Bankers Association
DLINQ	Financial	Consumer delinquency rates, monthly, by the
	indicators	American Bankers Association
FDIC	Financial	FDIC banking statistics TIC data from the
	indicators	Quarterly Banking Profile
GOVFIN	Financial	U.S. government financial statistics by the U.S.
	indicators	Treasury
INDUSTRY	Industry	U.S. industry statistics, from the U.S. Department
	January J	of Agriculture, trade associations
USDA	Industry	World agriculture statistics, from the U.S.
	January J	Department of Agriculture (USDA)
REALTOR	Industry	Home sales from the National Association of
	J	Realtors
CREALTOR	Industry	Home sales from the National Association of
	•	Realtors
PREALTOR	Industry	Pending home sales from the National
	•	Association of Realtors
NARRCI	Industry	Confidence index and housing survey, monthly
HOUSING	Industry	Housing statistics
WBMS	Industry	Metal statistics
CREA	Industry	Canadian housing statistics, monthly, quarterly, annually
CMDTY	Industry	Daily commodity markets
BALTIC	Industry	Baltic freight markets
WARDS	Industry	Automotive statistics, from Ward's Automotive
		Group
WARDSINT	Industry	Automotive statistics, from Ward's Automotive
		Group
ASM	Industry	Annual Survey of Manufactures from the U.S.
		Census Bureau
RAILSHAR	Industry	Railcar loadings from the Association of
		American Railroads and Atlantic Systems
OGJ	Industry -	U.S. and international energy statistics
	Energy	
OGJANN	Industry -	U.S. and international energy statistics
	Energy	
OILWKLY	Industry -	Weekly oil statistics
	Energy	
JODI	Industry -	Oil world database from the Joint Organisations
	Energy	Data Initiative (JODI)

Table 49.3 continued

Database Name	Offering Type	Description
EEI	Industry - Energy	U.S. electric output, weekly
OMI	Industry - Energy	Oil market intelligence
NGW	Industry - Energy	Natural gas week
WGI	Industry - Energy	World gas intelligence
G10+	Advanced economies	Country summary statistics by Haver Analytics
JAPAN	Advanced economies	Japan from Nomura Research Institute
JAPANW	Advanced economies	Japan from Nomura Research Institute, weekly
CANADA	Advanced economies	Canada from Statistics Canada and the Bank of Canada
UK	Advanced economies	United Kingdom, from the Office of National Statistics and the Bank of England
GERMANY	Advanced economies	Germany, from the Deutsche Bundesbank, Statistisches Bundesamt, Ifo, and the Ministry of France
FRANCE	Advanced economies	France, Statistics from INSEE (France's National Statistical Office), the Bank of France, and the Ministry of France
ITALY	Advanced economies	Italy, from Istituto Nazionale di Statistica, Banca d'Italia, the Ministry of Economy and Finance
SPAIN	Advanced economies	Spain, from Instituto Nacional de Estadística and Banco de España
IRELAND	Advanced economies	Ireland, from the Central Statistics Office and Central Bank
NORDIC	Advanced economies	Norway, Sweden, Denmark, Finland
ALPMED	Advanced economies	Austria, Switzerland, Greece, Portugal
BENELUX	Advanced economies	Belgium, Netherlands, Luxembourg, monthly
ANZ	Advanced economies	Australia and New Zealand
EMERGE	Emerging markets	Country summary statistics by Haver Analytics
EMERGELA	Emerging markets	Latin American macroeconomic data

Table 49.3 continued

Database	Offering Type	Description
Name		
EMERGECW	Emerging	Central and Eastern Europe and Western Asia
	markets	
<b>EMERGEMA</b>	Emerging	Middle East and African emerging markets
	markets	
<b>EMERGEPR</b>	Emerging	Asia/Pacific Rim emerging markets
	markets	
CHINA	Emerging	CEIC Premium China Database, from CEIC Data
	markets	Company Ltd. (CEIC)
INDIA	Emerging	CEIC Premium India Database, from CEIC
	markets	
ASEANR	Regional	ASEAN countries (Indonesia, Malaysia,
	country detail	Philippines, Singapore, Thailand, and Vietnam)
ANZR	Regional	Australia and New Zealand
	country detail	
CANADAR	Regional	Canada
	country detail	
CHINAR	Regional	China
	country detail	
FRANCER	Regional	France
	country detail	
GERMANR	Regional	Germany
	country detail	
ITALYR	Regional	Italy
	country detail	
JAPANR	Regional	Japan
	country detail	
SPAINR	Regional	Spain
	country detail	
ALPMEDR	Regional	Switzerland
	country detail	
UKR	Regional	United Kingdom
	country detail	
INTSRVYS	Other country	Country surveys, private sources
	detail	
ESG	Other country	Environmental, social, and governance indicators
	detail	
MKTPMI	Other country	Purchasing managers surveys for 26 countries
	detail	
PMIGL	Other country	Purchasing managers surveys for world
	detail	
PMIEU	Other country	Purchasing managers surveys for the European
	detail	Union

Table 49.3 continued

Database	Offering Type	Description
Name	G <b>11</b>	•
PMIASIA	Other country	Purchasing managers surveys for Asia
	detail	
PMIUS	Other country	Purchasing managers surveys for the United States
THYODANA	detail	11 '- 17' - 1
UKSRVYS	Other country detail	United Kingdom surveys
UKHPI	Other country	United Kingdom Halifax housing prices
CIXIII	detail	Office Kingdom Hamax housing prices
CHINAFT	Other country	FT China confidential
	detail	
FIBER	Other country	Fiber business cycle indicators
	detail	
EURODATA	International	European Union data from Eurostat, the European
	organizations	Central Bank, and the European Commission
EUNA	International	European national accounts
ELICDVING	organizations	F
EUSRVYS	International organizations	European surveys
EUFIN	International	European financial data
LOTIN	organizations	European imaneiar data
EUGOV	International	European government finance
	organizations	
AMECO	International	European macro forecasts
	organizations	
EUINT	International	European international transactions
	organizations	
EULABOR	International	European labor
EUPOP	organizations International	European demographics
LUFUF	organizations	European demographics
OECDMEI	International	Organisation for Economic Co-operation and
	organizations	Development (OECD) main economic indicators
OECDNAQ	International	OECD Quarterly National Accounts
	organizations	•
OECDLFS	International	OECD labor force survey
	organizations	
OECDNA	International	OECD Annual National Accounts
OEGDGGV	organizations	OFCD
OECDGOV	International	OECD government finance
OECDFIN	organizations International	OECD Financial Accounts and Financial Balance
OLCDIIN	organizations	Sheets
	015411124110113	511040

Table 49.3 continued

Database Name	Offering Type	Description
OECDFDI	International organizations	OECD foreign direct investment data
OUTLOOK	International organizations	OECD Economic Outlook
IFS	International organizations	International Financial Statistics from the International Monetary Fund (IMF)
IFSANN	International organizations	International Financial Statistics, annual, from the International Monetary Fund (IMF)
IMFBOP	International	Balance of Payment Statistics from the
IMFBOPA	organizations International	International Monetary Fund (IMF) Annual Balance of Payment Statistics from the
IMFDOT	organizations International	International Monetary Fund (IMF) Direction of Trade Statistics from the
IMFDOTM	organizations International organizations	International Monetary Fund (IMF) Direction of Trade Statistics, monthly, from the International Monetary Fund (IMF)
IMFWEO	International organizations	Analysis and projections of economic development at the global level from the
IMFREO	International	International Monetary Fund (IMF) Regional economic outlook
CPIS	organizations International	Coordinated portfolio investment survey
BIS	organizations International	International banking statistics
WDI	organizations International	World development indicators
WBPRICES	organizations International	World commodity prices from the World
QEDS	organizations International	Development Prospects Group (Pink sheets)  Quarterly external debt statistics
WBDEBT	organizations International organizations	Debt statistics
UNPOP	International organizations	United Nations population projections
INTPOP	International organizations	U.S. Census Bureau international demographics
WFE	International organizations	World Federation of Exchanges
MA4CAST	Forecasts and	Short-term U.S. economic forecasts from Macro-economic Advisers
MA4CSTL	as-reported data Forecasts and as-reported data	Long-term U.S. economic forecasts from Macro-economic Advisers

