

The SAS System

Directory	
Libref	WORK
Engine	V9
Physical Name	e:\SAS Temporary Files_TD10784_DESKTOP-623A1UK_
Filename	e:\SAS Temporary Files_TD10784_DESKTOP-623A1UK_

#	Name	Member Type	File Size	Last Modified
1	SAMPLEDATA	DATA	689MB	06/16/2017 17:34:02
2	SAMPLEDATA_02	DATA	14MB	06/16/2017 17:09:54
3	SAMPLEDATA_ADJVOL	DATA	2GB	06/16/2017 17:47:13
4	SAMPLEDATA_FILTER	DATA	687MB	06/16/2017 17:34:35
5	SAMPLEDATA_RT	DATA	1GB	06/16/2017 17:35:28
6	SAMPLEDATA_SUMVOL	DATA	1GB	06/16/2017 17:39:54
7	SAMPLEDATA_SUMVOLSO	DATA	1GB	06/16/2017 17:45:47
8	TABLE01	DATA	383MB	06/16/2017 17:03:03
9	TABLE02	DATA	306MB	06/16/2017 17:07:35

The SAS System

The GENMOD Procedure

Analysis Of Maximum Likelihood Parameter Estimates								
Parameter		DF	Estimate	Standard Error	Wald 95% Confidence Limits		Wald Chi-Square	Pr > ChiSq
Intercept		1	37.6167	0.0008	37.6152	37.6182	2.485E9	<.0001
TRD_EVENT_ROUFOR	9:30	1	17.5310	0.0018	17.5274	17.5346	9.039E7	<.0001
TRD_EVENT_ROUFOR	10:00	1	-5.8861	0.0019	-5.8897	-5.8824	1.005E7	<.0001
TRD_EVENT_ROUFOR	10:30	1	-25.5019	0.0019	-25.5055	-25.4982	1.872E8	<.0001
TRD_EVENT_ROUFOR	11:00	1	37.2453	0.0019	37.2417	37.2490	3.936E8	<.0001
TRD_EVENT_ROUFOR	11:30	1	-16.9656	0.0019	-16.9693	-16.9620	8.196E7	<.0001
TRD_EVENT_ROUFOR	12:00	1	-20.7236	0.0019	-20.7272	-20.7200	1.249E8	<.0001
Scale		0	1.0000	0.0000	1.0000	1.0000		

Note: The scale parameter was held fixed.

The SAS System**The GLM Procedure**

Dependent Variable: adjusted_volume

Parameter	Estimate		Standard Error	t Value	Pr > t
Intercept	51.91749104	B	16.94924598	3.06	0.0022
TRD_EVENT_ROUFOR 9:30	3.23021842	B	24.62491125	0.13	0.8956
TRD_EVENT_ROUFOR 10:00	-20.18687339	B	24.73354934	-0.82	0.4144
TRD_EVENT_ROUFOR 10:30	-39.80268238	B	24.79266028	-1.61	0.1084
TRD_EVENT_ROUFOR 11:00	22.94453823	B	24.90830149	0.92	0.3570
TRD_EVENT_ROUFOR 11:30	-31.26642856	B	24.87933078	-1.26	0.2089
TRD_EVENT_ROUFOR 12:00	-35.02440803	B	24.71485545	-1.42	0.1564
TRD_EVENT_ROUFOR 12:30	0.00000000	B	.	.	.

The SAS System

The GENMOD Procedure

Analysis Of Maximum Likelihood Parameter Estimates								
Parameter		DF	Estimate	Standard Error	Wald 95% Confidence Limits		Wald Chi-Square	Pr > ChiSq
Intercept		1	3.4719	0.0008	3.4702	3.4735	1.779E7	<.0001
TRD_EVENT_ROUFOR	9:30	1	1.0634	0.0020	1.0595	1.0674	281656	<.0001
TRD_EVENT_ROUFOR	10:00	1	-2.6962	0.0020	-2.7001	-2.6922	1777484	<.0001
TRD_EVENT_ROUFOR	10:30	1	-0.8331	0.0020	-0.8371	-0.8291	167619	<.0001
TRD_EVENT_ROUFOR	11:00	1	0.5250	0.0021	0.5209	0.5290	65564.3	<.0001
TRD_EVENT_ROUFOR	11:30	1	-1.4602	0.0020	-1.4642	-1.4562	508685	<.0001
TRD_EVENT_ROUFOR	12:00	1	-0.7830	0.0020	-0.7870	-0.7790	148405	<.0001
Scale		0	1.0000	0.0000	1.0000	1.0000		

Note: The scale parameter was held fixed.

