## What's New in SAS 9.4

A High level Overview



### Foundation SAS

What's new in 9.4

Agenda

- Base SAS
- SAS/GRAPH
- SAS/STAT



## What's New In BASE SAS for SAS 9.4



# Two new programming languages



### DS2 is a new SAS proprietary programming language.

- Enables DS2 language statements from Base SAS
- Includes additional data types, ANSI SQL types, programming structure elements, and user-defined methods and packages.
- Allows embedded FedSQL in some statements
- Runs anywhere Base, In-Database (via In-Database Code Accelerator), High Performance Analytics (via HPDS2)



DS2 Why use it?

## DS2 is beneficial in applications that

- require the precision that results from using the new supported data types
- benefit from using new expressions or write methods or packages
- need to execute SAS FedSQL from within DS2
- execute outside a SAS session, for example on High-Performance Analytics Server or the SAS Federation Server
- take advantage of threaded processing in products such as the SAS In-Database Code Accelerator, SAS High-Performance Analytics Server, and SAS Enterprise Miner



```
PROC DS2;
data null ;
   method init();
      dcl varchar(20) foo;
                                        Initial processing
      foo = '**> Starting';
      put foo;
   end;
   method run();
      set ds2 sas.banks;
                                                  Execution loop
      put all;
   end;
   method term();
      dcl char(11) bar;
      bar = '**> I quit!';
                                        Final processing
      put bar;
   end;
run; quit;
```



FEDSQL New Procedure

### The FEDSQL Procedure

- The FEDSQL procedure enables you to submit FedSQL language statements from a Base SAS session.
- The FedSQL language is the SAS implementation of ANSI SQL:1999 core standard.



You can use an embedded FedSQL query to generate data within a DS2 method block.

```
method run();
set {select * from work.titles natural join work.price
    order by publisher};
by publisher;
... DS2 statements ...
end;
```



## **Enhancements to ODS**



### Enhancements to the Output Delivery System enable you to

- Create EPUB, HTML5, Microsoft PowerPoint and Excel files.
- Use the ODS Report Writing Interface (RWI) to create and manipulate predefined ODS objects in a DATA step to create highly customized output.
- Arrange ODS output objects exactly where you want them on a page, or use dynamic placement of objects by using a grid structure. (ODS Layout)
- Animate multi-page GIF images and SVG files by setting system options.



### SAS ODS PowerPoint

## Sample Code

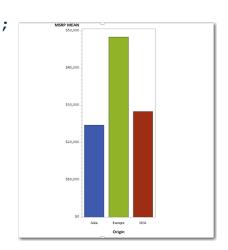
The ODS PowerPoint destination allows you to send SAS output directly to PowerPoint.

Like other ODS destinations, simply specify the POWERPOINT keyword on the ODS statement and use FILE= to name the resulting file.

```
ods powerpointfile='c:\test.pptx';

proc gchart data=sashelp.cars;
    vbar origin / sumvar=msrp
    type=meanpatternid=midpoint;
    run; quit;

ods powerpoint close;
```



## **ODS Powerpoint**

## Two content layout

proc odslist:

ods powerpoint file="Layout2List.ppt" layout=twocontent nogtitle nogfootnote

# PowerPoint Using Template Layout Two Content with ODS LIST/GMAP

- Pre-defined template
- Side-by-side output
- Use:
  - √ Tables
  - √ Graphs
  - **√** Lists
  - ✓ Text



08/05/2014

the SAS ODS Output Destination for PowerPoi

```
proc odslist;
  item 'Pre-defined template';
  item 'Side-by-side output';
  item;
     p 'Use:';
     list / style=[bullet=check];
      item 'Tables';
      item 'Graphs';
      item 'Lists';
      item 'Text';
     end:
run;
goptions hsize=4.5in vsize=4.5in;
proc gmap map=maps.us data=maps.us all;
  id state;
  choro statecode/statistic=frequency discrete nolegend;
run; quit;
ods all close;
```



#### SAS ODS EPUB

Output SAS
Reports to
eBook format
to be viewed
on iPad &
iPhone

```
ods epub file="qlm.epub" title="My First ODS EPUB E-
book"
         options(creator="SAS Programmer"
description="My First ODS EPUB Book" subject="PROC
GLM" type="ODS EPUB book");
ods graphics on;
proc glm data=DrugTest;
   class Drug;
   model PostTreatment = Drug|PreTreatment;
run;
                            SAS Programmer
                                              My First ODS EPUB E-book
quit;
```

**My First ODS** 

**EPUB E-book** 

SAS Programmer

ods epub close;

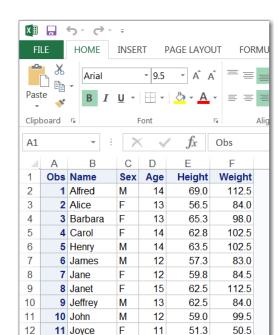
CONTENTS BOOKMARKS

Data Set WORK.DRUGTEST

The Print Procedure

ODS Excel Example

The ODS Excel destination opens, manages, or closes the ODS destination for Excel, which produces Excel spreadsheet files compatible with Microsoft Office 2010 and later versions.





## Output

## **ODS Statistical Graphics**

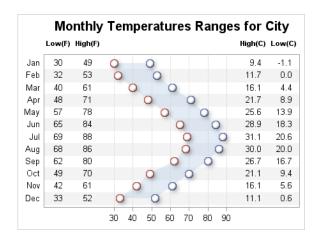
### Enhancements to ODS Graphics provide

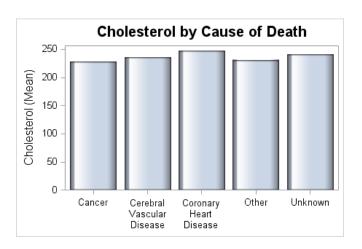
- Several new plot types, including axis tables that create an axis-aligned row or column of textual data.
- The addition of numerous plot layout, panel, and axis options to control and enhance the output of your graphs.
- A new sub-pixel rendering feature provides smoother curves for line charts and more consistent spacing in bar charts.