Table 49.3 continued

Database Name	Offering Type	Description
FELATA	Forecasts and	Focus economics consensus
	as-reported data	
FEAANZ	Forecasts and	Focus economics consensus
	as-reported data	
FEMAJR	Forecasts and	Focus economics consensus
	as-reported data	
FEMAEF	Forecasts and	Focus economics consensus
	as-reported data	
FEEEUR	Forecasts and	Focus economics consensus
	as-reported data	
FECMDTY	Forecasts and	Focus economics consensus
	as-reported data	
FELATAH	Forecasts and	Focus economics consensus
	as-reported data	
FEAANZH	Forecasts and	Focus economics consensus
	as-reported data	
FEMAJRH	Forecasts and	Focus economics consensus
	as-reported data	
FEMEAFH	Forecasts and	Focus economics consensus
	as-reported data	
FEEEURH	Forecasts and	Focus economics consensus
	as-reported data	
FECMDTH	Forecasts and	Focus economics consensus
	as-reported data	
BLUECHPC	Forecasts and	Blue Chip consensus economic indicators
	as-reported data	
BLUECHIP	Forecasts and	Blue Chip consensus economic indicators
	as-reported data	
FX4CASTS	Forecasts and	FX4CASTS consensus
	as-reported data	777.1.0.1.0.00
FX4CE	Forecasts and	FX4CASTS consensus
	as-reported data	
OEFQMACR	Forecasts and	Global macroeconomic forecasts from Oxford
077116167	as-reported data	Economic Forecasting
OEFAMACR	Forecasts and	Global macroeconomic forecasts from Oxford
OFFICE	as-reported data	Economic Forecasting
OEFQIND	Forecasts and	Global industry from Oxford Economic
	as-reported data	Forecasting
EIUIAMER	Forecasts and	Market indicators and forecasts (America) from
DIII 1 67 :	as-reported data	the Economist Intelligence Unit (EIU)
EIUIASIA	Forecasts and	Market indicators and forecasts (Asia) from the
	as-reported data	Economist Intelligence Unit (EIU)

Table 49.3 continued

Database Name	Offering Type	Description
EIUIEEUR	Forecasts and	Market indicators and forecasts (Eastern Europe)
	as-reported data	from the Economist Intelligence Unit (EIU)
EIUIMENA	Forecasts and	Market indicators and forecasts from the
	as-reported data	Economist Intelligence Unit (EIU)
EIUISUBS	Forecasts and	Market indicators and forecasts from the
	as-reported data	Economist Intelligence Unit (EIU)
<b>EIUIWEUR</b>	Forecasts and	Market indicators and forecasts (Western Europe)
	as-reported data	from the Economist Intelligence Unit (EIU)
<b>EIUIREGS</b>	Forecasts and	Market indicators and forecasts from the
	as-reported data	Economist Intelligence Unit (EIU)
<b>EIUDAMER</b>	Forecasts and	Country data (America) from the Economist
	as-reported data	Intelligence Unit (EIU)
<b>EIUDASIA</b>	Forecasts and	Country data (Asia) from the Economist
	as-reported data	Intelligence Unit (EIU)
EIUDEEUR	Forecasts and	Country data (Eastern Europe) from the
	as-reported data	Economist Intelligence Unit (EIU)
<b>EIUDMENA</b>	Forecasts and	Country data from the Economist Intelligence
	as-reported data	Unit (EIU)
<b>EIUDSUBS</b>	Forecasts and	Country data from the Economist Intelligence
	as-reported data	Unit (EIU)
<b>EIUDWEUR</b>	Forecasts and	Country data (Western Europe) from the
	as-reported data	Economist Intelligence Unit (EIU)
<b>EIUDREGS</b>	Forecasts and	Country data from the Economist Intelligence
	as-reported data	Unit (EIU)
IIFDATA	Forecasts and	Institute of International Finance forecasts
	as-reported data	
<b>PMAOEUR</b>	Forecasts and	Property market analysis forecasts
	as-reported data	
PMAREUR	Forecasts and	Property market analysis forecasts
	as-reported data	
PMALEUR	Forecasts and	Property market analysis forecasts
	as-reported data	
PMAOASIA	Forecasts and	Property market analysis forecasts
	as-reported data	
PMARASIA	Forecasts and	Property market analysis forecasts
	as-reported data	
PMALASIA	Forecasts and	Property market analysis forecasts
	as-reported data	
PMAOUS	Forecasts and	Property market analysis forecasts
	as-reported data	
PMALUS	Forecasts and	Property market analysis forecasts
	as-reported data	

Table 49.3 continued

Database Name	Offering Type	Description
AS1REPNA	Forecasts and	Action Economics forecast medians and
	as-reported data	as-reported data
MMSAMER	Forecasts and	MMS survey medians and as-first-reported data
	as-reported data	(America) from MMS International
MMSEUR	Forecasts and	MMS survey medians and as-first-reported data
	as-reported data	(Europe) from MMS International
MMSASIA	Forecasts and	MMS survey medians and as-first-reported data
	as-reported data	(Asia) from MMS International
SURVEYS	Forecasts and	Economic survey forecasts
	as-reported data	·
AS4CAST	Forecasts and	Historical economic forecasts
	as-reported data	
ASREPGDP	Forecasts and	As-reported U.S. gross domestic product from the
	as-reported data	Bureau of Economic Analysis (BEA)
LABORR	U.S. regional	Monthly payroll employment from the Bureau of
		Labor Statistics (BLS)
EMPLR	U.S. regional	Labor force and unemployment from the Bureau
	2.121.2.8	of Labor Statistics (BLS)
EMPLC	U.S. regional	Labor force and unemployment from the Bureau
Zivii Ze	c.s. regional	of Labor Statistics (BLS)
CEWR	U.S. regional	Covered employment and wages
BEAEMPL	U.S. regional	Annual employment by industry
BEAEMPM	U.S. regional	Annual employment by industry
PERMITS	U.S. regional	Residential building permits
PERMITY	U.S. regional	Residential building permits
PERMITP	U.S. regional	Residential building permits
PERMITC	U.S. regional	Residential building permits
PERMITA	U.S. regional	Residential building permits
REGIONAL	U.S. regional	Selected regional indicators
REGIONW	U.S. regional	Selected regional indicators
PIQR	U.S. regional	Personal income
PIR	U.S. regional	Personal income
PIRMSA	U.S. regional	Personal income
PICOUNTY	U.S. regional	Personal income
PIRC1 to 9	U.S. regional	Personal income
MBAMTG	U.S. regional	Mortgage delinquency rates from the Mortgage
MDAWITO	O.S. regional	Bankers Association
DLINQR	U.S. regional	Consumer delinquency rates from the American
PLITY	o.b. regional	Bankers Association
FALOAN	U.S. regional	Real estate and construction delinquency rates by
IALUAN	O.S. regional	Foresight Analytics
BANKRUPT	U.S. regional	Bankruptcies by county and metropolitan
DUNINING	o.s. regional	statistical area

Table 49.3 continued

Database Name	Offering Type	Description
	IIC masis mal	Constitution of Francisco
GSP	U.S. regional	Gross state product from the Bureau of Economic
GDPMSA	U.S. regional	Analysis (BEA) Gross domestic product by metropolitan statistical
ODI WISA	O.S. regional	area (MSA)
ASMR	U.S. regional	Annual survey of manufacturers by state
USPOP	U.S. regional	Population by age and sex
USPOPC	U.S. regional	Population by age and sex
PORTS	U.S. regional	Trade by port
EXPRQ1 to 9	U.S. regional	Exports by industry and country from the World
		Institute for Strategic Economic Research and the
		U.S. Census Bureau
<b>EXPORTSR</b>	U.S. regional	Exports by industry and country from the World
		Institute for Strategic Economic Research and the
		U.S. Census Bureau
GOVFINR	U.S. regional	Government financial statistics from the U.S.
		Census Bureau and the Rockefeller Institute of
		Government
FDICR	U.S. regional	FDIC banking statistics

### **Examples: SASEHAVR Interface Engine**

Before running the following sample code, set your HAVER\_DATA environment variable to point to the SAS/ETS SASMISC folder that contains sample Haver databases. The provided sample data files are HAVERD.DAT, HAVERD.IDX, HAVERW.IDX, and HAVERW.DAT. In the following example, the Haver database is called haverw, and it resides in the directory lib1. The DATA statement names the SAS output data set hwouty, which will reside in the Work library.

