

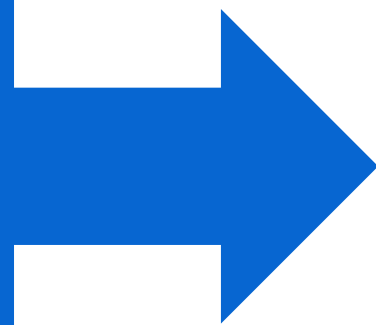
Vectors and Complex Numbers in Base SAS

Building Functions for Vector and Complex Number
Math using PROC FCMP

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Start here...

Source Code
for demos and
ideas



The Problem

SAS handles data extremely well

SAS provides extensive support for math
and statistics

But lacks in some areas...

Common Gaps

Complex
Numbers

Vectors

High-Precision
Arithmetic

Images as
Numbers

Very Large
Numbers

Arbitrary-
Precision
Arithmetic

Symbolic
Mathematics

QUIZ

*What do you do if
SAS doesn't have
something you need?*

ANSWER

Build it
yourself

CALL
SQRTNEG

CALL
VECTORSUM

VECTORMAG()

DOTPROD()

What SAS does give us

Arrays

PROC
FCMP

Loops

SAS Procedures

Data Step Logic

SAS Macro
Facility

Why Arrays?

Maintain an ordered list of
values

Why PROC FCMP?

Create custom functions and
call routines

Why not SAS Macros?

Processing takes place in the
data step for each record

$$a + bi$$

$$z = r(\cos \varphi + i \sin \varphi)$$

$$(a, b)$$

Complex Numbers

Let's take the square root of minus one

$$z = r \angle \varphi$$

$$\begin{pmatrix} a & -b \\ b & a \end{pmatrix}$$



$$\sqrt{-1} = i$$

Unless you are an Electrical Engineer... then:

$$\sqrt{-1} = j$$

Run In Base SAS

```
data _null_ ;  
    R = -1 ;  
    C = sqrt(R) ;  
    put R= C= ;  
run ;
```

Result in SAS Log

```
69 data _null_ ;  
70 R = -1 ;  
71 C = sqrt(R) ;  
72 put R= C= ;  
73 run ;
```

NOTE: Invalid argument to function SQRT(-1) at line 71 column 8.

R=-1 C=.

R=-1 C=. _ERROR_=1 _N_=1

NOTE: Mathematical operations could not be performed at the following places. The results of the operations have been set to missing values.

Each place is given by: (Number of times) at (Line):(Column).

1 at 71:8

Because...

Syntax

SQRT(*argument*)

Required Argument

argument

specifies a numeric constant, variable, or expression *Argument must be nonnegative.*

Complex Numbers are made of two components

$$(Complex) = (Real) + (Imaginary) \times i$$

Often expressed as

$$C = a + bi$$

Cartesian expression

*Polar and other styles...
later!*

Complex Numbers are essentially...

An Array of
Two
Elements

CALL SQRTNEG

Assigns the square root of a number as a two-dimensional array in the form $a + bi$.

CALL SQRTNEG (*argument*, *array-name*) ;

Required Arguments

argument

specifies a numeric constant, variable, or expression.

array-name

specifies the name of an array that was previously defined in the same DATA step. This argument cannot be a constant, variable, or expression. The array must be a two-dimensional numeric array for a cartesian complex number in the form $\textit{array-name} = \textit{array-name}[1] + \textit{array-name}[2] * i$.

Make CALL SQRTNEG

```
proc fcmp outlib=work.funcs.math ;
  subroutine sqrtneg (real, complex[*]) ;
    outargs complex ;
    if real = . then do ;
      complex [1] = . ;
      complex [2] = . ;
    end ;
    else if real < 0 then do ;
      complex [1] = 0 ;
      complex [2] = sqrt(abs(real)) ;
    end ;
    else do ;
      complex [1] = sqrt(real) ;
      complex [2] = 0 ;
    end ;
  endsub ;
run ;
```