The SAS System**The GLM Procedure**

Dependent Variable: adjusted_volume

Parameter	Estimate		Standard Error	t Value	Pr > t
Intercept	7.655910568	B	1.64256908	4.66	<.0001
TRD_EVENT_ROUFOR 9:30	-3.120624088	B	2.38498150	-1.31	0.1907
TRD_EVENT_ROUFOR 10:00	-6.880221678	B	2.39893355	-2.87	0.0041
TRD_EVENT_ROUFOR 10:30	-5.017154606	B	2.40843479	-2.08	0.0372
TRD_EVENT_ROUFOR 11:00	-3.659090741	B	2.42007460	-1.51	0.1305
TRD_EVENT_ROUFOR 11:30	-5.644264820	B	2.41789366	-2.33	0.0196
TRD_EVENT_ROUFOR 12:00	-4.967054412	B	2.40666842	-2.06	0.0390
TRD_EVENT_ROUFOR 12:30	0.000000000	B	.	.	.

The SAS System**The FREQ Procedure**

TRD_EVENT_ROUNDED	TRD_EVENT_ROUNDED_1	TRD_EVENT_ROUNDED_2	TRD_EVENT_ROUNDED_3	TRD_EVENT_ROUNDED_4	TRD_EVENT_ROUNDED_5	TRD_E
34200	1	0	0	0	0	
36000	0	1	0	0	0	
37800	0	0	1	0	0	
39600	0	0	0	1	0	
41400	0	0	0	0	1	
43200	0	0	0	0	0	
45000	0	0	0	0	0	

The SAS System

The REG Procedure
 Model: MODEL1
 Dependent Variable: adjusted_volume

Number of Observations Read	17944679
Number of Observations Used	1760037
Number of Observations with Missing Values	16184642

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	815354173	135892362	1.69	0.1194
Error	1.76E6	1.417191E14	80520853		
Corrected Total	1.76E6	1.417199E14			

Root MSE	8973.34126	R-Square	0.0000
Dependent Mean	37.85850	Adj R-Sq	0.0000
Coeff Var	23702		

Note: Model is not full rank. Least-squares solutions for the parameters are not unique. Some statistics will be misleading. A reported DF of 0 or B means that the estimate is biased.

Note: The following parameters have been set to 0, since the variables are a linear combination of other variables as shown.

TRD_EVENT_ROUNDED_7	= Intercept - TRD_EVENT_ROUNDED_1 - TRD_EVENT_ROUNDED_2 - TRD_EVENT_ROUNDED_3 - TRD_EVENT_ROUNDED_4 - TRD_EVENT_ROUNDED_5 - TRD_EVENT_ROUNDED_6
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Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
Intercept	B	51.91749	16.94925	3.06	0.0022
TRD_EVENT_ROUNDED_1	B	3.23022	24.62491	0.13	0.8956
TRD_EVENT_ROUNDED_2	B	-20.18687	24.73355	-0.82	0.4144
TRD_EVENT_ROUNDED_3	B	-39.80268	24.79266	-1.61	0.1084
TRD_EVENT_ROUNDED_4	B	22.94454	24.90830	0.92	0.3570
TRD_EVENT_ROUNDED_5	B	-31.26643	24.87933	-1.26	0.2089
TRD_EVENT_ROUNDED_6	B	-35.02441	24.71486	-1.42	0.1564
TRD_EVENT_ROUNDED_7	0	0	.	.	.