### **Example 49.1: Examining the Contents of a Haver Database**

To see which time series are in your Haver database, use the CONTENTS procedure with the SASEHAVR LIBNAME statement to read the contents.

```
title1 'Haver Analytics Database, HAVERW.DAT';
title2 'PROC CONTENTS for Time Series converted to yearly frequency';
proc contents data=hwouty;
run;
```

All time series in the Haver haverw database are listed alphabetically in Output 49.1.1.

Output 49.1.1 Examining the Contents of Haver Analytics Database, haverw.dat

#### Haver Analytics Database, HAVERW.DAT PROC CONTENTS for Time Series converted to yearly frequency

#### The CONTENTS Procedure

Alphabetic List of Variables and Attributes							
# Variable	Туре	Len	<b>Format</b>	Label			
1 DATE	Num	8	YEAR4.	Date of Observation			
<b>2</b> FA	Num	8		Total Assets: All Commercial Banks (SA, Bil.\$)			
3 FCM1M	Num	8		1-Month Treasury Bill Market Bid Yield at Constant Maturity (%)			
<b>4</b> FM1	Num	8		Money Stock: M1 (SA, Bil.\$)			
5 FTA1MA	Num	8		Treasury 4-Week Bill: Total Amount Accepted (Bil\$)			
<b>6</b> FTB3	Num	8		3-Month Treasury Bills, Auction (% p.a.)			
7 LICN	Num	8		Unemployment Insurance: Initial Claims, State Programs (NSA, Thous)			

You could also use the following SAS statements to create a SAS data set named hwouty and to print its contents:

```
libname lib1 sasehavr "%sysget(HAVER_DATA)"
       freq=yearly
       start=19920101
       end=20041231
       force=freq;
data hwouty;
   set lib1.haverw;
title1 'Haver Analytics Database, Frequency=yearly, infile=haverw.dat';
title2 'Define a range inside the data range for OUT= dataset,';
title3 'Using the START=19920101 END=20041231 LIBNAME options.';
proc print data=hwouty;
run;
```

The preceding LIBNAME LIB1 statement specifies that all time series in the haverw database be converted to a yearly frequency but to select only the range of data from January 1, 1992, to December 31, 2004. The resulting SAS data set, hwouty, is shown in Output 49.1.2.

Output 49.1.2 Defining a Range inside the Data Range for Yearly Time Series

Haver Analytics Database, Frequency=yearly, infile=haverw.dat Define a range inside the data range for OUT= dataset, Using the START=19920101 END=20041231 LIBNAME options.

Obs	DATE	FA	FCM1M	FM1	FTA1MA	FTB3	LICN
1	1992	3466.3		965.31		3.45415	407.340
2	1993	3624.6		1077.69		3.01654	342.304
3	1994	3875.8		1144.85		4.28673	342.726
4	1995	4209.3		1142.70		5.51058	357.038
5	1996	4399.1		1106.46		5.02096	351.358
6	1997	4820.3		1069.23		5.06885	321.513
7	1998	5254.8		1079.56		4.80726	317.077
8	1999	5608.1		1101.14		4.66154	298.921
9	2000	6115.4		1104.07		5.84644	303.726
10	2001	6436.2	2.31368	1136.31	11.753	3.44471	402.583
11	2002	7024.9	1.63115	1192.03	18.798	1.61548	402.796
12	2003	7302.9	1.02346	1268.40	16.089	1.01413	399.137
13	2004	7950.5	1.26642	1337.89	13.019	1.37557	341.338

### **Example 49.2: Viewing Quarterly Time Series from a Haver Database**

The following statements specify a quarterly frequency conversion of all time series for the period spanning April 1, 2001, to December 31, 2004:

The resulting SAS data set hwoutg is shown in Output 49.2.1.

Output 49.2.1 Defining a Range inside the Data Range for Quarterly Time Series

Haver Analytics Database, Frequency=quarterly, infile=haverw.dat Define a range inside the data range for OUT= dataset Using the START=20010401 END=20041231 LIBNAME options.

Obs	DATE	FA	FCM1M	FM1	FTA1MA	FTB3	LICN
1	2001Q2	6225.4		1115.75		3.68308	356.577
2	2001Q3	6425.9	2.98167	1157.90	12.077	3.27615	368.408
3	2001Q4	6436.2	2.00538	1169.62	11.753	1.95308	477.685
4	2002Q1	6396.3	1.73077	1186.92	22.309	1.72615	456.292
5	2002Q2	6563.5	1.72769	1183.30	17.126	1.72077	368.592
6	2002Q3	6780.0	1.69231	1189.89	21.076	1.64769	352.892
7	2002Q4	7024.9	1.37385	1207.80	18.798	1.36731	433.408
8	2003Q1	7054.5	1.17846	1231.41	24.299	1.15269	458.746
9	2003Q2	7319.6	1.08000	1262.24	14.356	1.05654	386.185
10	2003Q3	7238.6	0.92000	1286.21	16.472	0.92885	361.346
11	2003Q4	7302.9	0.91538	1293.76	16.089	0.91846	390.269
12	2004Q1	7637.3	0.90231	1312.43	21.818	0.91308	400.585
13	2004Q2	7769.8	0.94692	1332.75	12.547	1.06885	310.508
14	2004Q3	7949.5	1.34923	1343.79	21.549	1.49393	305.862
15	2004Q4	7950.5	1.82429	1362.60	13.019	2.01731	348.400

### **Example 49.3: Viewing Monthly Time Series from a Haver Database**

The following statements convert weekly time series to a monthly frequency:

```
libname lib1 sasehavr "%sysget(HAVER_DATA)"
        freq=monthly
        start=20040401
        end=20041231
        force=freq;
data hwoutm;
  set lib1.haverw;
run;
title1 'Haver Analytics Database, Frequency=monthly, infile=haverw.dat';
title2 ' Define a range inside the data range for OUT= dataset';
title3 ' Using the START=20040401 END=20041231 LIBNAME options.';
proc print data=hwoutm;
run;
```

The result from using the range of April 1, 2004, to December 31, 2004, is shown in Output 49.3.1.

Haver Analytics Database, Frequency=monthly, infile=haverw.dat Define a range inside the data range for OUT= dataset Using the START=20040401 END=20041231 LIBNAME options.

Obs	DATE	FA	FCM1M	FM1	FTA1MA	FTB3	LICN
1	APR2004	7703.8	0.9140	1325.73	16.946	0.93900	325.90
2	MAY2004	7704.7	0.9075	1332.96	25.043	1.03375	294.24
3	JUN2004	7769.8	1.0275	1339.50	12.547	1.26625	315.45
4	JUL2004	7859.5	1.1840	1330.13	21.823	1.34900	357.32
5	AUG2004	7890.0	1.3650	1347.84	25.213	1.48000	276.70
6	SEP2004	7949.5	1.5400	1352.40	21.549	1.65000	270.70
7	OCT2004	7967.6	1.6140	1355.28	21.322	1.74750	304.24
8	NOV2004	8053.4	1.9125	1366.06	21.862	2.05625	335.85
9	DEC2004	7950.5	1.9640	1365.60	13.019	2.20200	416.15

### **Example 49.4: Viewing Weekly Time Series from a Haver Database**

The following statements show weekly data that span from September 1, 2004, to December 31, 2004:

Output 49.4.1 shows the output.

Output 49.4.1 Defining a Range inside the Data Range for Weekly Time Series

Haver Analytics Database, Frequency=weekly, infile=haverw.dat Define a range inside the data range for OUT= dataset Using the START=20040901 END=20041231 LIBNAME options.

