PhilaSUG newsletter

Winter 2019 Meeting Announcement

PhilaSUG Winter 2019 Meeting
Tuesday, March 19, 2019

The Philadelphia Area SAS Users Group Winter Meeting will be on Tuesday, March 19, 2019 at 1:00 PM, and will be hosted by TD Bank, 1313 North Market Street, Wilmington, DE 19801. A map, detailed driving, and parking instructions are available later in the newsletter.

PhilaSUG meeting and membership registration will begin at 12:15 P.M. The meeting will commence at 1 PM. Membership for the year is $30. All meetings are free for members, full time students, and employees of our host. We accept cash, check (made out to "PhilaSUG"), or credit/debit card (this charge will show up on your credit/debit card statement as paid to "Michael Davis / PhilaSUG"). Receipts will be available at registration time.

Presenter's abstracts and bios can be found later in the newsletter.

Important – In order to expedite entrance and to help us obtain a better food count we are asking all attendees to please complete the required Meeting Attendee Sign-up Form by **March 17th**. It is not necessary to bring proof of attendance signup (i.e., printed ticket or via cell phone app) as we will have a list containing the names of everyone that RSVP'd, at the check-in table.

Agenda

We thank our host for providing lunch and break refreshments

Time	Session
12:15-1:00	Registration and lunch
1:00-1:10	Opening Remarks by Kurt Lessig, TD Group - Head of U.S. Credit Cards & Unsecured Lending Credit Management
1:10-1:40	David Horvath - UNIX X Command Tips and Tricks
1:40-2:30	Jonas Bilenas - Using SAS Regression Splines in the Banking Industry
2:30-3:00	Break, posters, and refreshments
3:00-3:30	J. Daniel Knapp - Prescriber Profiling from a Pharmacy Benefits Management Perspective
3:30-4:20	Mark Keintz - Rapid Rolling Windows Regressions via Home-Made Sum of Squares and Cross Products
4:20-4:45	Open Forum, and Raffle Prizes
Posters	
Kai Wang - The "head" Command of SAS Dataset Using Python	
Xiuyun Zheng - Email Me Routine Reporting with SAS Scheduler	

The presenters and the PhilaSUG Executive Committee will adjourn for dinner at a nearby restaurant when the meeting concludes. You are invited to join us. The location will be announced at the meeting.
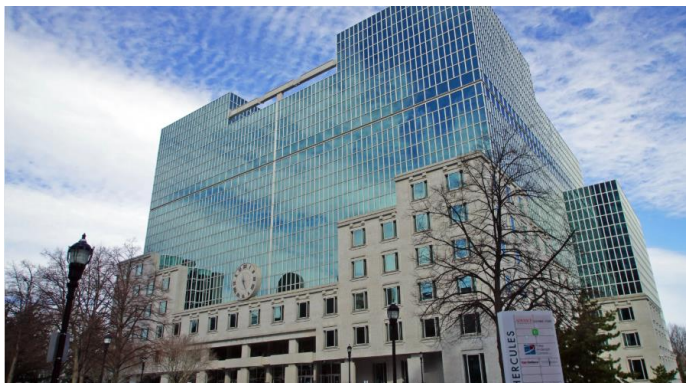
About Our Host

TD Bank, America's Most Convenient Bank® is one of the 10 largest banks in the U.S., with over 27,000 employees and deep roots in the community dating back more than 150 years. The Bank offers a broad array of retail, small business and commercial banking products and services to more than 9 million customers through its extensive network of approximately 1,250 convenient locations throughout the Northeast, Mid-Atlantic, Metro D.C., the Carolinas and Florida.

In addition to banking products, TD Bank and its subsidiaries offer customized private banking and wealth management services through TD Wealth® and vehicle financing and dealer commercial services through TD Auto Finance.

TD Bank is a member of TD Bank Group and a subsidiary of The Toronto-Dominion Bank of Toronto, Canada, a top 10 financial services company in North America. The Toronto-Dominion Bank trades on the New York and Toronto stock exchanges under the ticker symbol "TD".

Snow Closing Information

To check for cancellations, check www.Cancellations.com after 10 AM on the day of the meeting for any last minute cancellation notices. In the "Search for Cancellations" section, you only need to enter "**PhilaSUG**" in the "Org Name:" box and click on the **Search** button. If the next screen says: "**PhilaSUG (Philadelphia Area SAS User Group) No decision has been made yet to cancel the PhilaSUG March 19, 2019 Meeting**" the meeting still on!