The SAS System

The REG Procedure
Model: MODEL1
Dependent Variable: adjusted_volume

The SAS System

The FREQ Procedure

TRD_EVENT_ROUNDED	TRD_EVENT_ROUNDED_1	TRD_EVENT_ROUNDED_2	TRD_EVENT_ROUNDED_3	TRD_EVENT_ROUNDED_4	TRD_EVENT_ROUNDED_5	TRD_E
34200	1	0	0	0	0	
36000	0	1	0	0	0	
37800	0	0	1	0	0	
39600	0	0	0	1	0	
41400	0	0	0	0	1	
43200	0	0	0	0	0	
45000	0	0	0	0	0	
Frequency Missing = 15273						

The SAS System

The REG Procedure
 Model: MODEL1
 Dependent Variable: adjusted_volume

Number of Observations Read	17959952
Number of Observations Used	1479500
Number of Observations with Missing Values	16480452

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	6	6663608	1110601	1.74	0.1083
Error	1.48E6	9.467764E11	639933		
Corrected Total	1.48E6	9.467831E11			

Root MSE	799.95812	R-Square	0.0000
Dependent Mean	3.56061	Adj R-Sq	0.0000
Coeff Var	22467		

Note: Model is not full rank. Least-squares solutions for the parameters are not unique. Some statistics will be misleading. A reported DF of 0 or B means that the estimate is biased.

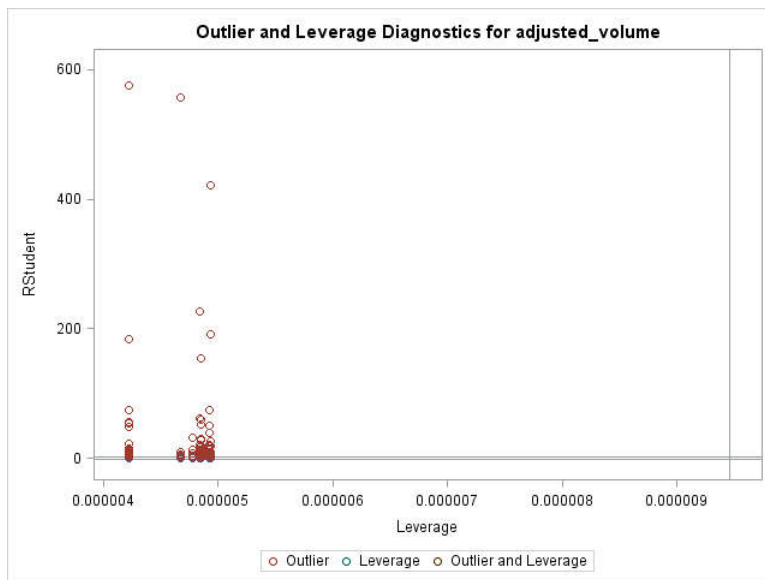
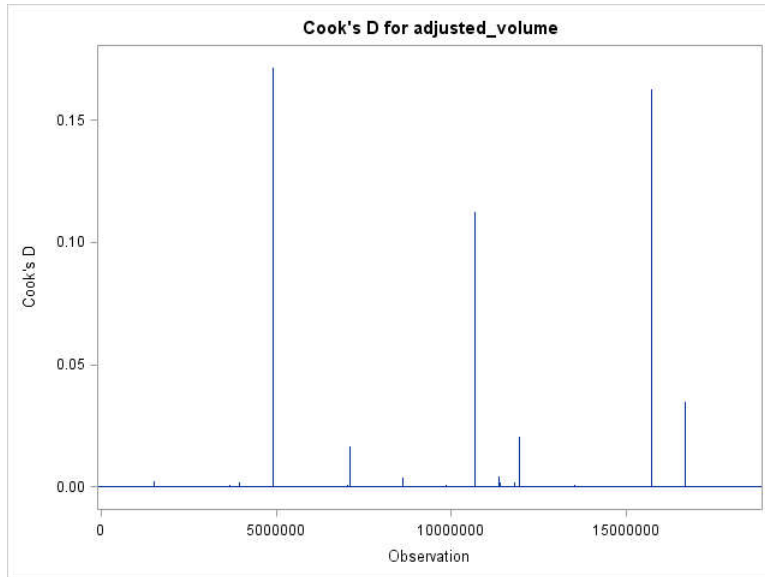
Note: The following parameters have been set to 0, since the variables are a linear combination of other variables as shown.