#### Additional Information:

- The ODS Graphics products provide more options for fitting or splitting data labels, curve labels, and axis tick values when there is not enough room to display the text normally.
- The ODS Graphics Designer introduces an Auto Charts feature that generates a variety of graphs automatically, based on your data.







# Other Important Enhancements to Base SAS



## Security

## SAS/SECURE is now delivered free of charge with Base SAS.

• Uses the industry standard Advanced Encryption Standard (AES) with 64-bit salt.

Metadata-bound libraries universally enforce metadatalayer permission requirements for physical tables regardless of how a user requests access from SAS closing the "LIBNAME hole"

The AUTHLIB procedure is a new utility procedure that enables you to manage metadata-bound libraries.



## **Extended attributes**

### Customized attributes for Data Sets & Variables

### Extended attributes are customized metadata for your SAS files. They

- Can be defined on a data set or on an individual variable
- Are organized into (name, value) pairs
- Can be numeric or character no pre-defined limit on the number of bytes allowed for a character value
- Are managed by PROC DATASETS
- Base engine support with more to follow (MLE, ACCESS)



## Other New Features

The Work library data sets and catalogs, and the values of global statements, macro variables, and system options can be **preserved between SAS sessions**.

#### The PRESENV Procedure

 The PRESENV procedure preserves all global statements and macro variables in your SAS code from one SAS session to another.



Other New Features

json

SAS data sets can be written to an external file in JSON representation.

#### The JSON Procedure

• The JSON procedure reads data from a SAS data set and writes it to an external file in JSON representation.



## Other new features

# The SAS language now supports time zones based on Universal Coordinate Time (UTC).

- ➤ Data sets and catalog time stamps can specify the time based on a specific time zone.
- > SAS can also determine the time for an area, taking into account Daylight Savings Time.

## Examples of new functions to support UTC include:

- >TZONEID-returns the current time zone ID.
- TZONENAME-returns the current standard or daylight savings time and the time zone name.
- >TZONES2U-converts a SAS datetime value to a UTC datetime value.



# SAS Support for Hadoop



## Support for Hadoop

### Foundation SAS offers support for Hadoop through

- Base SAS
- SAS/Access Interface to Hadoop (Hive)
- SAS/Access Interface to HAWQ
- SAS/Access Interface to Impala





**FILENAME statement** – DATA step can read and write HDFS files.

**PROC HADOOP** - Copy or move files, execute MapReduce and Pig code, execute file system commands



## Hadoop Support

## SAS/ACCESS Interface to Hadoop

### SAS/Access Interface to Hadoop supports

- SQL Pass-through
  - HiveQL queries passed to Hive for processing

- LIBNAME statement for Hadoop
  - Hive tables appear as SAS data sets
  - Access engine can translate to HiveQL to optimize data processing
  - Capable of significant in-database processing



# What's New in SAS/Graph



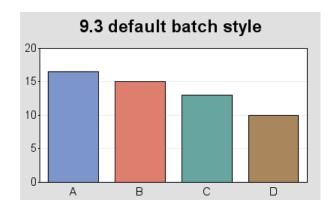
## SAS/Graph

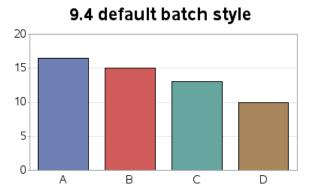
### **Selected Enhancements**

- New Default Style for batch mode
- New Graph styles (DOVE and RAVEN)
- The GIF device now supports RGBA color mode (transparency) and anti-aliasing.
- The SVG and GIF devices now support animation.
- Maps data sets have been updated
- The GEOCODE procedure now supports non-U.S. street geocoding

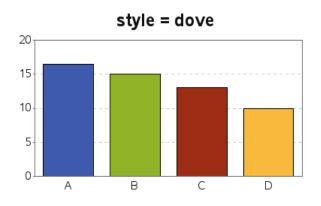


## New Default Style for batch mode











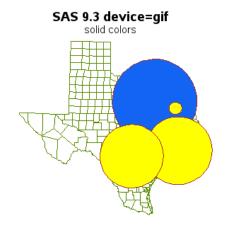


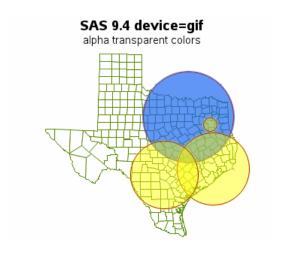
The GIF device now supports RGBA color mode (transparency) and anti-aliasing.





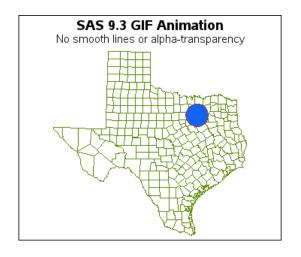
## Gif Alpha-transparency

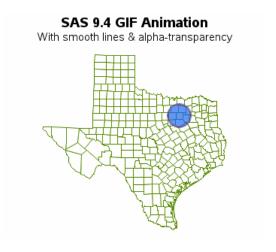




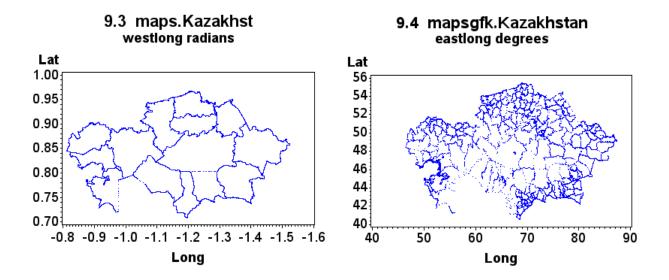


### **Better Gif Animations**











The GEOCODE procedure now supports non-U.S. street geocoding

9.3 Street-Level Geocoding in United States



100 SAS Campus Drive, Cary, NC

9.4 Street-Level Geocoding in Canada



55 Almond Place, Whitehorse, YT



## **SAS Studio**



#### SAS Studio

SAS® Studio is a SAS developer environment that runs in a Web browser, enabling developers to program and interact with SAS wherever and whenever they want.