Hercules Plaza View From E 13th Street

DIRECTIONS TO TD BANK, HERCULES BUILDING

Located on 13th Street between Market Street and Orange Street

From I-95 Going South: Take the second Delaware Avenue Exit #7a and go straight on to 11th Street, bear left at split, turn left on Market Street just past Hotel DuPont, garage entrance is on your left between 13th and 14th Streets.
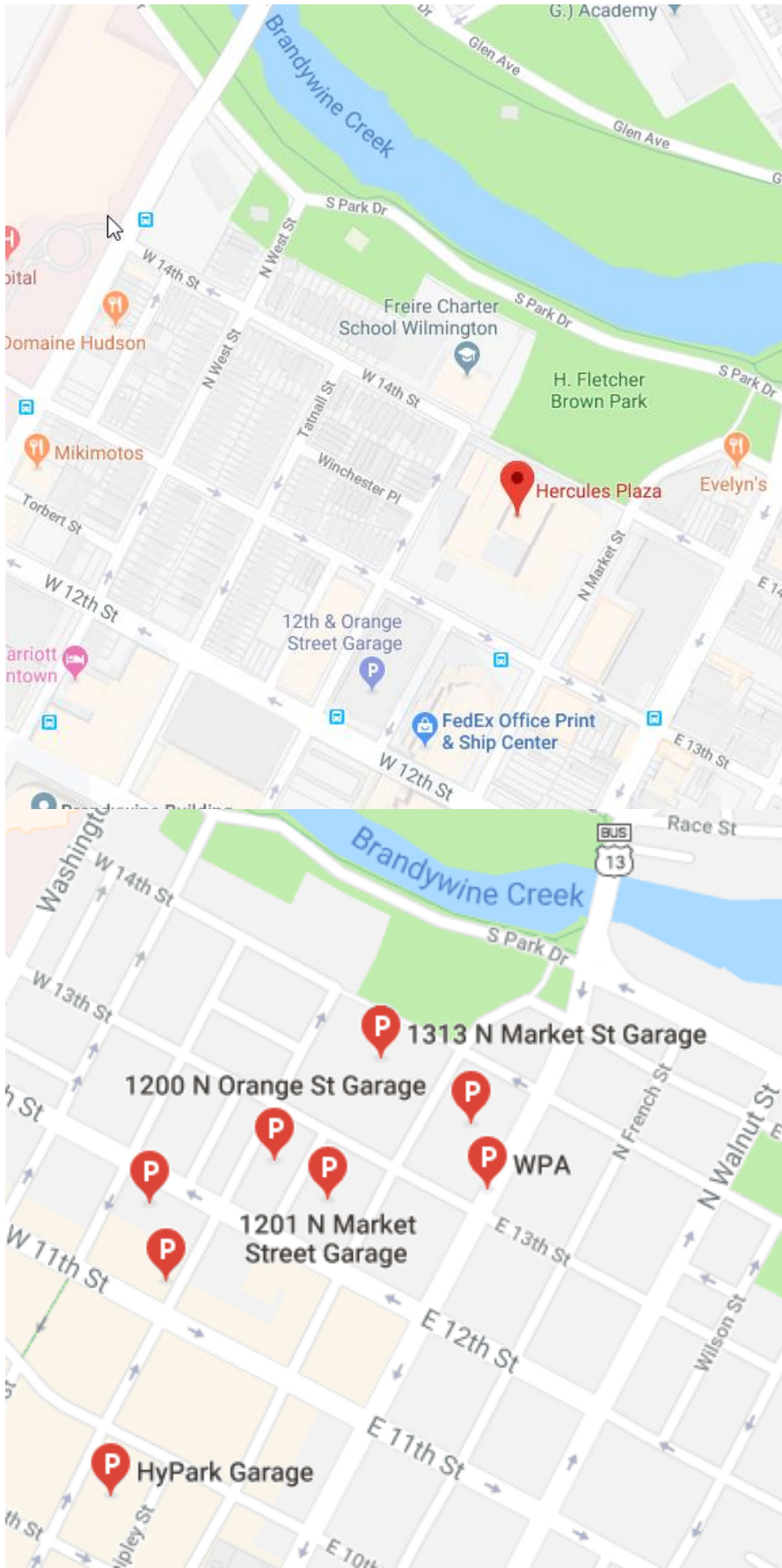
From I-95 Going North: Take the Delaware Avenue Exit, street ends at Delaware Avenue where you turn right, bear left at split on to 11th Street, turn left on Market Street, garage entrance is on your left between 13th and 14th Streets.

From Market Street South into City: Cross Brandywine River bridge, take second right on to 15th Street which becomes Market Street, garage entrance is in second block on your right.

From Route 13 North: After crossing the Walnut Street Bridge over the Christina River, continue on Walnut Street, turn left on to 14th Street, turn left on to Market Street, garage entrance is on your right just past the loading dock.

Parking: There is a parking lot right next door to our building which is called Brandywine Parking Garage (http://www.wilmingtonparking.com/garages_brandywine.html), and the 1201 N Market Street Garage. Additionally, there is metered street parking around our location with two hour limits and other Wilmington DE Downtown parking: https://www.wilmingtonde.gov/residents/parking-in-wilmington/where-do-i-park-downtown. When picking a garage be sure to check the hours of operation, some garages close before the end of our meeting.

Once You Arrive: When you enter the building at **1313 North Market**, you will go to the Security Desk and they will direct you to the WEST CONFERENCE ROOM.