Let's Do It

$$C = \sqrt{x} = a + bi$$

```
data _null_ ;  
  set complexdemo ;  
  array C (2) a b ;  
  call sqrtneg (x, C) ;  
  put x= a= b= ;  
run ;
```

```
69      data _null_ ;
70          set complexdemo ;
71          array C (2) a b ;
72          call sqrtneg (x, C) ;
73          put x= a= b= ;
74      run ;
```

```
x=-2 a=0 b=1.4142135624
```

```
x=-1 a=0 b=1
```

```
x=0 a=0 b=0
```

```
x=1 a=1 b=0
```

```
x=2 a=1.4142135624 b=0
```

Right Answers... but it looks kind of silly

$x = -2$ $a = 0$ $b = 1.4142135624$

$x = -1$ $a = 0$ $b = 1$

$x = 0$ $a = 0$ $b = 0$

$x = 1$ $a = 1$ $b = 0$

$x = 2$ $a = 1.4142135624$ $b = 0$

COMPLEX2CHAR function

Returns a cartesian complex number array to a human-readable character string expressed as $a + bi$.

COMPLEX2CHAR (*array-name*) ;

Required Argument

array-name

specifies the name of an array that was previously defined in the same DATA step. This argument cannot be a constant, variable, or expression. The array must be a two-dimensional numeric array for a cartesian complex number in the form $\textit{array-name} = \textit{array-name}[1] + \textit{array-name}[2] * i$.

Make COMPLEX2CHAR

```
proc fcmp outlib=work.funcs.math ;  
    function complex2char(complex[2]) $32 ;  
        return(strip(put(complex[1], best.))||  
            ' + '||  
            strip(put(complex[2], best.))||  
            'i') ;  
    endsub ;  
run ;
```

```
data _null_ ;  
  set complexdemo ;  
  array C (2) a b ;  
  call sqrtneg (x, C) ;  
  complex = complex2char(C) ;  
  put complex= ;  
run ;
```



Get that

```
complex=0 + 1.4142135624i  
complex=0 + 1i  
complex=0 + 0i  
complex=1 + 0i  
complex=1.4142135624 + 0i
```

Congratulations!