### What's so great about SAS® Studio?

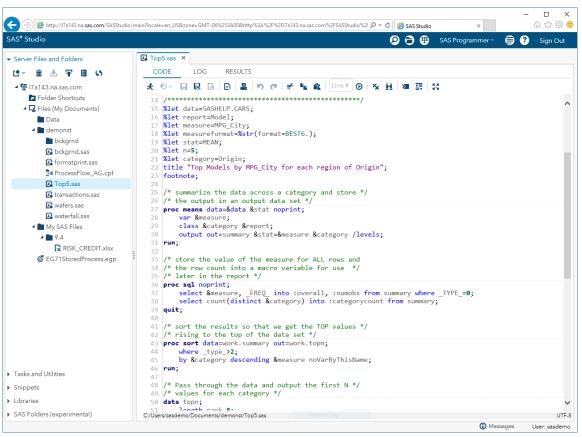
- Availability. SAS Studio allows SAS programmers to submit SAS code from a wide range of devices, from wherever they happen to be.
- Consistency. Become familiar with the SAS Studio user interface once and use it throughout your career.
- Assistance. In SAS Studio, SAS code is front and center. To speed development and promote consistent and efficient coding practices, functions similar to SAS® Enterprise Guide® (such as codegenerating tasks and auto-complete) are available.



### SAS<sup>®</sup> Studio

- Color-coded editor
- Submission history
- Code Formatting
- Search
- Tabs for easy navigation

### **Programming Interface**





### SAS<sup>®</sup> Studio

- Auto-complete
- Pop-up syntax help

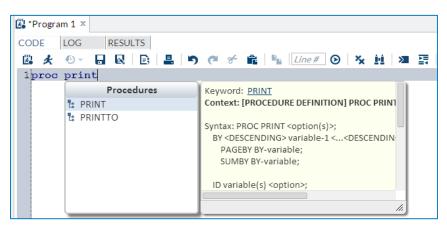
```
⊗ *Program 1 ×

CODE LOG
                RESULTS
 R 6 💻

▲ Errors, Warnings, Notes

 ▲  Errors (2)
     ERROR 22-322: Syntax error, expecting one of the following: ;, (, BLANKLINE, CONTENTS, DATA, DOUBLE, GRANDTOTAL_LABEL,
     ERROR 202-322: The option or parameter is not recognized and will be ignored.
 OPTIONS NONOTES NOSTIMER NOSOURCE NOSYNTAXCHECK;
    42
    43
               proc print data=sashelp.class noooops:
    ERROR 22-322: Syntax error, expecting one of the following: ;, (, BLANKLINE, CONTENTS, DATA, DOU
                  GRANDTOT LABEL, GRAND LABEL, GTOTAL LABEL, GTOT LABEL, HEADING, LABEL, N, NOOBS, N
                  STYLE, SUMLABEL, UNIFORM, WIDTH.
    ERROR 202-322: The option or parameter is not recognized and will be ignored.
```

#### **Programming Interface**

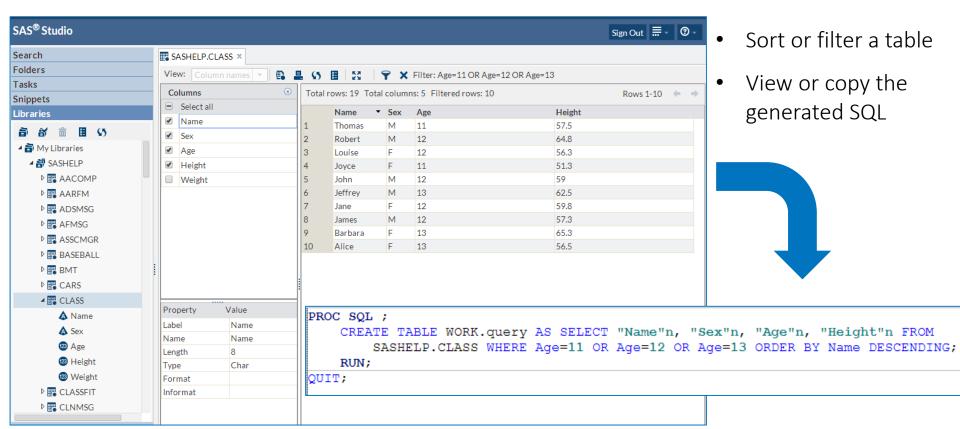


- Color-coded log navigator
- Categorized alerts:
  - Errors
  - Warnings
  - Notes
- Easily save or share logs



### SAS<sup>®</sup> Studio

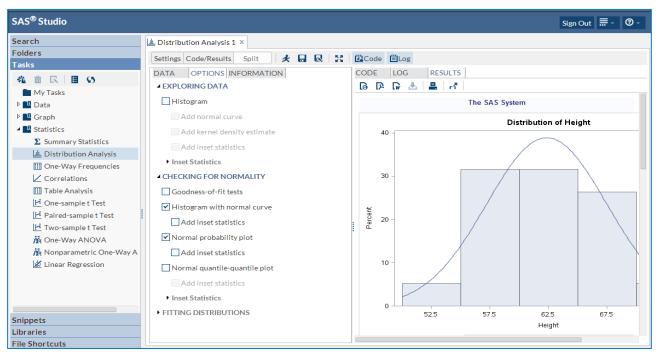
#### **Table Viewer**





Tasks

**Tasks** are point-and-click user interfaces which guide users through an analytical or other processes. Behind the scenes, SAS code is generated.

