

**SAS/ETS**<sup>®</sup> software provides integrated capabilities for time series analysis and forecasting, econometrics and systems modeling, and financial analysis and reporting. Included are methods for accessing and manipulating time series data. SAS/ETS software supports a number of analytic methods for time series data: exponential smoothing, Holt-Winters, ARIMA, state space modeling, spectral analysis, and time series cross-sectional regression analysis. Data can be seasonally adjusted, converted from one frequency to another (e.g. from annual estimates to quarterly estimates) and interpolated for missing values. In addition, access capability is provided to financial and economic databases including CITIBASE, COMPUSTAT, Haver Analytics, CRSP stock files, and data files from the International Monetary Fund, the U.S. Bureau of Labor Statistics, and the U.S. Bureau of Economic Analysis. For econometrics and systems modeling, SAS/ETS software supports parameter estimation, simulation, and forecasting for both linear and non-linear simultaneous equation models. Financial analysis and reporting tools enable comparisons among various loan types, amortization schedules for fixed rate mortgages, and row-and-column report generation for income statements and balance sheets.