*You just made a function and
a CALL routine*

CALL SQRTNEG

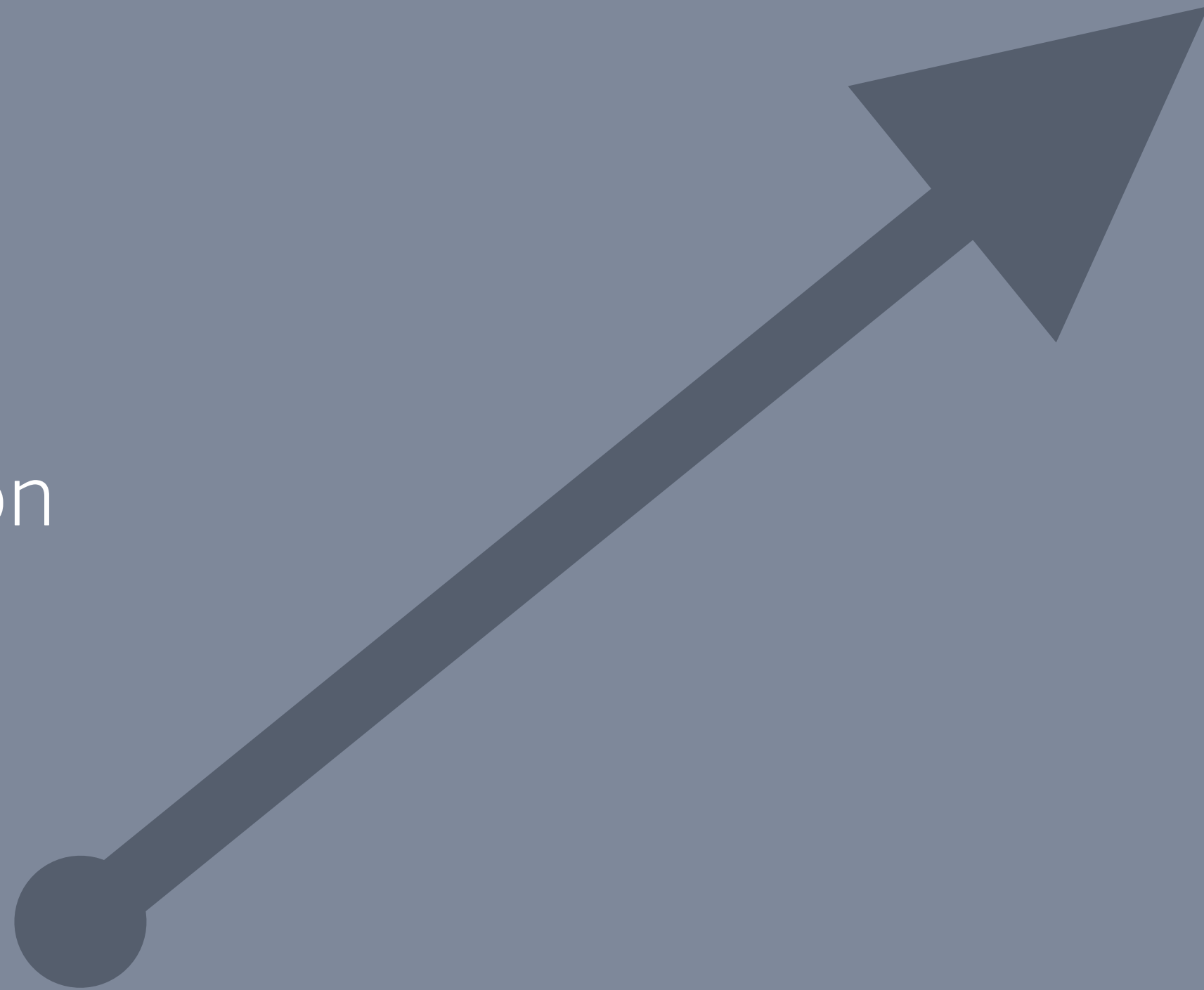
- Performs the square root and returns a complex number
- INPUT: Scalar value as a SAS Number
- OUTPUT: Complex number expressed as a SAS Array