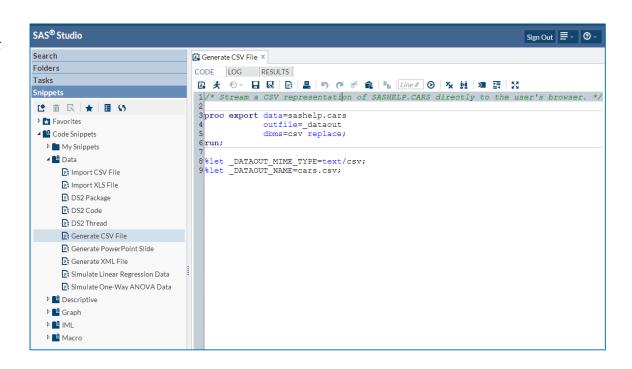




## **Code Snippets**

#### Overview

- Frequently used code snippets are provided in SAS\* Studio
- Quickly insert SAS<sup>®</sup>Code
- Once inserted, you can modify the snippet code to meet your needs
- Easily create your own snippets
- Specify My snippets for easy access





# What's New In SAS®/STAT for SAS 9.4



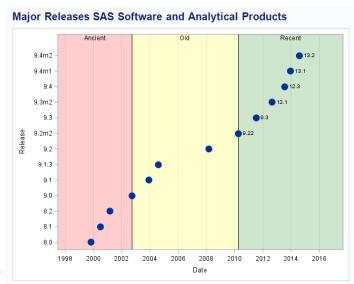
### Lots of Change...

2 versions for SAS 9.3

5 versions for SAS 9.4 (so far)

### **New Numbering for Analytical Products**

- SAS/STAT released independently of Base SAS®
- All analytical products follow new numbering scheme
- SAS/STAT released every 12–18 months





Copyright © SAS Institute

## SAS/STAT

#### Survival Analysis

- Interval Censored Survival Analysis
- Competing Risk Modeling

#### **Methods for Handling Missing Data**

- Multiple Imputation & Sensitivity Analysis with Proc MI
- Control Based Pattern Imputation

#### Bayesian Updates

- Bayesian Capabilities in Other Procedures
- PROC MCMC
- Procedures for Bayesian Applications

#### **High Performance Statistics**



### What's New

#### Best Place to Go...



Home Support Learn Connect

#### RESOURCES / DOCUMENTATION

#### RESOURCES

- Products & Solutions
- System Requirements
- Samples
- Install Center
- Third-Party Software Reference
- Documentation
  - >What's New in SAS
  - ▶ Product Index A-Z
  - SAS Viya
  - >SAS 9.4
  - SAS Analytical Products 14.2
  - SAS Analytical Products 14.1
  - SAS Analytical Products 13.2
  - SAS Analytical Products 13.1
  - ▶SAS 9.3
  - SAS Analytical Products 12.1
  - >SAS 9.2
  - ▶ Earlier SAS Releases
- Papers

#### SAS/STAT®

14.2 14.1 13.2 13.1 12.3 and 12.1 9.3 Previous Versions

#### SAS/STAT 14.2

- What's New in SAS/STAT 14.2
- PDF | HTML
- SAS/STAT 14.2 User's Guide PDF | HTML
- · SAS/STAT 14.2 User's Guide SAS/STAT Procedures
- · SAS/STAT 14.2 User's Guide Introductory and Common Chapters
- SAS/STAT 14.2 User's Guide Examples
- SAS/STAT 14.2 User's Guide Example Programs (Sample Library)
- SAS/STAT 14.2 User's Guide: High-Performance Procedures PDF | HTML
- SAS/STAT 14.2 User's Guide SAS/STAT High-Performance Procedures Examples
- SAS/STAT 14.2 User's Guide SAS/STAT High-Performance Procedures Example Programs (Sample Library)

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



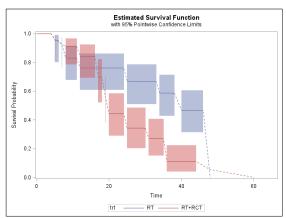


- Time-to-event data subject to censoring
- Goals are estimating survival function, testing equality of survival functions, and assessing covariate effects on lifetime

Procedure	Focus	Approach	Censoring	Covariates
LIFEREG	Lifetime	Parametric	Right or left	Yes
PHREG	Hazard function	Semiparametric	Right	Yes
QUANTLIFE	Lifetime	Semiparametric	Right	Yes
LIFETEST	Survival function	Nonparametric	Right	No
ICLIFETEST	Survival function	Nonparametric	Interval	No
ICPHREG	Hazard function	Multiple	Interval	Yes



- Specialized methods are needed when events are known to have occurred within intervals of time.
- The ICLIFETEST procedure provides nonparametric methods
  - Supports multiple comparison
  - Estimates survival function with EMICM, Turnbull, ICM algorithms
  - Computes standard errors with imputation or bootstrap
  - Provides weighted generalized log-rank test for equality of survival functions





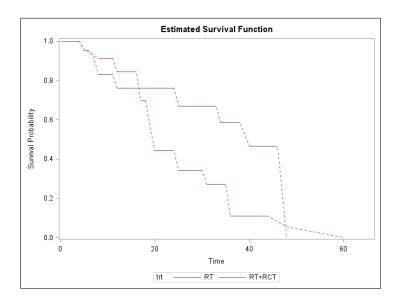
- Comparison of cosmetic breast deterioration after tumorectomy
- Two treatments: radiation therapy (RT), radiation/chemotherapy (RCT)
- Deterioration times occurred between visits (ITime, rTime).

```
proc iclifetest data=BCS;
   time (lTime, rTime);
   test Trt;
run;
```

Source: Finkelstein and Wolfe (1985)



- Survival probabilities are estimated for disjoint intervals
- Group that only received radiation tended to survive longer



Tes	Test of Equality over Group			
Weight	Chi-Square	DF	Pr > Chi-Square	
SUN	7.1907	1	0.0073	



 Competing risks cause the event of interest to be impeded by a different type of event.

Example: leukemia relapse is unobserved because patient dies.