Obs	DATE	FA	FCM1M	FM1	FTA1MA	FTB3	LICN
1	29AUG2004	7890.0	1.39	1360.8	27.342	1.515	275.2
2	05SEP2004	7906.2	1.46	1353.7	25.213	1.580	273.7
3	12SEP2004	7962.7	1.57	1338.3	25.255	1.635	250.6
4	19SEP2004	7982.1	1.57	1345.6	15.292	1.640	275.8
5	26SEP2004	7987.9	1.56	1359.7	15.068	1.685	282.7
6	03OCT2004	7949.5	1.54	1366.0	21.549	1.710	279.6
7	100CT2004	7932.4	1.56	1362.3	17.183	1.685	338.7
8	17OCT2004	7956.9	1.59	1350.1	17.438	1.680	279.8
9	24OCT2004	7957.3	1.63	1346.0	12.133	1.770	317.6
10	31OCT2004	7967.6	1.75	1362.7	21.322	1.855	305.5
11	07NOV2004	7954.1	1.84	1350.4	22.028	1.950	354.8
12	14NOV2004	8009.7	1.89	1354.8	25.495	2.045	311.9
13	21NOV2004	7938.3	1.93	1364.5	24.000	2.075	356.0
14	28NOV2004	8053.4	1.99	1381.3	24.424	2.155	320.7
15	05DEC2004	8010.7	2.05	1379.3	21.862	2.195	472.7
16	12DEC2004	8054.8	2.08	1355.1	22.178	2.210	370.6
17	19DEC2004	8019.2	1.98	1358.3	12.066	2.200	374.7
18	26DEC2004	7995.5	1.89	1366.3	12.787	2.180	446.6

### **Example 49.5: Viewing Daily Time Series from a Haver Database**

Consider viewing the Haver Analytics daily database named haverd. The contents of this database can be seen by submitting the following DATA step:

```
libname lib1 sasehavr "%sysget(HAVER_DATA)"
        freq=daily
        start=20041201
        end=20041231;
data hwoutd;
  set lib1.haverd;
run;
title1 'Haver Analytics Database, HAVERD.DAT';
title2 'PROC CONTENTS for Time Series converted to daily frequency';
proc contents data=hwoutd;
run;
```

Output 49.5.1 shows the output of PROC CONTENTS with the time ID variable DATE followed by the time series variables FCM10, FCM1M, FFED, FFP1D, FXAUS, and TCC with their corresponding attributes such as type, length, format, and label.

Output 49.5.1 Examining the Contents of a Daily Haver Analytics Database, haverd.dat

## Haver Analytics Database, HAVERD.DAT PROC CONTENTS for Time Series converted to daily frequency

#### The CONTENTS Procedure

Alphabetic List of Variables and Attributes							
# Variable	Туре	Len	Format	Label			
1 DATE	Num	8	DATE9.	Date of Observation			
<b>2</b> FCM10	Num	8		10-Year Treasury Note Yield at Constant Maturity (Avg, % p.a.)			
<b>3</b> FCM1M	Num	8		1-Month Treasury Bill Market Bid Yield at Constant Maturity (%)			
4 FFED	Num	8		Federal Funds [Effective] Rate (% p.a.)			
<b>5</b> FFP1D	Num	8		1-Day AA Financial Commercial Paper (% per annum)			
6 FXAUS	Num	8		Foreign Exchange Rate: Australia (US\$/Australian\$)			
<b>7</b> TCC	Num	8		Treasury: Closing Operating Cash Balance (Today, Mil.\$)			

### **Example 49.6: Limiting the Range of Time Series from a Haver Database**

The following statements limit the range of data to the month of December:

Note that Output 49.6.1 for daily conversion shows the frequency as the SAS time interval for WEEKDAY.

Output 49.6.1 Defining a Range inside the Data Range for Daily Time Series

Haver Analytics Database, Frequency=daily, infile=haverd.dat
Define a range inside the data range for OUT= dataset
Using the START=20041201 END=20041231 LIBNAME options.

Obs	DATE	FCM10	FCM1M	FFED	FFP1D	FXAUS	TCC
1	01DEC2004	4.38	2.06	2.04	2.01	0.7754	7564
2	02DEC2004	4.40	2.06	2.00	1.98	0.7769	8502
3	03DEC2004	4.27	2.06	1.98	1.96	0.7778	7405
4	06DEC2004	4.24	2.09	2.04	1.98	0.7748	7019
5	07DEC2004	4.23	2.08	1.99	1.99	0.7754	15520
6	08DEC2004	4.14	2.08	2.01	1.98	0.7545	12329
7	09DEC2004	4.19	2.07	2.05	2.03	0.7532	5441
8	10DEC2004	4.16	2.07	2.09	2.07	0.7495	6368
9	13DEC2004	4.16	2.04	2.18	2.13	0.7592	11395
10	14DEC2004	4.14	2.01	2.24	2.22	0.7566	13695
11	15DEC2004	4.09	1.98	2.31	2.27	0.7652	39765
12	16DEC2004	4.19	1.93	2.26	2.24	0.7563	33640
13	17DEC2004	4.21	1.95	2.23	2.20	0.7607	32764
14	20DEC2004	4.21	1.97	2.26	2.21	0.7644	36216
15	21DEC2004	4.18	1.92	2.24	2.21	0.7660	35056
16	22DEC2004	4.21	1.84	2.25	2.22	0.7656	34599
17	23DEC2004	4.23	1.83	2.34	2.08	0.7654	24467
18	24DEC2004			2.27		0.7689	26898
19	27DEC2004	4.30	1.90	2.24	2.26	0.7777	31874
20	28DEC2004	4.31	1.88	2.24	2.24	0.7787	30513
21	29DEC2004	4.33	1.76	2.23	2.23	0.7709	34754
22	30DEC2004	4.27	1.68	2.24	2.18	0.7785	20045
23	31DEC2004	4.24	1.89	1.97	2.18	0.7805	24690

# Example 49.7: Using the WHERE Statement to Subset Time Series from a Haver Database

Using a WHERE statement in the DATA step can be useful for further subsetting.

Output 49.7.1 shows that the time slice of November 1, 2004, to December 31, 2004, is narrowed further by the DATE test in the WHERE statement to stop at December 1, 2004.

Output 49.7.1 Defining a Range Using the WHERE Statement, START=20041101, and END=20041231

Haver Analytics Database, Frequency=daily, infile=haverd.dat
Define a range inside the data range for OUT= dataset
Using the START=20041101 END=20041231 LIBNAME options.
Subset further: where date between 01nov2004 and 31dec2004.

Obs	DATE	FCM10	FCM1M	FFED	FFP1D	FXAUS	TCC
1	01NOV2004	4.11	1.79	1.83	1.80	0.7460	35111
2	02NOV2004	4.10	1.86	1.74	1.74	0.7447	34091
3	03NOV2004	4.09	1.83	1.73	1.73	0.7539	14862
4	04NOV2004	4.10	1.85	1.77	1.75	0.7585	23304
5	05NOV2004	4.21	1.86	1.76	1.75	0.7620	19872
6	08NOV2004	4.22	1.88	1.80	1.84	0.7578	21095
7	09NOV2004	4.22	1.89	1.79	1.81	0.7618	16390
8	10NOV2004	4.25	1.88	1.92	1.85	0.7592	12872
9	11NOV2004	-	-	1.92		-	12872
10	12NOV2004	4.20	1.91	2.02	1.96	0.7685	28926
11	15NOV2004	4.20	1.92	2.06	2.03	0.7719	10480
12	16NOV2004	4.21	1.93	1.98	1.95	0.7728	13417
13	17NOV2004	4.14	1.90	1.99	1.93	0.7833	10506
14	18NOV2004	4.12	1.91	1.99	1.94	0.7786	6293
15	19NOV2004	4.20	1.98	1.99	1.93	0.7852	5100
16	22NOV2004	4.18	1.98	2.01	1.96	0.7839	6045
17	23NOV2004	4.19	1.99	2.00	1.95	0.7860	18135
18	24NOV2004	4.20	1.98	2.02	1.89	0.7863	14109
19	25NOV2004			2.02			14109
20	26NOV2004	4.24	2.01	2.01	1.97	0.7903	20588
21	29NOV2004	4.34	2.02	2.03	2.00	0.7852	24322
22	30NOV2004	4.36	2.07	2.02	2.04	0.7723	18033
23	01DEC2004	4.38	2.06	2.04	2.01	0.7754	7564

# Example 49.8: Using the KEEP Option to Subset Time Series from a Haver Database

To select specific time series, you can use the KEEP= or DROP= option as follows:

Output 49.8.1 shows two series that are selected by using KEEP="FCM\*" in the LIBNAME statement.