COMPLEX2CHAR

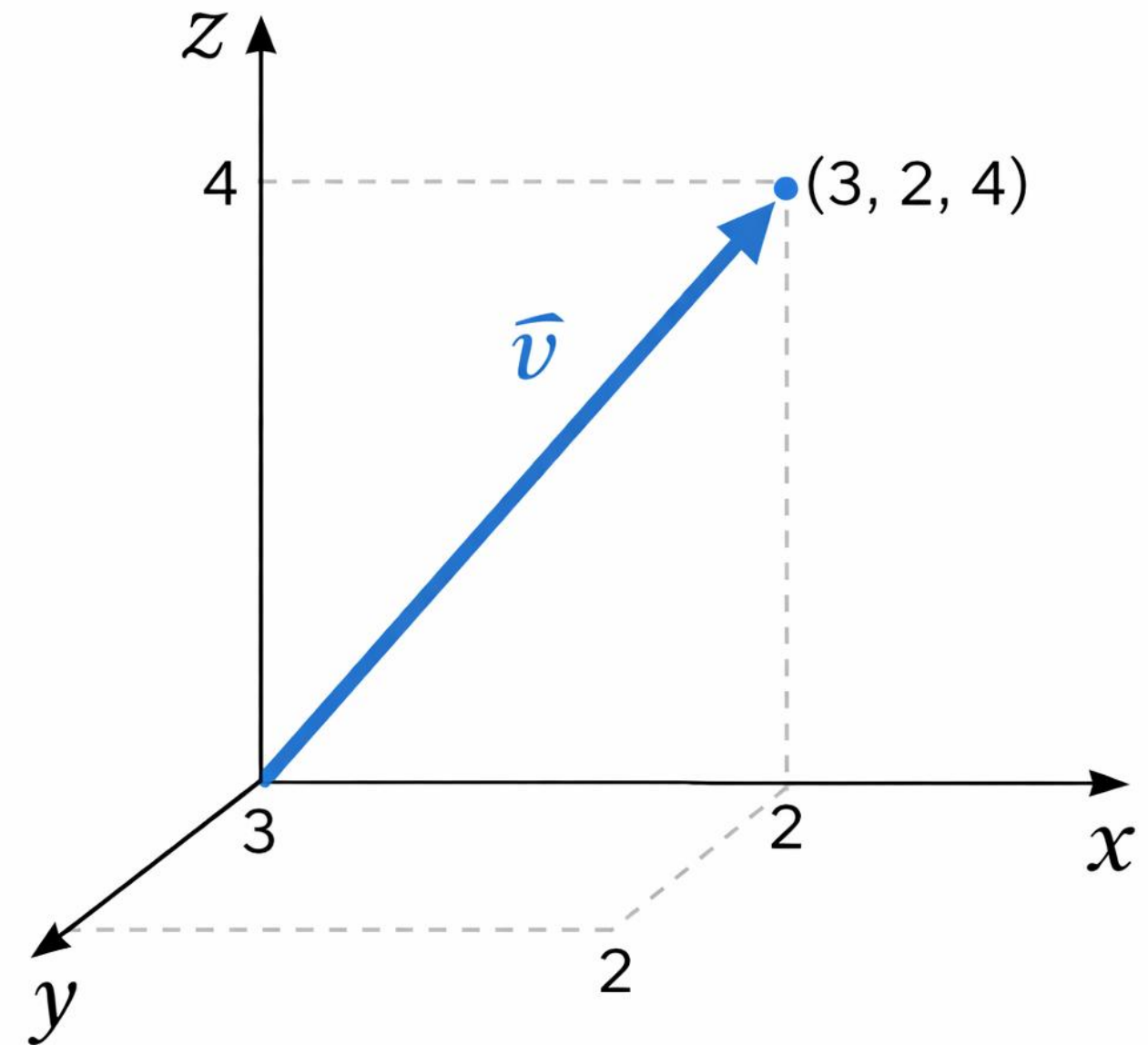
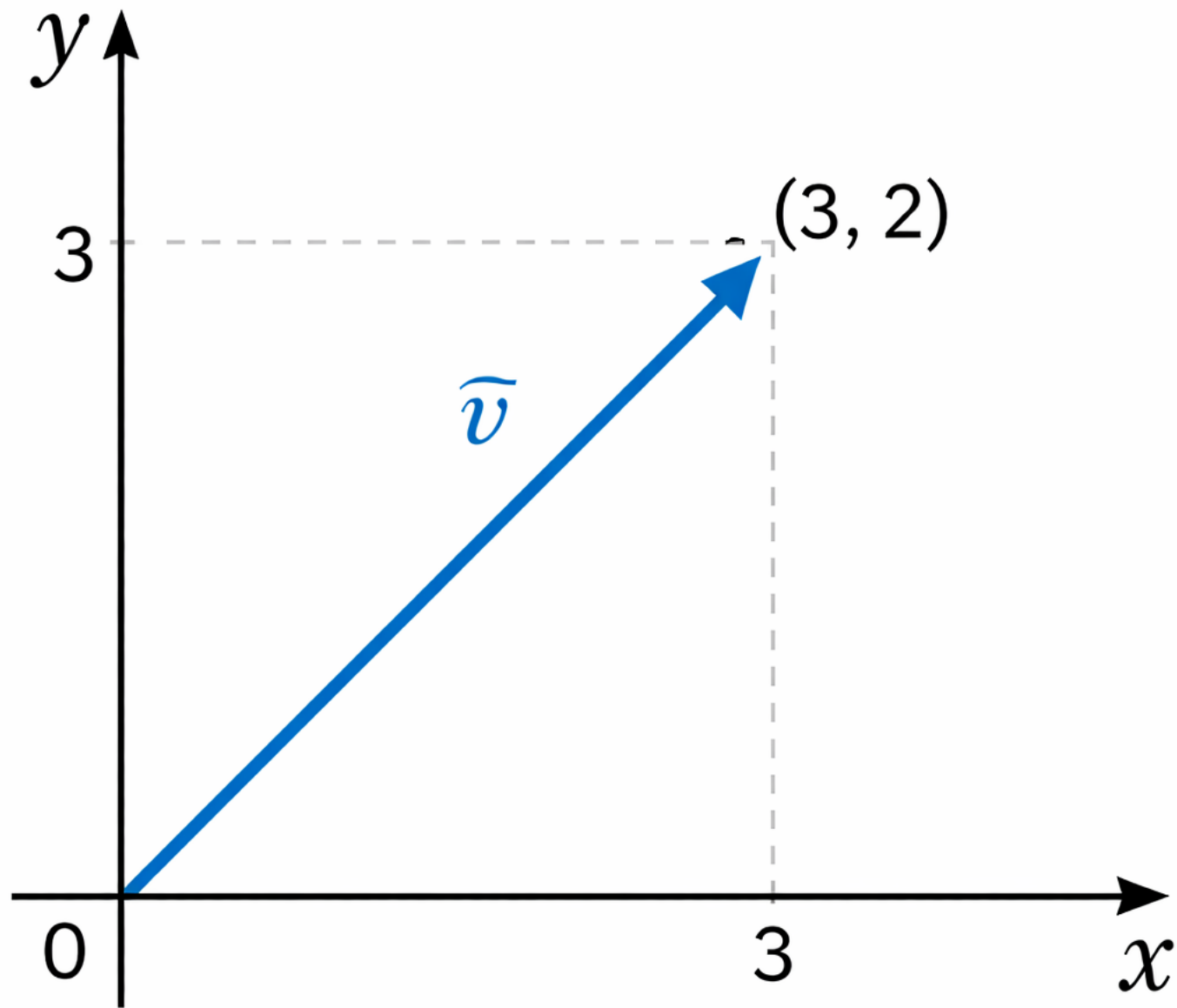
- Returns a cartesian complex number array to a human-readable character string expressed as $a + bi$
- INPUT: Complex number as an Array
- OUTPUT: Character string of complex number in human-readable format