- The Kaplan-Meier estimate of the survivor function is biased.
- An alternative is the cumulative incidence function, which is the marginal failure subdistribution of a given cause.
- The PHREG procedure fits the proportional subdistribution hazards model of Fine and Gray (1999).
  - Estimates for regression coefficients
  - Hazard ratio estimates for pairs of groups
  - Prediction for cumulative incidence



- Some patients experienced a relapse (Status=1) while others died while in remission (Status=0).
- Patients are classified into three disease groups (Disease).
- Do the hazard ratios differ for one group compared with another?

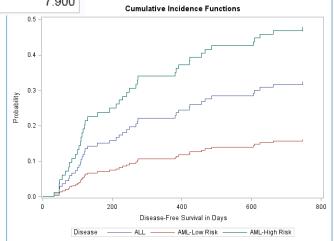
```
proc phreg data=Bmt plots(overlay=stratum)=cif;
  class Disease;
  model T*Status(0)=Disease / eventcode=1;
  hazardratio 'Pairwise' Disease / diff=pairwise;
  baseline covariates=Risk;
run;
```

Source: Klein and Moeschberger (1997)



Pairwise: Hazard Ratios for Disease			
Description	Point Estimate	95% Wald Cor	fidence Limits
Disease ALL vs AML-Low Risk	2.233	0.964	5.171
Disease AML-Low Risk vs ALL	0.448	0.193	1.037
Disease ALL vs AML-High Risk	0.601	0.293	1.233
Disease AML-High Risk vs ALL	1.663	0.811	3.408
Disease AML-Low Risk vs AML-High Risk	0.269	0.127	0.573
Disease AML-High Risk vs AML-Low Risk	3.713	1.745	7.900

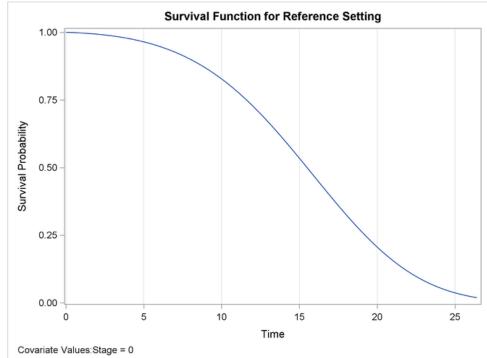
- Relapse in the AML high-risk group is more likely than in the ALL group.
- Relapse in the ALL group is more likely than in the AML low-risk group.





### **ICPHREG Procedure**

The ICPHREG procedure is designed to fit proportional hazards regression models to interval-censored data.



```
ods graphics on;
proc icphreg data=hiv plot=surv;
class Stage / desc;
model (Left, Right) = Stage / basehaz=splines;
run;
```



### **QUANTLIFE** Procedure

Parameter Estimates

Standard

1 1680

0.4403

0.0261

0.6605

0.2786

0.0194

0.9091

0.2625

0.0223

DF | Estimate

3.0373

0.9516

-0.0646

5.3351

0.8681

-0.1059

5.3351

1.1451

-0.0941

```
ods graphics on:
proc quantlife data=hiv log plots=quantplot seed=1268;
   class Drug;
  model Time*Status(0) = Drug Age / quantile=(0.25 0.5 0.75);
  Drug Effect: test Drug;
```

0.7482

0.0887

-0.1158

4.0406

0.3219

-0.1439

3.5532

0.6307

-0.1378

0

0

5 3265

1 8146

-0.0135

6.6296

1.4142

-0.0679

7.1170

1 6596

-0.0505

5.87

-4.23

< .0001

< 0001

4.36 < .0001

run;

Quantile Parameter

0.2500 Intercept

Drug

Drug

Age

Drug

Drug

Age

Drug

Drug

Age

0.7500 Intercept

0.5000 Intercept

0

0

0

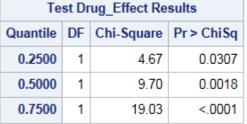
0

### Error 95% Confidence Limits | t Value | Pr > It 2.60 0.0108 2.16 0.0331 -2.48 0.0150 8.08 <.0001 3.12 0.0024 -5.46 < .0001

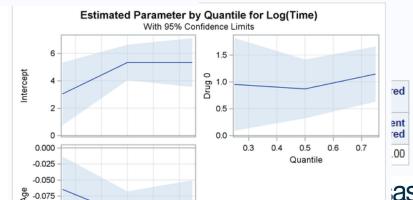
#### Figure 94.1: Model Fitting Information

#### The QUANTI IFF Procedure

	Model Information	
ta	Set	WORK.HIV
ре	endent Variable	Log(Time)
	ring Variable	Status
	ring Value(s)	0
1	er of Observations	100
,	d	Kaplan-Meier
_	ations	200
3	or Random Number Generator	1268



-0.100



Dat

De

as

## METHODS FOR HANDLING MISSING DATA



Missing values are an issue. Most SAS statistical procedures exclude observations with missing values. Three options to handle:

- Some SAS procedures use all the available cases in an analysis.
- Another strategy is single imputation, in which you substitute a value for each missing value.
- Multiple imputation replaces each missing value with a set of plausible values that represent the uncertainty about the right value to impute.

The MI procedure is a multiple imputation procedure that creates multiply imputed data sets for incomplete p-dimensional multivariate data.



# The FCS statement specifies a multivariate imputation by fully conditional specification (FCS) methods.

- For data with an arbitrary missing data pattern, the FCS methods enable you to impute missing values for all variables, assuming that a joint distribution for these variables exists.
- The FCS method requires fewer iterations than the MCMC method.



- Multiple imputation usually assumes data are missing at random (MAR)
  - Under MAR, the probability that Y is missing for an observation depends only on the observed values of other variables, not on unobserved values of Y.
  - You cannot verify the MAR assumption from the data.
  - You should assess sensitivity of inference to departures from MAR.
- The new MNAR statement imputes missing values for plausible scenarios where data are missing not at random (MNAR)
  - Uses pattern-mixture model approach
  - Applies with fully conditional specification or monotone methods of imputation
- If these scenarios lead you to a conclusion that differs from inference under MAR, then you should question the MAR assumption.