Output 49.8.1 Using the KEEP Option and Defining a Range Using START=20041101 and END=20041231

Haver Analytics Database, Frequency=daily, infile=haverd.dat
Define a range inside the data range for OUT= dataset
Using the START=20041101 END=20041231 LIBNAME options.
Subset further: Using keep="FCM\*" LIBNAME option

Obs	DATE	FCM10	FCM1M
1	01NOV2004	4.11	1.79
2	02NOV2004	4.10	1.86
3	03NOV2004	4.09	1.83
4	04NOV2004	4.10	1.85
5	05NOV2004	4.21	1.86
6	08NOV2004	4.22	1.88
7	09NOV2004	4.22	1.89
8	10NOV2004	4.25	1.88
9	11NOV2004		
10	12NOV2004	4.20	1.91
11	15NOV2004	4.20	1.92
12	16NOV2004	4.21	1.93
13	17NOV2004	4.14	1.90
14	18NOV2004	4.12	1.91
15	19NOV2004	4.20	1.98
16	22NOV2004	4.18	1.98
17	23NOV2004	4.19	1.99
18	24NOV2004	4.20	1.98
19	25NOV2004		
20	26NOV2004	4.24	2.01
21	29NOV2004	4.34	2.02
22	30NOV2004	4.36	2.07
23	01DEC2004	4.38	2.06
24	02DEC2004	4.40	2.06
25	03DEC2004	4.27	2.06
26	06DEC2004	4.24	2.09
27	07DEC2004	4.23	2.08
28	08DEC2004	4.14	2.08
29	09DEC2004	4.19	2.07
30	10DEC2004	4.16	2.07
31	13DEC2004	4.16	2.04
32	14DEC2004	4.14	2.01
33	15DEC2004	4.09	1.98
34	16DEC2004	4.19	1.93
35	17DEC2004	4.21	1.95
36	20DEC2004	4.21	1.97
37	21DEC2004	4.18	1.92
38	22DEC2004	4.21	1.84
39	23DEC2004	4.23	1.83
40	24DEC2004		
41	27DEC2004	4.30	1.90
42	28DEC2004	4.31	1.88
43	29DEC2004	4.33	1.76

#### Output 49.8.1 continued

Haver Analytics Database, Frequency=daily, infile=haverd.dat Define a range inside the data range for OUT= dataset Using the START=20041101 END=20041231 LIBNAME options. Subset further: Using keep="FCM\*" LIBNAME option

Obs	DATE	FCM10	FCM1M
44	30DEC2004	4.27	1.68
45	31DEC2004	4.24	1.89

You can use the DROP option to drop specific variables from a Haver database. To specify this option, use DROP= instead of KEEP=.

### **Example 49.9: Using the SOURCE Option to Subset Time Series from a Haver Database**

You can use the SOURCE= or DROPSOURCE= option to select specific variables that belong to a certain source, similar to the way you use the KEEP= or DROP= option.

```
libname lib1 sasehavr "%sysget(HAVER_DATA)"
       freq=daily
        start=20041101
        end=20041223
        source="FRB";
data hwoutd;
   set lib1.haverd;
title1 'Haver Analytics Database, Frequency=daily, infile=haverd.dat';
title2 ' Define a range inside the data range for OUT= dataset';
title3 ' Using the START=20041101 END=20041223 LIBNAME options.';
title4 ' Subset further: Using source="FRB" LIBNAME option';
proc print data=hwoutd;
```

Output 49.9.1 shows two series that are selected by using SOURCE="FRB" in the LIBNAME statement.

Haver Analytics Database, Frequency=daily, infile=haverd.dat
Define a range inside the data range for OUT= dataset
Using the START=20041101 END=20041223 LIBNAME options.
Subset further: Using source="FRB" LIBNAME option

Obs	DATE	FCM10	FFED	FFP1D	FXAUS
1	01NOV2004	4.11	1.83	1.80	0.7460
2	02NOV2004	4.10	1.74	1.74	0.7447
3	03NOV2004	4.09	1.73	1.73	0.7539
4	04NOV2004	4.10	1.77	1.75	0.7585
5	05NOV2004	4.21	1.76	1.75	0.7620
6	08NOV2004	4.22	1.80	1.84	0.7578
7	09NOV2004	4.22	1.79	1.81	0.7618
8	10NOV2004	4.25	1.92	1.85	0.7592
9	11NOV2004		1.92		
10	12NOV2004	4.20	2.02	1.96	0.7685
11	15NOV2004	4.20	2.06	2.03	0.7719
12	16NOV2004	4.21	1.98	1.95	0.7728
13	17NOV2004	4.14	1.99	1.93	0.7833
14	18NOV2004	4.12	1.99	1.94	0.7786
15	19NOV2004	4.20	1.99	1.93	0.7852
16	22NOV2004	4.18	2.01	1.96	0.7839
17	23NOV2004	4.19	2.00	1.95	0.7860
18	24NOV2004	4.20	2.02	1.89	0.7863
19	25NOV2004		2.02		
20	26NOV2004	4.24	2.01	1.97	0.7903
21	29NOV2004	4.34	2.03	2.00	0.7852
22	30NOV2004	4.36	2.02	2.04	0.7723
23	01DEC2004	4.38	2.04	2.01	0.7754
24	02DEC2004	4.40	2.00	1.98	0.7769
25	03DEC2004	4.27	1.98	1.96	0.7778
26	06DEC2004	4.24	2.04	1.98	0.7748
27	07DEC2004	4.23	1.99	1.99	0.7754
28	08DEC2004	4.14	2.01	1.98	0.7545
29	09DEC2004	4.19	2.05	2.03	0.7532
30	10DEC2004	4.16	2.09	2.07	0.7495
31	13DEC2004	4.16	2.18	2.13	0.7592
32	14DEC2004	4.14	2.24	2.22	0.7566
33	15DEC2004	4.09	2.31	2.27	0.7652
34	16DEC2004	4.19	2.26	2.24	0.7563
35	17DEC2004	4.21	2.23	2.20	0.7607
36	20DEC2004	4.21	2.26	2.21	0.7644
37	21DEC2004	4.18	2.24	2.21	0.7660
38	22DEC2004	4.21	2.25	2.22	0.7656
39	23DEC2004	4.23	2.34	2.08	0.7654

## **Example 49.10: Using the GROUP Option to Subset Time Series from a Haver Database**

You can use the GROUP= or DROPGROUP= option to select specific variables that belong to a certain group, similar to the way you use the KEEP= or DROP= option.

Output 49.10.1, Output 49.10.2, and Output 49.10.3 show three different cross sections of the same database, haverw, by specifying three unique GROUP= options: GROUP="F\*" in LIBNAME LIB1, GROUP="M\*" in LIBNAME LIB2, and GROUP="E\*" in LIBNAME LIB3.

The following statements specify GROUP="F\*" in the LIBNAME LIB1 statement:

```
libname lib1 sasehavr "%sysget(HAVER_DATA)"
        freq=week.6
        force=freq
        start=20040102
        end=20041001
        group="F*";
data hwoutwA;
   set lib1.haverw;
run;
title1 'Haver Analytics Database, Frequency=week.6, infile=haverw.dat';
title2 ' Define a range inside the data range for OUT= dataset';
title3 ' Using the START=20040102 END=20041001 LIBNAME options.';
title4 ' Subset further: Using group="F*" LIBNAME option';
proc print data=hwoutwA;
run;
```

Output 49.10.1 shows the output.