Vectors

Magnitude and direction



Vectors (2D and 3D)



And even more dimensions if you want!

Vector Representations

Cartesian	(x, y, z)
Polar	(r, θ)
Cylindrical	(r, θ, z)
Spherical	(r, θ, ϕ)
Component	$\langle x, y, z \rangle$
Unit Vector	$x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$
Matrix	$[x \ y \ z]^T$

Vectors are essentially...

An Array of
any number
of elements

VECTORMAG

- Calculates the magnitude of a vector
- INPUT: Vector as a SAS Array
- OUTPUT: Scalar value as a SAS Number

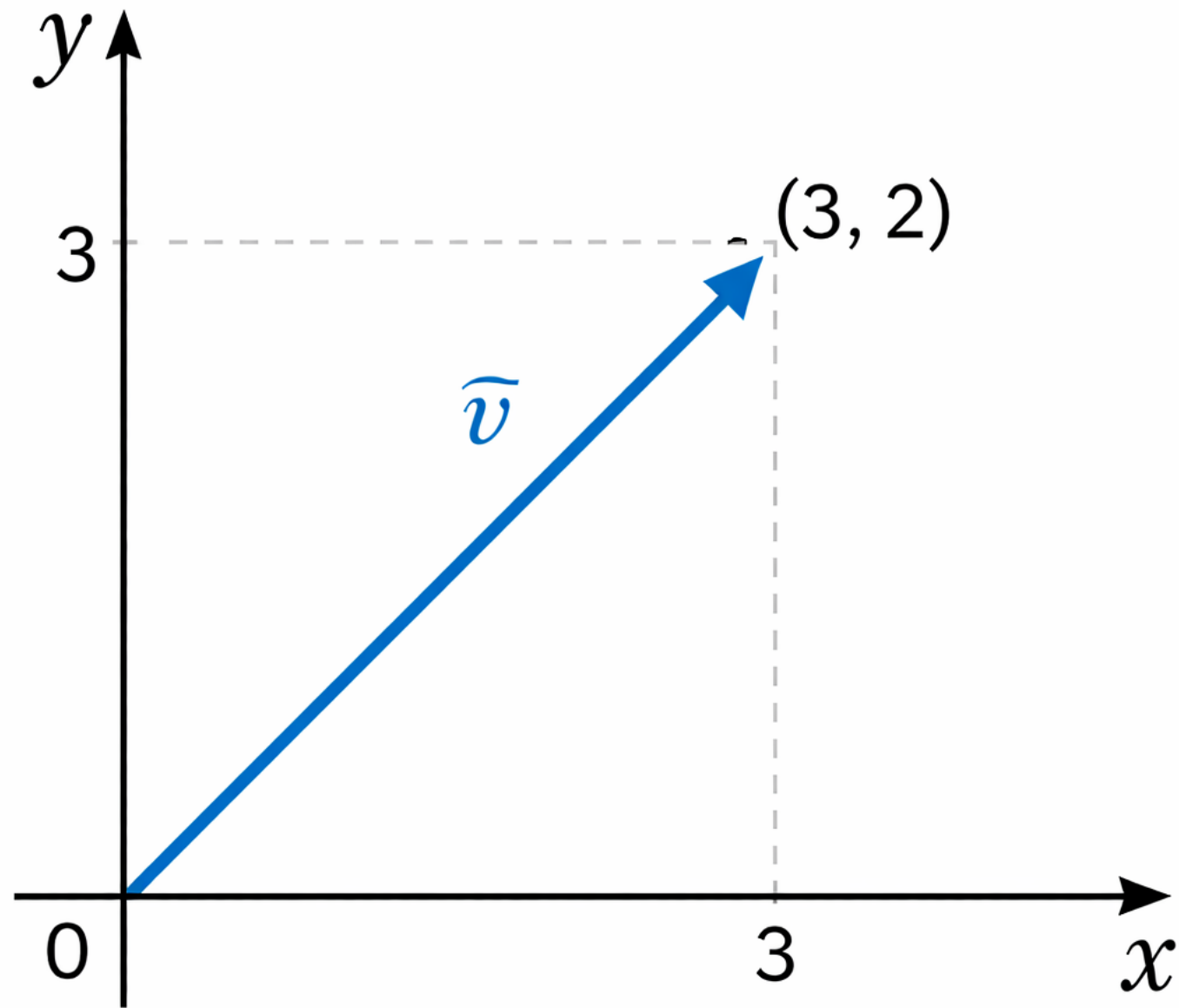
DOTPROD

- Calculates the Dot Product of two vectors
- INPUT: Vector as a SAS Array
- OUTPUT: Scalar value as a SAS Number