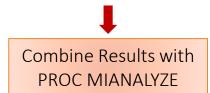
#### EXAMPLE: CONTROL-BASED PATTERN IMPUTATION

- Clinical trial for efficacy of a new drug with treatment and placebo groups
- Y0 is a baseline efficacy score, and Y1 is a follow-up efficacy score.
- The MI procedure assumes MAR by default.

```
proc mi data=Efficacy
out=OutMAR;
   class Trt;
   monotone reg(Y1);
   var Trt Y0 Y1;
run;
```

Source: Ratitch and O'Kelly (2011)

Analyze Imputed Data Sets with Statistical Procedure





• An imputation model for missing values of Y1 in the **treatment** group is constructed from observed data in the **control** group.

```
proc mi data=Efficacy out=OutMNAR;
   class Trt;
   monotone reg(Y1);
   mnar model( Y1 / modelobs=(Trt='0'));
   var Trt Y0 Y1;
run;
```

- Analyze OutMAR and OutMNAR with statistical procedure.
- For each scenario, combine p-values with PROC MIANALYZE.
- Question MAR if the p-values lead to different conclusions.



# **Bayesian Updates**



## **Bayesian Models**

Advantages	Practical Issues
Flexibility for model building	Computational set-up
Incorporation of prior information	Specification of priors
Avoidance of asymptotics	Sampling algorithms
Intuitive interpretation of results	Convergence diagnostics



#### 1. Built-in Bayesian analysis in widely-used procedures

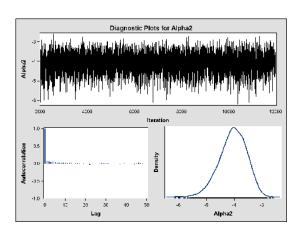
- GENMOD, LIFEREG, PHREG, FMM
- Broad range of models
- Convenient syntax for users learning about Bayesian methods

#### 2. General-purpose modeling in MCMC procedure

- Likelihoods and priors are programmed by the user
- Versatility for users trained in Bayesian methods

#### 3. Procedures for Bayesian applications

Consistent diagnostics and posterior summaries





## Bayesian Avenue 1

#### Bayesian Analysis in Proc Genmod & Lifereg

#### **PROC GENMOD**

provides Bayesian analysis for generalized linear models.

#### **PROC LIFEREG**

- provides Bayesian analysis for parametric location-scale survival models.
- Supported prior distributions are normal and uniform.



## Bayesian Avenue 1

#### PROC PHREG

- provides Bayesian analysis for Cox regression models with timeindependent and time-dependent predictor variables and accommodates all the methods handling ties.
- provides Bayesian analysis for piecewise exponential models where you can divide the time axis into sections having its own hazard rate.
- In SAS 9.4, Bayesian frailty models are supported and you can specify the gamma or lognormal distributions for the shared frailty.

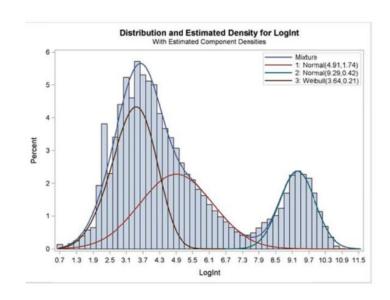


## Bayesian Avenue 1

**PROC FMM** fits statistical models to data where the distribution of the response is a finite mixture of univariate distributions.

- Performs maximum likelihood estimation for all models
- Provides Bayesian analysis for several models

- Useful for applications such as
  - estimating multimodal or heavy-tailed densities
  - modeling over-dispersed data.





## Bayesian SAS/STAT®

#### GENMOD, LIFEREG, PHREG and FMM

- The **BAYES** statement requests Bayesian analysis.
- A set of standard prior distributions, posterior summary statistics, and convergence diagnostics are provided.
- You can specify Adaptive rejection, Gamerman or Metropolis sampling algorithms.



- PROC MCMC is a general purpose simulation procedure that uses Markov chain Monte Carlo (MCMC) techniques to fit a wide range of Bayesian models.
- It requires the specification of a likelihood function for the data and a prior distribution for the parameters.
- It enables you to analyze data that have any likelihood or prior distribution as long as they are programmable using SAS DATA step functions.



- You declare the parameters in the model and assign the starting values for the Markov chain with PARMS statements.
- Specify prior distributions for the parameters with PRIOR statements.
- Specify the likelihood function for the data with the MODEL statement.
- The model specification is similar to PROC NLIN and shares much of the same syntax as PROC NLMIXED.

```
PROC MCMC options;

PARMS parameters and starting values;

BEGINCNST;

Programming Statements;

ENDCNST;

BEGINNODATA;

Programming Statements;

ENDNODATA;

PRIOR parameter ~ distribution;

MODEL variable ~ distribution;

RANDOM random effects specification;
```

### Bayesian Avenue 2

#### The RANDOM statement

- Simulates the impact of random effects
- Allows for specification of hierarchical random effects
- Updated to support arbitrary hierarchy

**The MODEL statement -** updated so it fits more models with more convenient specifications.

Performance - Multithreaded



### Bayesian Avenue 3

#### **Bayesian Choice Models**

- Used in marketing research to model how people decide among alternative products and services.
- Relate P[individual i chooses alternative j] to personal characteristics and alternatives
- Account for individual differences with limited data
- Provide efficient, consistent estimation

#### **Proc Bchoice**

- Standard models: multinomial logit, nested logit, multinomial probit
- Random effects models that address individual preference
- Priors that can be specified or default to noninformative
- Metropolis sampling approach of Gamerman (1997)





## High Performance STATISTICS



### What's New

#### The Challenges

The data required to be analyzed continues to grow and is coming from ever increasing numbers of sources.

Simultaneously, the time required to get results is ever decreasing.

#### Big Data and High Performance





### What's New

#### What if ....

Hardware could be exploited to perform computations in parallel, taking advantage of in-memory and making it faster to get results and possible to use larger amounts of data?