Haver Analytics Database, Frequency=week.6, infile=haverw.dat
Define a range inside the data range for OUT= dataset
Using the START=20040102 END=20041001 LIBNAME options.
Subset further: Using group="F\*" LIBNAME option

Obs	DATE	FCM1M	FTA1MA	FTB3
1	01JAN2004	0.86	16.089	0.885
2	08JAN2004	0.88	12.757	0.920
3	15JAN2004	0.84	12.141	0.870
4	22JAN2004	0.79	12.593	0.875
5	29JAN2004	0.86	17.357	0.890
6	05FEB2004	0.90	21.759	0.920
7	12FEB2004	0.90	21.557	0.920
8	19FEB2004	0.92	21.580	0.915
9	26FEB2004	0.96	21.390	0.930
10	04MAR2004	0.97	24.119	0.940
11	11MAR2004	0.96	24.294	0.930
12	18MAR2004	0.94	23.334	0.945
13	25MAR2004	0.95	21.400	0.930
14	01APR2004	0.95	21.818	0.945
15	08APR2004	0.94	17.255	0.930
16	15APR2004	0.92	14.143	0.915
17	22APR2004	0.89	14.136	0.935
18	29APR2004	0.87	16.946	0.970
19	06MAY2004	0.89	22.772	0.985
20	13MAY2004	0.89	23.113	1.060
21	20MAY2004	0.91	25.407	1.040
22	27MAY2004	0.94	25.043	1.050
23	03JUN2004	0.97	27.847	1.130
24	10JUN2004	1.01	27.240	1.230
25	17JUN2004	1.05		1.390
26	24JUN2004	1.08		1.315
27	01JUL2004	1.11	12.547	1.355
28	08JUL2004	1.14		1.320
29	15JUL2004	1.16		1.315
30	22JUL2004	1.21		1.330
31	29JUL2004	1.30		1.425
32	05AUG2004	1.34		1.465
33	12AUG2004	1.37		1.470
34	19AUG2004	1.36	26.070	
35	26AUG2004	1.39		1.515
36	02SEP2004	1.46		1.580
37	09SEP2004	1.57		1.635
38	16SEP2004	1.57		1.640
39 40	23SEP2004	1.56		1.685
40	30SEP2004	1.54	21.549	1.710

The following statements specify GROUP="M\*" in the LIBNAME LIB2 statement:

Output 49.10.2 shows the output.

Output 49.10.2 Using the GROUP=M\* Option and Defining a Range

Haver Analytics Database, Frequency=week.6, infile=haverw.dat Define a range inside the data range for OUT= dataset Using the START=20040102 END=20041001 LIBNAME options. Subset further: Using group="M\*" LIBNAME option

Obs	DATE	FA	FM1
1	31DEC2003	7302.9	1298.2
2	07JAN2004	7351.2	1294.3
3	14JAN2004	7378.5	1286.8
4	21JAN2004	7434.7	1296.7
5	28JAN2004	7492.4	1305.1
6	04FEB2004	7510.4	1303.1
7	11FEB2004	7577.8	1309.1
8	18FEB2004	7648.7	1317.0
9	25FEB2004	7530.6	1321.1
10	03MAR2004	7546.7	1316.2
11	10MAR2004	7602.0	1312.7
12	17MAR2004	7603.0	1324.0
13	24MAR2004	7625.5	1337.6
14	31MAR2004	7637.3	1337.9
15	07APR2004	7667.4	1327.3
16	14APR2004	7692.5	1321.8
17	21APR2004	7698.4	1322.2
18	28APR2004	7703.8	1331.6
19	05MAY2004	7686.8	1342.5
20	12MAY2004	7734.6	1325.5
21	19MAY2004	7695.8	1330.1
22	26MAY2004	7704.7	1337.7
23	02JUN2004	7715.1	1329.0
24	09JUN2004	7754.0	1324.4
25	16JUN2004	7753.2	1336.4
26	23JUN2004	7796.2	1345.8
27	30JUN2004	7769.8	1351.4
28	07JUL2004	7852.3	1330.1
29	14JUL2004	7852.8	1326.3
30	21JUL2004	7854.7	1323.5
31	28JUL2004	7859.5	1340.6
32	04AUG2004	7847.9	1337.3
33	11AUG2004		1340.1
34	18AUG2004		1347.3
35	25AUG2004		1360.8
36	01SEP2004		1353.7
37	08SEP2004	7962.7	1338.3
38	15SEP2004		1345.6
39	22SEP2004	7987.9	1359.7
40	29SEP2004	7949.5	1366.0

The following statements specify GROUP="E\*" in the LIBNAME LIB3 statement:

Output 49.10.3 shows the output.

Haver Analytics Database, Frequency=week.6, infile=haverw.dat
Define a range inside the data range for OUT= dataset
Using the START=20040102 END=20041001 LIBNAME options.
Subset further: Using group="E\*" LIBNAME option

Obs	DATE LICN
1	02JAN2004 552.8
2	09JAN2004 677.9
3	16JAN2004 490.8
4	23JAN2004 382.3
5	30JAN2004 406.3
6	06FEB2004 433.2
7	13FEB2004 341.6
8	20FEB2004 328.2
9	27FEB2004 342.1
10	05MAR2004 339.0
11	12MAR2004 312.1
12	19MAR2004 304.5
13	26MAR2004 296.8
14	02APR2004 304.2
15	09APR2004 350.7
16	16APR2004 335.0
17	23APR2004 313.7
18	30APR2004 283.2
19	07MAY2004 292.8
20	14MAY2004 297.1
21	21MAY2004 294.0
22	28MAY2004 304.1
23	04JUN2004 308.2
24	11JUN2004 312.4
25	18JUN2004 322.5
26	25JUN2004 318.7
27	02JUL2004 349.9
28	09JUL2004 444.5
29	
30	
31	30JUL2004 282.1
32	06AUG2004 291.5
33	13AUG2004 268.0
34	20AUG2004 272.1
35	27AUG2004 275.2
36	03SEP2004 273.7
37	10SEP2004 250.6
38	17SEP2004 275.8
39 40	
40	01OCT2004 279.6

# Example 49.11: Using the OUTSELECT=ON Option to View the Key Selection Variables in a Haver Database

Suppose you want to select your time series based on geography codes or source codes. To construct your wildcard for selection, first run with the OUTSELECT=ON option to see the possible values for each selection key.

Output 49.11.1 shows the output values for each key selection variable.

Output 49.11.1 OUTSELECT=ON Option Shows the Values for Key Selection Variables

OUTSELECT=ON, Print the OUT= Data Set
Shows the Values for Key Selection Variables:
Name, Source, Geog1, Geog2, Shortsrc, Longsrc
OUTSELECT=ON, the CONTENTS Procedure with Variable Names and Labels

Obs	NAME	SOURCE	GEOG1	GEOG2	SHORTSRC	LONGSRC	FCM10 FCM1M FFED FFP1D FXAUS TCC
1	NAME	SOURCE	GEOG1	GEOG2	SHORTSRC	LONGSRC	
2	FCM10	FRB	0000000		FRB	Federal Reserve Board	
3	FCM1M	UST	0000000		FRB	Federal Reserve Board	
4	FFED	FRB	0000000		FRB	Federal Reserve Board	
5	FFP1D	FRB	0000000		FRB	Federal Reserve Board	
6	FXAUS	FRB	0000000		FRBNY	Federal Reserve Bank of New York	
7	TCC	UST	0000000		TREASURY	U.S. Treasury	

If you also want to see a list of all the variables and their corresponding labels for this OUTSELECT=ON data set, you can run the CONTENTS procedure.

Output 49.11.2 shows the contents of the output data set.

