\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*;

\*\* LOGIST.SAS PROGRAM \*\*;

\*\* \*\*;

\*\* THIS PROGRAM IS FOR LOGISTIC REGRESSION. \*\*;

\*\* \*\*;

\*\* 1. CREATES A VARLIST FOR CANDIDATE VARIABLES. \*\*;

\*\* 2. INCLUDES THE DUMMY PROGRAM. \*\*;

\*\* 3. OPTIONAL PLACE TO CREATE A NEW PERF. VARIABLE \*\*;

\*\* OR MAKE OTHER LAST MINUTE CHANGES. \*\*;

\*\* 4. RUNS REGRESSION. \*\*;

\*\* 5. SCORES ANY DATASETS ON THE RESULTING MODEL. \*\*;

\*\* \*\*;

\*\* \*\*;

\*\* created: 6/4/98 updated: 8/18/99 \*\*;

\*\* \*\*;

\*\* 1/28/99: MADE REGDEV, REGVAL TEMP FILES. \*\*;

\*\* MADE FINAL DATASETS PERM FILES. \*\*;

\*\* GAVE FILES MORE DESCRIPTIVE NAMES. \*\*;

\*\* ADDED CTABLE AND BRIER TEST. \*\*;

\*\* 8/18/99: FIXED STEPWISE LINE. \*\*;

\*\* 4/27/04: REMOVED BRIER TEST. \*\*;

\*\* MADE DUMMY PROGRAM CALL-IN STANDARD. \*\*;

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*;

OPTIONS PS=50 CENTER LS=100;

%LET LIBDIREC= ; /\* DIRECTORY STRING \*/

%LET DEPVAR= ; /\* VARIABLE YOU WILL MODEL ON \*/

%LET CRIT=0.05;

%MACRO VARLIST;

 /\* ADD YOUR LIST OF CANDIDATE VARIABLES HERE \*/

%MEND VARLIST;

\*------------CREATION OF DEV. AND VAL. DATASETS---------------;

DATA REGDEV;

 SET SAVE.DEV; /\* ADJUST AS NEEDED \*/

 %INC "&LIBDIREC.\DUMMY.SAS";

RUN;

DATA REGVAL;

 SET SAVE.VAL; /\* ADJUST AS NEEDED \*/

 %INC "&LIBDIREC.\DUMMY.SAS";

RUN;

\*-----------PREPARATION FOR REGRESSION ON DEV. SAMPLE----------;

DATA BOTH;

SET REGDEV (IN=INDEV) REGVAL (IN=INVAL);

 IF INDEV THEN DO;

 IF (&DEPVAR NOT IN (0,1)) THEN &DEPVAR =.;

 SOURCE='DEV';

 END;

 IF INVAL THEN DO;

 &DEPVAR =.;

 SOURCE='VAL';

 END;

RUN;

\*------------------------REGRESSION----------------------------;

PROC LOGISTIC DATA=BOTH OUTEST=EST ;

 PRED: MODEL &DEPVAR =

 %VARLIST

 / CTABLE PPROB=(.05 TO 1.0 BY .05)

 /\* SELECTION=STEPWISE SLE=&CRIT SLS=&CRIT; \*/

 SELECTION=NONE;

 WEIGHT RAWGT; /\* ONLY IF REJINF WAS USED \*/

 OUTPUT OUT=TREG P=PRED;

RUN;

QUIT;

DATA EST;

SET EST;

 \_NAME\_="PRED";

RUN;

DATA SAVE.TREG;

SET TREG;

 PRED=ROUND(PRED\*1000,1); /\* ALSO, RECREATE GOOD/BAD HERE \*/

 FORMAT PRED PRED50A.;

RUN;

\*--------------SCORING DEV. AND VAL. DATASETS------------------;

DATA SAVE.DREG;

SET SAVE.TREG;

 IF SOURCE='DEV';

RUN;

DATA SAVE.VREG;

SET SAVE.TREG;

 IF SOURCE='VAL';

RUN;

/\* CALL IN YOUR KS AND CORR PROGRAMS HERE \*/

TITLE;