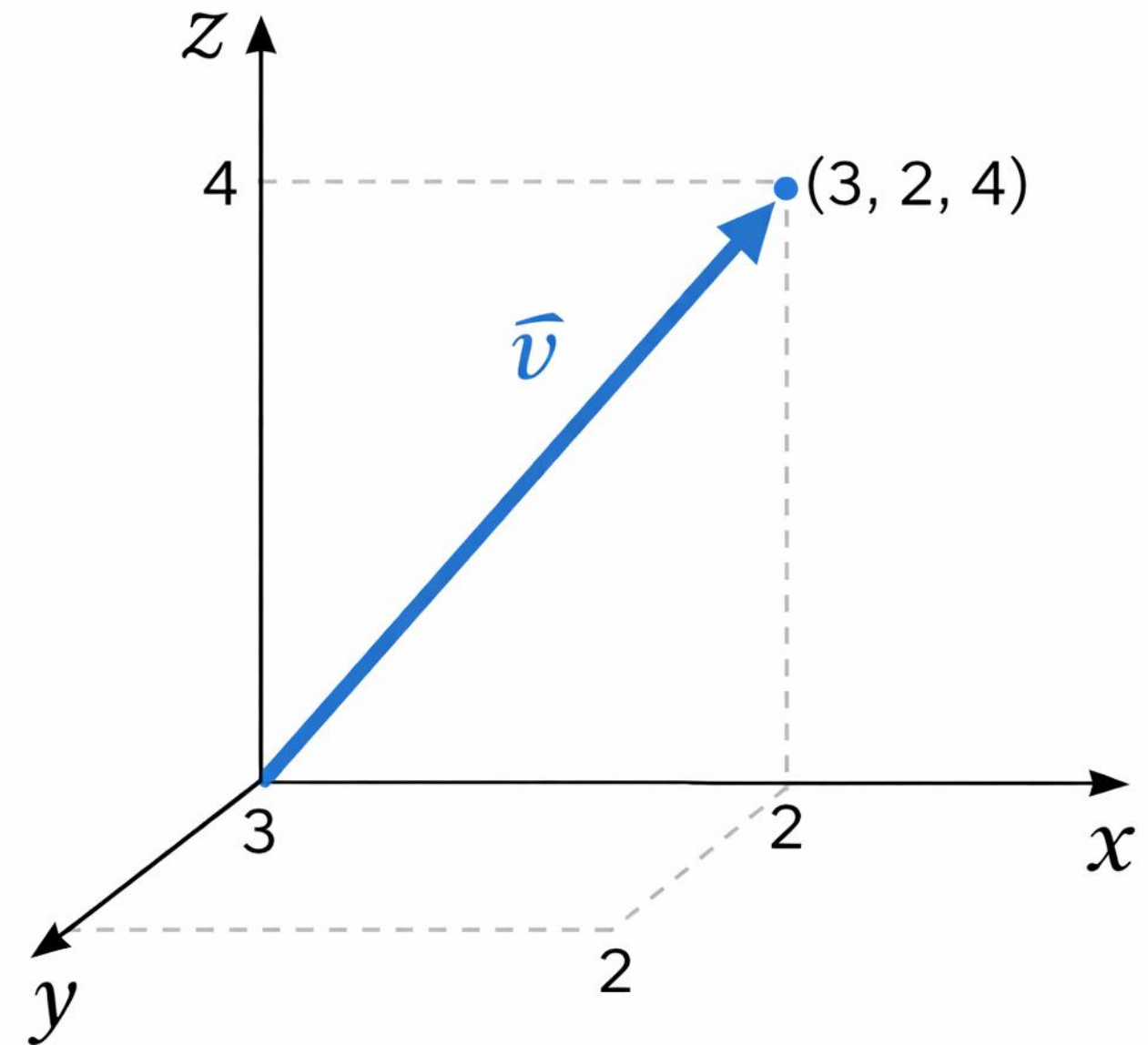
CALL VECTORSUM

- INPUT: three vectors as SAS Arrays
- Calculates the SUM of the first two vectors and writes the value to the third vector

Use Cartesian Representation



$$\vec{V} = (3, 2)$$



$$\vec{V} = (3, 2, 4)$$

```
data _null_ ;  
  set vectordemo ;  
  
  array a (5) a1-a5 ;  
  array b (5) b1-b5 ;  
  array c (5) c1-c5 ;
```

```
magnitude_a = vectormag (a) ;  
call vectorsum (a, b, c) ;  
dot_product_a_b = dotprod (a, b) ;
```

```
put magnitude_a= ;  
put c1= c2= c3= c4= c5= ;  
put dot_product_a_b= ;
```

```
run ;
```