Output 49.11.2 OUTSELECT=ON Option Shows the Contents of HAVERD.DAT

	Alphabetic List of Variables and Attributes					
# Variable	Len Label					
<b>7</b> FCM10	Char	8 10-Year Treasury Note Yield at Constant Maturity (Avg, % p.a.)				
8 FCM1M	Char	8 1-Month Treasury Bill Market Bid Yield at Constant Maturity (%)				
9 FFED	Char	8 Federal Funds [Effective] Rate (% p.a.)				
<b>10</b> FFP1D	Char	8 1-Day AA Financial Commercial Paper (% per annum)				
11 FXAUS	Char	8 Foreign Exchange Rate: Australia (US\$/Australian\$)				
<b>3</b> GEOG1	Char	8 DLXRECORD.Geography1				
4 GEOG2	Char	8 DLXRECORD.Geography2				
6 LONGSRC	Char	70 DLXRECORD.LongSource				
1 NAME	Char	10 DLXRECORD.VarName				
5 SHORTSR	Char	10 DLXRECORD.ShortSourc				
2 SOURCE	Char	6 DLXRECORD.Source				
<b>12</b> TCC	Char	8 Treasury: Closing Operating Cash Balance (Today, Mil.\$)				

### **Example 49.12: Selecting Variables Based on Short Source Key Code**

Using the information from Example 49.11, you can now select time series by using selection keys such as the SHORT=, GEOG1=, or GEOG2= option. Since the short source values are nontrivial in the database haverd, it is best in this case to use the SHORT= option. For more information about using geography codes as selection keys, see Output 49.13.1 for the GEOG1= option and Output 49.13.2 for the GEOG2= option.

Output 49.12.1 shows the output for the SHORT= option.

Output 49.12.1 SHORT= Option Shows the Selected Variables

#### SHORT= option list: GOLDMAN, FRB, CRB Should contain these time series: FCM10, FCM1M, FFED, FFP1D SHORT= option, Print the OUT= ValidE2 Data Set

Obs	DATE	FCM10	FCM1M	FFED	FFP1D
1	18JAN2005	4.21	2.05	2.31	2.30
2	19JAN2005	4.20	1.95	2.19	2.22
3	20JAN2005	4.17	1.89	2.25	2.22
4	21JAN2005	4.16	2.02	2.26	2.19
5	24JAN2005	4.14	2.05	2.26	2.22
6	25JAN2005	4.20	2.13	2.29	2.22
7	26JAN2005	4.21	2.16	2.33	2.26
8	27JAN2005	4.22	2.16	2.39	2.30
9	28JAN2005	4.16	2.12	2.48	2.37
10	31JAN2005	4.14	2.06	2.50	2.47
11	01FEB2005	4.15	2.23	2.40	2.47
12	02FEB2005	4.15	2.22	2.29	2.45
13	03FEB2005	4.18	2.18	2.49	2.46
14	04FEB2005	4.09	2.20	2.51	2.45
15	07FEB2005	4.07	2.27	2.50	2.47
16	08FEB2005	4.05	2.34	2.48	2.45
17	09FEB2005	4.00	2.34	2.50	2.45
18	10FEB2005	4.07	2.35	2.51	2.47
19	11FEB2005	4.10	2.36	2.50	2.48
20	14FEB2005	4.08	2.37	2.51	2.50
21	15FEB2005	4.10	2.40	2.53	2.54
22	16FEB2005	4.16	2.39	2.48	2.45
23	17FEB2005	4.19	2.40	2.50	2.47
24	18FEB2005	4.27	2.39	2.51	2.45
25	21FEB2005	-		2.51	
26	22FEB2005	4.29	2.43	2.57	2.49
27	23FEB2005	4.27	2.47	2.53	2.48
28	24FEB2005	4.29	2.48	2.55	2.52
29	25FEB2005	4.27	2.50	2.54	2.52
30	28FEB2005	4.36	2.51	2.52	2.58
31	01MAR2005	4.38	2.55	2.39	2.51
32	02MAR2005	4.38	2.54	2.48	2.44
33	03MAR2005	4.39	2.55	2.51	2.49
	04MAR2005	4.32	2.56	2.50	2.46
	07MAR2005		2.59	2.51	2.49
	08MAR2005		2.61	2.49	
	09MAR2005	4.52	2.60	2.50	2.45
38	10MAR2005	4.48	2.60	2.52	2.49
39 40	11MAR2005	4.56	2.60	2.51	2.48
40		4.52	2.62	2.59	
41		4.54	2.70	2.61	
	16MAR2005	4.52	2.68	2.57	2.50
	17MAR2005 18MAR2005	4.47 4.51	2.68	2.68	2.58
	10IVIAR2005	4.51	2.70	2.70	2.68

#### Output 49.12.1 continued

SHORT= option list: GOLDMAN, FRB, CRB
Should contain these time series:
FCM10, FCM1M, FFED, FFP1D
SHORT= option, Print the OUT= ValidE2 Data Set

Obs	DATE	FCM10	FCM1M	FFED	FFP1D
45	21MAR2005	4.53	2.72	2.71	2.72
46	22MAR2005	4.63	2.77	2.72	2.68
47	23MAR2005	4.61	2.72	2.73	2.69
48	24MAR2005	4.60	2.70	2.75	2.62
49	25MAR2005			2.80	2.59
50	28MAR2005	4.64	2.69	2.79	2.79
51	29MAR2005				2.76

If you also want to see a list of all the variables and their corresponding labels for this data set, you can run the CONTENTS procedure.

Output 49.12.2 shows the output.

Output 49.12.2 SHORT= Option Shows the Contents of the validE2 Data Set

Alphabetic List of Variables and Attributes					
# Variable Type Len Format Label					
1 DATE	Num	8 DATE9.	Date of Observation		
<b>2</b> FCM10	Num	8	10-Year Treasury Note Yield at Constant Maturity (Avg, % p.a.)		
3 FCM1M	Num	8	1-Month Treasury Bill Market Bid Yield at Constant Maturity (%)		
4 FFED	Num	8	Federal Funds [Effective] Rate (% p.a.)		
<b>5</b> FFP1D	Num	8	1-Day AA Financial Commercial Paper (% per annum)		

## **Example 49.13: Selecting Variables Based on Geography Key Codes**

Since the haverd database did not have interesting geography codes, the following statements access the INTWKLY database by using its more complete geography key codes to select the desired time series from the specified geography codes:

```
run;
Libname lib2 sasehavr "%sysget(HAVER_DATA_NEW)"
   geog1="156";
data valid2(
   keep=date R273RF3 X924USBE R023DF R273G1 F023A F158FBS F023ACR X156VEB F023ACE);
   set lib2.intwkly;
run:
title1 'Only one GEOG1 Code, 156, contains time series X156VEB';
title2 'Select Geography Code 1 Option:';
title3 'GEOG1= option';
title4 'Only Time Series X156VEB has Geog1 = 156';
proc contents
   data=valid2;
run;
Libname lib3 sasehavr "%sysget(HAVER_DATA_NEW)"
   geog2="299";
data valid3(
  keep=date R273RF3 X924USBE R023DF R273G1 F023A F158FBS F023ACR X156VEB F023ACE);
   set lib3.intwkly;
run;
title1 'Only one GEOG2 Code, 299, contains time series X156VEB';
title2 'Select Geography Code 2 Option:';
title3 'GEOG2= option';
title4 'Only Time Series X156VEB has Geog2 = 299';
proc contents
   data=valid3;
run:
title1 'Compare GEOG1 Code 156';
title2 'Over nonmissing values range';
title3 'With GEOG2 Code 299';
title4 'Over nonmissing values range';
proc compare listall briefsummary criterion=1.0e-5
  base=valid2(
   where=( date between '09jan1998'd and '28dec2007'd ))
   compare=valid3(
   where=( date between '09jan1998'd and '28dec2007'd ));
run;
```

Output 49.13.1, Output 49.13.2, Output 49.13.3, and Output 49.13.4 show the output.