### Big Data and High Performance





## High Performance

One of the most significant changes in SAS 9.4 is the release of high performance procedures for use in a single-machine mode (sometimes referred to as SMP).





### SAS® 9.4

#### SAS High Performance Procedures

High Performance Statistics	High Performance Data Mining	High Performance Econometrics	High Performance Forecasting	High Performance Optimization	High Performance Text Mining
HPLOGISTIC HPGENSELECT HPREG HPLMIXED HPNLMOD HPSPLIT HPFMM HPCANDISC HPPRINCOMP HPPLS HPQUANTSELECT	HPREDUCE HPNEURAL HPFOREST HP4SCORE HPDECIDE HPCLUS HPSVM HPBNET HPTSDR	HPCOUNTREG HPSEVERITY HPQLIM HPPANEL HPCOPULA HPCDM	HPFORECAST	OPTLSO Select features in OPTMILP OPTLP OPTMODEL OPTGRAPH HPCDM	HPTMINE HPTMSCORE
	Common Set: HPDS2, HPDMDB, HPSAMPLE, HPSUMMARY, HPIMPUTE, HPBIN, HPCORR				

SAS/STAT 13.2 Documentation
SAS/STAT High-Performance Procedure Documentation



## SAS® High-Performance Procedures

- Primary purpose is predictive modeling
- Sometimes features from multiple MVA procedures are combined into a single HP procedure (e.g. HPREG)
- Sometimes there is no MVA counterpart procedure
- Syntax has been standardized across all HP procedures:
  - Some MVA options have been standardized into statements for HP procedures (e.g. SELECTION)
- Calculations for statistical inference are not included



### SAS® High-Performance Procedures HPGENSELECT Procedure

#### EXAMPLE – the HPGENSELECT Procedure:

- Model selection for generalized linear models
- Model fitting with maximum likelihood
- Model building with forward, backward, stepwise methods with selection based on AIC, AICC, or SBC
- Supports variety of distributions: Normal, binomial, multinomial, Poisson, negative binomial, and Tweedie
- Supports variety of link functions
- Models for zero-inflated count data
- Models for ordinal and unordered multinomial data
- Multithreaded for fast performance





#### HPGENSELECT PROCEDURE

"Which procedure do I use?"

#### **GENMOD Procedure**

- Fits models
- Moderate-to-large data
- Designed for inferential analysis

#### **HPGENSELECT Procedure**

- Fits and builds models
- Large-to-massive data
- Designed for predictive modeling



- 1. The HPGENSELECT procedure provides variable selection for generalized linear models new functionality in SAS/STAT®
- 2. You can run the procedure in single-machine mode and exploit all the cores.
- 3. As your problem size grows, you can take full advantage of all the cores and memory available in distributed computing environments with the additional license of SAS® High Performance Statistics.



#### **HPGENSELECT Procedure**

#### Proc hpgenselect



```
PROC HPGENSELECT < options> ;
   CLASS variable < (options)>... < variable < (options)> > </ global-options>;
   CODE < options > ;
   MODEL response< (response-options) > = < effects > < / model-options > ;
   MODEL events/trials< (response-options) > = < effects > < / model-options > ;
   OUTPUT < OUT=SAS-data-set>
            < keyword < =name >>...
            < keyword < = name >> < / options>;
   PERFORMANCE performance-options;
   SELECTION selection-options;
   FREQ variable ;
   ID variables:
   WEIGHT variable ;
   ZEROMODEL < effects >< / zeromodel-options > ;
```



### **HP Procedures**

### **SAS High-Performance Common Procedures**

SAS High- Performance Procedure	Closest Traditional Procedure	High-Performance Analytics Procedure Key Functionality
HPBIN	None	Performs binning of numeric variables. Calculate Weight of Evidence (WOE) transformation for a binary target on binned numeric inputs.
HPCORR	CORR	Computes Pearson correlation coefficients and significance probabilities.
HPDMDB	DMDB	Calculates summary statistics for interval and categorical variables. Statistics can be saved in a SAS catalog for input into some SAS High-Performance Analytics procedures.
HPDS2	None	Provides the ability to execute DS2 (DATA step 2) in parallel in the grid. DS2 is designed to provide DATA step functionality in a database.



### **HP Procedures**

### **SAS High-Performance Common Procedures**

SAS High- Performance Procedure	Closest Traditional Procedure	High-Performance Analytics Procedure Key Functionality
HPIMPUTE	None/STDIZE	Impute missing values for interval variables and creates missing data indicator variables.
HPSAMPLE	SURVEY- SELECT	Selects simple random samples without replacement or creates a random partition. When a partition is created, an indicator variable is created identifying the partition to which a case belongs. The sample or partition can be stratified by a categorical variable.
HPSUMMARY	SUMMARY	Calculates descriptive statistics and estimates quantiles for numeric variables.



#### **EXAMPLE**

#### **HPIMPUTE** Procedure

```
proc hpimpute data=sampsio.hmeq out=out1;
  input mortdue value clage debtinc;
  impute mortdue / value = 70000;
  impute value / method = mean;
  impute clage / method = random;
  impute debtinc / method = pmedian;
run;
```

Imputation Results					
Variable	Imputation Indicator	Imputed Variable	N Missing	Type of Imputation	Imputation Value (Seed)
MORTDUE	M_MORTDUE	IM_MORTDUE	518	Given value	70000
VALUE	M_VALUE	IM_VALUE	112	Mean	101776
CLAGE	M_CLAGE	IM_CLAGE	308	Random	5.00000
DEBTING	M_DEBTING	IM_DEBTING	1267	Pseudo Median	34.81696

**HPIMPUTE** Procedure Documentation



### **HP Procedures**

### **SAS High-Performance Statistics Procedures**

SAS High- Performance Procedure	Closest Traditional Procedure	High-Performance Analytics Procedure Key Functionality
HPGENSELECT	GENMOD and GLMSELECT	Provides model fitting and model selection for generalized linear models including the Tweedie. Also fits zero-inflated Poisson and negative binomial models
HPLMIXED	MIXED and HPMIXED	Fits linear mixed models. Correlation structures, including variance components, compound symmetry, unstructured, and AR(1), can be defined in a RANDOM statement.
HPLOGISTIC	LOGISTIC /DMREG	Fits models to model binary, ordinal, or nominal targets. Perform stepwise selection and choose a best model based on a several fit statistics including SBC. A CODE statement saves SAS scoring code to file.
HPNLMOD	NLIN and NLMIXED	Fits nonlinear fixed-effects models using OLS or ML. Parameter estimates can be constrained using a BOUNDS or RESTRICT statement.