TRD_EVENT_ROUNDED_7	Intercept - TRD_EVENT_ROUNDED_1 - TRD_EVENT_ROUNDED_2 - TRD_EVENT_ROUNDED_3 - TRD_EVENT_ROUNDED_4 - TRD_EVENT_ROUNDED_5 - TRD_EVENT_ROUNDED_6
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Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
Intercept	B	7.65591	1.64257	4.66	<.0001
TRD_EVENT_ROUNDED_1	B	-3.12062	2.38498	-1.31	0.1907
TRD_EVENT_ROUNDED_2	B	-6.88022	2.39893	-2.87	0.0041
TRD_EVENT_ROUNDED_3	B	-5.01715	2.40843	-2.08	0.0372
TRD_EVENT_ROUNDED_4	B	-3.65909	2.42007	-1.51	0.1305
TRD_EVENT_ROUNDED_5	B	-5.64426	2.41789	-2.33	0.0196
TRD_EVENT_ROUNDED_6	B	-4.96705	2.40667	-2.06	0.0390
TRD_EVENT_ROUNDED_7	0	0	.	.	.

The SAS System

The REG Procedure
Model: MODEL1
Dependent Variable: adjusted_volume



The SAS System

The MEANS Procedure

N Obs	Variable	N	Mean	Median	Mode	Range	Std Dev	Variance	Quartile Range
17944679	adjusted_volume	1760037	37.8585027	0.1998709	1.0000000	7286500.00	8973.35	80521042.09	0.6987457
	IntradayVolume	1778642	341296980	28751043.50	1000.00	1.015762E13	14433886186	2.0833707E20	109512000

TRD_EVENT_ROUFOR	N Obs	Variable	N	Mean	Median	Mode	Range	Std Dev	Variance	Quartile Range
9:30	3443615	adjusted_volume	252330	55.1477095	0.2225519	1.0000000	4458161.87	12596.33	158667631	0.8013025
		IntradayVolume	254321	378039626	34791320.00	1000.00	808969154652	4873315976	2.3749209E19	147192140
10:00	2593872	adjusted_volume	248160	31.7306176	0.1925258	1.0000000	2520000.00	6006.22	36074628.69	0.6456756
		IntradayVolume	250292	265166023	29528080.00	1000.00	918879999990	4256697321	1.8119472E19	109667991
10:30	2263994	adjusted_volume	245941	12.1148087	0.1807991	1.0000000	123029.15	527.2695178	278013.14	0.6249875
		IntradayVolume	248404	250557045	26588707.00	1000.00	810191999991	4453804884	1.9836378E19	98508692.50
11:00	2106075	adjusted_volume	241698	74.8620293	0.1736463	1.0000000	7286500.00	18405.37	338757728	0.6027838
		IntradayVolume	244283	250017732	25541880.00	1000.00	1.2137168E12	5062641752	2.5630342E19	94540000.00
11:30	2072410	adjusted_volume	242749	20.6510625	0.1725945	1.0000000	613636.36	2021.96	4088341.66	0.6040162
		IntradayVolume	245533	357898556	24855779.00	1000.00	1.015762E13	26758351293	7.1600936E20	91806435.00
12:00	2289348	adjusted_volume	248869	16.8930830	0.1859262	1.0000000	329015.14	987.7001610	975551.61	0.6589442
		IntradayVolume	251903	285782212	25685000.00	10000.00	1.5060133E12	6288044641	3.9539505E19	94918360.00
12:30	3175365	adjusted_volume	280290	51.9174910	0.2773963	1.0000000	2006666.67	5837.15	34072359.17	0.9414263
		IntradayVolume	283906	568332604	35775064.00	1000.00	8.55E12	23961770494	5.7416645E20	138052000