# OUTSELECT=ON, Print the OUT= Data Set Shows the Values for Key Selection Variables: Name, Source, Geog1, Geog2, Shortsrc, Longsrc OUTSELECT=ON, the CONTENTS Procedure with Variable Names and Labels

Obs NAME	SOURCE	GEOG1	GEOG2	SHORTSRC	LONGSRC
1 NAME	SOURCE	GEOG1	GEOG2	SHORTSRC	LONGSRC
<b>2</b> F023A	STLF	023		ECB	European Central Bank
<b>3</b> F023AC	E STLF	023		ECB	European Central Bank
4 F023AC	R STLF	023		ECB	European Central Bank
<b>5</b> F158FBS	S	158		JMoF	Ministry of Finance
6 R023DF		023		ECB	European Central Bank
<b>7</b> X156VE	B STLF	156	299	BOCAN	Bank of Canada
8 X924US	BE STLF	924	111	SAFE	China State Administration of Foreign Exchange

#### Output 49.13.2 Only One GEOG1 Code, 156, Contains Time Series X156VEB

Alphabetic List of Variables and Attributes					
# Variable	Туре	Len	<b>Format</b>	Label	
1 DATE	Num	8	DATE9.	Date of Observation	
2 X156VEB	Num	8		Canada: Venezuelan Bolivar Noon Exchange Rate (C\$/Bolivar)	

#### Output 49.13.3 Only One GEOG2 Code, 299, Contains Time Series X156VEB

Alphabetic List of Variables and Attributes					
# Variable	Туре	Len	<b>Format</b>	Label	
1 DATE	Num	8	DATE9.	Date of Observation	
<b>2</b> X156VEB	Num	8		Canada: Venezuelan Bolivar Noon Exchange Rate (C\$/Bolivar)	

#### Output 49.13.4 Comparing GEOG1 and GEOG2 Access of INTWKLY Haver DLX Database

OUTSELECT=ON, Print the OUT= Data Set
Shows the Values for Key Selection Variables:
Name, Source, Geog1, Geog2, Shortsrc, Longsrc
OUTSELECT=ON, the CONTENTS Procedure with Variable Names and Labels

Obs	NAME	SOURCE	GEOG1	GEOG2	SHORTSRC	LONGSRC
1	NAME	SOURCE	GEOG1	GEOG2	SHORTSRC	LONGSRC
2	F023A	STLF	023		ECB	European Central Bank
3	F023ACE	STLF	023		ECB	European Central Bank
4	F023ACR	STLF	023		ECB	European Central Bank
5	F158FBS		158		JMoF	Ministry of Finance
6	R023DF		023		ECB	European Central Bank
7	X156VEB	STLF	156	299	BOCAN	Bank of Canada
8	X924USBE	STLF	924	111	SAFE	China State Administration of Foreign Exchange

#### Output 49.13.4 continued

# Only one GEOG1 Code, 156, contains time series X156VEB Select Geography Code 1 Option: GEOG1= option Only Time Series X156VEB has Geog1 = 156

#### The CONTENTS Procedure

Data Set Name	WORK.VALID2	Observations	2404
Member Type	DATA	Variables	2
Engine	V9	Indexes	0
Created	05/11/2017 11:42:49	Observation Length	16
Last Modified	05/11/2017 11:42:49	<b>Deleted Observations</b>	0
Protection		Compressed	NO
Data Set Type		Sorted	NO
Label			
Data Representation	WINDOWS_64		
Encoding	wlatin1 Western (Windows)		

Engine/Host Dependent Information			
Data Set Page Size	65536		
Number of Data Set Pages	1		
First Data Page	1		
Max Obs per Page	4062		
Obs in First Data Page	2404		
Number of Data Set Repairs	0		
ExtendObsCounter	YES		
Filename	C: local-		
Release Created	9.0401M5		
Host Created	X64_7PRO		
Owner Name	BUILTIN\Administrators		
File Size	128KB		
File Size (bytes)	131072		

	Alphabetic List of Variables and Attributes				
	# Variable	Туре	Len	Format	Label
Ī	1 DATE	Num	8	DATE9.	Date of Observation
	<b>2</b> X156VEB	Num	8		Canada: Venezuelan Bolivar Noon Exchange Rate (C\$/Bolivar)

#### Output 49.13.4 continued

# Only one GEOG2 Code, 299, contains time series X156VEB Select Geography Code 2 Option: GEOG2= option Only Time Series X156VEB has Geog2 = 299

#### The CONTENTS Procedure

Data Set Name	WORK.VALID3	Observations	682
Member Type	DATA	Variables	2
Engine	V9	Indexes	0
Created	05/11/2017 11:59:46	Observation Length	16
Last Modified	05/11/2017 11:59:46	<b>Deleted Observations</b>	0
Protection		Compressed	NO
Data Set Type		Sorted	NO
Label			
Data Representation	WINDOWS_64		
Encoding	wlatin1 Western (Windows)		

	Engine/Host Dependent Information
Data Set Page Size	65536
Number of Data Set Pages	1
First Data Page	1
Max Obs per Page	4062
Obs in First Data Page	682
Number of Data Set Repairs	0
ExtendObsCounter	YES
Filename	C: local-
Release Created	9.0401M5
Host Created	X64_7PRO
Owner Name	BUILTIN\Administrators
File Size	128KB
File Size (bytes)	131072

	Alphabetic List of Variables and Attributes				
	# Variable	Туре	Len	Format	Label
Ī	1 DATE	Num	8	DATE9.	Date of Observation
	<b>2</b> X156VEB	Num	8		Canada: Venezuelan Bolivar Noon Exchange Rate (C\$/Bolivar)

Compare GEOG1 Code 156 Over nonmissing values range With GEOG2 Code 299 Over nonmissing values range

The COMPARE Procedure
Comparison of WORK.VALID2 with WORK.VALID3
(Method=RELATIVE(2.22E-09), Criterion=0.00001)

NOTE: No unequal values were found. All values compared are exactly equal.

# **References**

Haver Analytics (2010). DLX API Programmer's Reference. New York: Haver Analytics.

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# Subject Index

creating a Haver view, see SASEHAVR engine frequency option SASEHAVR engine, 3583 Haver data files, see SASEHAVR engine Haver Information Services Databases, see SASEHAVR engine LIBNAME interface engine for Haver database, see SASEHAVR engine LIBNAME statement SASEHAVR engine, 3582 listing the Haver selection keys, OUTSELECT=ON SASEHAVR engine, 3583 reading from a Haver DLX database SASEHAVR engine, 3583 SAS DATA step SASEHAVR engine, 3583 SAS output data set SASEHAVR engine, 3589 SASEHAVR engine creating a Haver view, 3581 frequency option, 3583 Haver data files, 3581 Haver Information Services Databases, 3581 LIBNAME interface engine for Haver databases, 3581 LIBNAME statement, 3582 listing the Haver selection keys, OUTSELECT=ON, 3583 reading from a Haver DLX database, 3583 SAS DATA step, 3583 SAS output data set, 3589 viewing a Haver database, 3581

viewing a Haver database, see SASEHAVR engine

# Syntax Index

ACCMODE-DEL A VED antion
AGGMODE=RELAXED option LIBNAME statement (SASEHAVR), 3587
AGGMODE=STRICT option
LIBNAME statement (SASEHAVR), 3587
DROP= option
LIBNAME statement (SASEHAVR), 3586
DROPGEOG1= option
LIBNAME statement (SASEHAVR), 3587
DROPGEOG2= option
LIBNAME statement (SASEHAVR), 3587
DROPGROUP= option
LIBNAME statement (SASEHAVR), 3586
DROPLONG= option
LIBNAME statement (SASEHAVR), 3587
DROPSHORT= option
LIBNAME statement (SASEHAVR), 3587
DROPSOURCE= option
LIBNAME statement (SASEHAVR), 3586
END= option
LIBNAME statement (SASEHAVR), 3586
FORGE FREQ. !
FORCE=FREQ option
LIBNAME statement (SASEHAVR), 3588
FREQ= option
LIBNAME statement (SASEHAVR), 3586
CEOC1
GEOG1= option
LIBNAME statement (SASEHAVR), 3587
GEOG2= option
LIBNAME statement (SASEHAVR), 3587
GROUP= option
LIBNAME statement (SASEHAVR), 3586
WEED
KEEP= option
LIBNAME statement (SASEHAVR), 3586
LONG= option
LIBNAME statement (SASEHAVR), 3587
OUTSELECT=OFF option
LIBNAME statement (SASEHAVR), 3587
OUTSELECT=ON option
LIBNAME statement (SASEHAVR), 3587
LIDITAIVIL SIGICIIICIII (SASERAVK), 338/
SHORT= option
LIBNAME statement (SASEHAVR), 3586
SOURCE= option
LIBNAME statement (SASEHAVR), 3586

START= option
LIBNAME statement (SASEHAVR), 3586