### **HP Procedures**

### **SAS High-Performance Statistics Procedures**

SAS High- Performance Procedure	Closest Traditional Procedure	High-Performance Analytics Procedure Key Functionality
HPREG	GLMSELECT	Fits linear regression models to interval targets. Performs model selection using stepwise methods including LAR and LASSO. Best model can be chosen using validation data or cross validation.
HPSPLIT	/ARBORETUM	Grows classification trees using entropy, Gini, or FastCHAID methods. Provides C4.5-style pruning using validation data.



### Example

#### **HPSplit Procedure**

```
proc hpsplit data=sashelp.hmeg maxdepth=7 maxbranch=2;
     target BAD;
     input DELINQ DEROG JOB NINQ REASON / level=nom;
     input CLAGE CLNO DEBTINC LOAN MORTDUE VALUE YOJ / level=int;
     criterion entropy;
     prune misc / N <= 6;
                                                                  NODE = 2
                                                                  DELINQ IS ONE OF 5, 6, 7, 8, 10, 11, 12, 13, 15
     partition fraction(validate=0.2);
                                                                 AND DELINQ IS ONE OF 1, 2, 3, 4, 5, 6, 7, 8, 10, 11, 12, 13,
                                                                     PREDICTED 1 = 0.9342(71/76)
     rules file='hpsplhme2-rules.txt';
                                                                     PREDICTED 0 = 0.06579(5/76)
     score out=scored2;
                                                                 NINO IS ONE OF 4, 5, 6, 8, 9, 10, 11, 12, 13, 14, 17
run;
                                                                 AND DELING IS ONE OF MISSING, 1, 2, 3, 4
                                                                 AND DELINQ IS ONE OF 1, 2, 3, 4, 5, 6, 7, 8, 10, 11, 12, 13,
                                                                     PREDICTED VALUE IS 1
                                                                     PREDICTED 1 = 0.8714(61/70)
                                                                     PREDICTED 0 = 0.1286(9/70)
```

**HPSPLIT Procedure Documentation** 



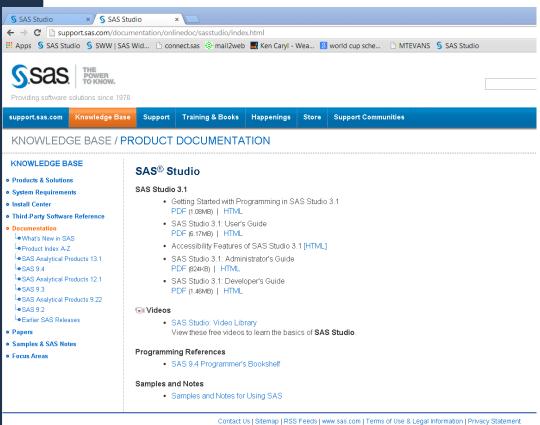
## Resources



#### SAS<sup>®</sup> Studio

#### resources

Main SAS\* Studio Documentation page

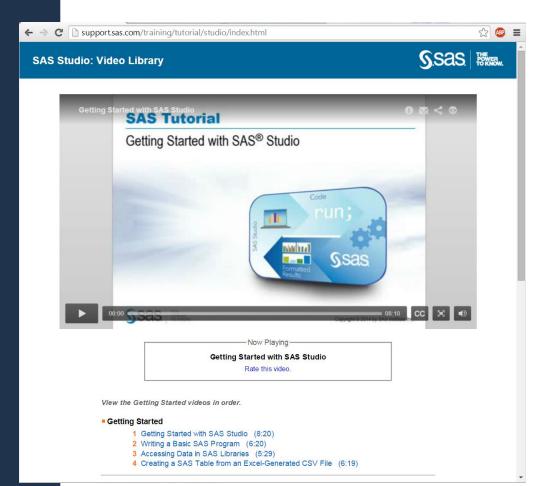




#### SAS<sup>®</sup> Studio

#### resources

SAS<sup>\*</sup> Studio
Video Library page





#### Resources

#### What's New

#### What's New in SAS

http://support.sas.com/documentation/whatsnew/

What's New in SAS Enterprise Guide <a href="http://support.sas.com/documentation/onlinedoc/guide/">http://support.sas.com/documentation/onlinedoc/guide/</a>



Resources

### **SAS Analytics**

- STAT, IML, OR, ETS Papers
- <u>Communities</u>
- <u>STAT Videos</u>



Resources SAS 9.4

Online documentation:

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

• SAS/STAT High Performance Documentation <u>http://support.sas.com/documentation/cdl/en/stathpug/66410/HTML/default/viewer.htm#stathpug\_intro\_sect001.htm</u>

Leveraging Big Data Using SAS High-Performance Analytics Server
 <a href="http://support.sas.com/resources/papers/proceedings13/399-2013.pdf">http://support.sas.com/resources/papers/proceedings13/399-2013.pdf</a>

 High Performance Statistical Modeling http://support.sas.com/resources/papers/proceedings13/401-2013.pdf

• SAS Meets Big Iron: High Performance Computing in SAS Analytic Procedures http://www2.sas.com/proceedings/sugi27/p246-27.pdf

Blog Post: Documentation for high-performance analytics (definitions too)
 http://blogs.sas.com/content/publishing/2012/04/17/documentation-for-high-performance-analytics/



### SAS Academic Programs







# Thank you for attending!

sas.com