We're
Gonna Make
These

```
proc fcmp outlib=work.funcs.math ;  
  function vectormag (vector[*]) ;  
    radicand = 0 ;  
    do i = 1 to dim(vector) ;  
      radicand + vector[i]**2 ;  
    end ;  
    return (sqrt(radicand)) ;  
  endsub ;  
run ;
```

```
proc fcmp outlib=work.funcs.math ;  
  subroutine vectorsum(augend[*], addend[*], sum[*]) ;  
    outargs sum ;  
  
    if dim(augend)=dim(addend) and dim(addend)=dim(sum) then do i = 1 to dim(sum) ;  
      sum[i] = augend[i] + addend[i] ;  
    end ;  
    else do i = 1 to dim(sum) ;  
      sum[i] = . ;  
    end ;  
  endsub ;  
run ;
```

```
proc fcmp outlib=work.funcs.math ;  
    function dotprod(vector1[*], vector2[*]) ;  
        if dim(vector1) ne dim(vector2) then return (.) ;  
        total = 0 ;  
        do i = 1 to dim(vector1) ;  
            total + vector1[i] * vector2[i] ;  
        end ;  
  
        return (total) ;  
    endsub ;  
run ;
```

```
data _null_ ;  
  set vectordemo ;  
  
  array a (5) a1-a5 ;  
  array b (5) b1-b5 ;  
  array c (5) c1-c5 ;  
  
  magnitude_a = vectormag (a) ;  
  call vectorsum (a, b, c) ;  
  dot_product_a_b = dotprod (a, b) ;  
  
  put magnitude_a= ;  
  put c1= c2= c3= c4= c5= ;  
  put dot_product_a_b= ;  
run ;
```



```
magnitude_a=12.409673646  
c1=11 c2=8 c3=13 c4=12 c5=16  
dot_product_a_b=156
```

Congratulations!

*You just made two more
functions and another CALL
routine*

What's next?

Where will this take you?

Add QC Checks

Edge cases

More Functions
and Routines

Defaults and
overrides

Volume Testing

WARNING:
ERROR:

Usage Guides
and Support

Practical Applications

How can you use this?

Signal and
frequency
analysis

Distance
models

Multi-variable
probability

Movement and
direction
forecasts

Joint
distributions

3D positioning

Wave systems

Your turn

Get ready to share ideas!

SAS Provides the Building Blocks

You build what you need

What are some functions and routines that you wish SAS would add?

60 second brainstorm

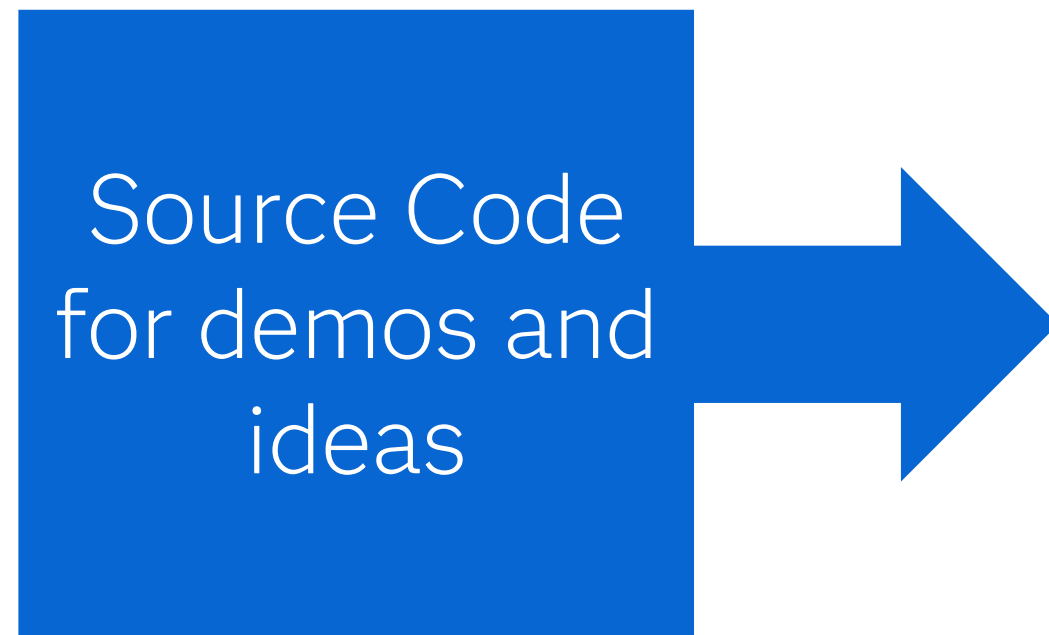
Brainstorm Share

I wish I could do _____ in
SAS

You can do this all yourself...

*...Because you are smarter than
you think you are!*

In case you missed it...





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sas innovate
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