PhilaSUG Executive Committee

Michael Davis, President
Diane Foose, Treasurer
George Laskaris, Membership Chairman
Robert Schechter, Newsletter Editor, and Web Master

Jonas V. Bilenas	Max Cherny
Barry Cohen	David Horvath
Mark Keintz	Amos Odeleye
Steve Rhoades	Haibin Shu
Kajal Tahiliani	

Host Sites Wanted

We continuously seek host sites for future PhilaSUG meetings. There is not a lot of work involved, and it is a great way to put your company on the local SAS map. We need your help with this. If your company would like to host a meeting, within reasonable geographic proximity to Philadelphia, PhilaSUG would be grateful if you would contact Michael Davis at michael.davis@alumni.duke.edu.

E-mail Announcements

PhilaSUG-L is a low volume, announcement-only e-mail notification service provided free of charge to all members who wish to subscribe. In order to sign up for this service, you need only send a blank e-mail message to PhilaSUG-L-subscribe@onelist.com. Note that you can subscribe as many times with as many different e-mail addresses as you wish to have the e-mail sent to; e.g., home and office.

PhilaSUG Web Site

Our site on the World Wide Web always contains the latest information concerning upcoming meetings, SAS training and seminars, links to SAS related hot topics, and local SAS job opportunities.

Visit us regularly at: http://www.PhilaSUG.org

Presenters Wanted

The PhilaSUG Executive Committee invites presentation abstracts. If you have thought presented before, PhilaSUG is an excellent venue for first-timers. Presentations can range from ten minute coders corner tips to 50 minutes talks. Both new and previously presented topics are welcome. If this is of interest to you, PhilaSUG invites you to submit electronic abstracts and bio for either a poster or oral presentation by using our online submission form. Check our home page for the Call for Papers.

A Thank You

The PhilaSUG Executive Committee wishes to thank Amos Odeleye, VP, Consumer Lending Risk Management at TD Bank, and to Kelly Thompson, Santosh Kothamasu, and Cris Benninghoff, for arranging the hosting of this meeting. In addition, we wish to thank two members of our Executive Committee, Jonas Bilenas for speaker/program coordination and Robert Schechter for site coordination.

UNIX X Command Tips and Tricks
David Horvath

SAS provides the ability to execute operating system level commands from within your SAS code – generically known as the "X Command". This session explores the various commands, the advantages and disadvantages of each, and their alternatives. The focus is on UNIX/Linux but much of the same applies to Windows as well. Under SAS EG, any issued commands execute on the SAS engine, not necessarily on the PC.

• X
• %sysexec
• Call system
• Systask command
• Filename pipe
• &SYSRC
• Waitfor

Alternatives will also be addressed – how to handle when NOXCMD is the default for your installation, saving results, and error checking.

David is an IT Professional who has worked with SAS, off and on, since the late 1980's using it as a data processing (4GL/ETL) and analysis tool. He has presented at PhilaSUG, other user groups, and organizations (workshops and seminars) in Australia, France, the US, Canada, and Oxford England (about the British Author Nevil Shute). His Masters is in Organizational Dynamics from UPENN, and he currently works for a regional bank in Risk Analytics Infrastructure at the Wilmington DE location. He has several books to his credit (none SAS-related) and is an Adjunct Instructor covering IT topics

Using SAS Regression Splines in the Banking Industry
Jonas V. Bilenas, Barclays
Nish Herat, Verizon Wireless

SAS® has a number of procedures for smoothing relationships between dependent and independent variables. In this tutorial, we review the nonparametric technique called LOESS, which estimates local regression surfaces. We review the LOESS procedure and then compare it to a parametric regression methodology that employs restricted cubic splines (aka natural cubic spline) to fit nonlinear patterns in the data using linear regression model procedures. We will take a look at montonic splines and PROC PLM to fit models to new datasets. Finally we look at multivariate adaptive regression splines (MARS) models which utilize a non-parametric regression technique to find a relationship. Not only do these three methods fit scatterplot data, but they can also be used to fit multivariate relationships.

Jonas Bilenas has been using SAS for more than 34 years in the field of Consumer Risk Management. He has presented at many Local, Regional, and International User Groups and is currently active in the PhilaSUG Executive Committee. He has also authored the SAS Press Book titled, "The POWER of PROC FORMAT."

Prescriber Profiling from a Pharmacy Benefits Management (PBM) Perspective
J. Daniel Knapp, PerformRx

The goal of the PBM is to provide the absolute best care in terms of medication for the members while reducing the cost of medication expense borne by the Health Plan and the members. In this way both patient outcomes and Health Care affordability can be maximized and as a result, society benefits.

Typically Physician Profiling Reports are utilized in medical claims benefit management to compare physician services with other peer physicians in similar specialties to monitor various metrics and provide incentives to physicians for cost effective strategies which help lower Benefit Plan costs. Performance Measures are focused more on medical procedures and visits, rather than medication prescribing. However, Prescriber Profiling focused on prescription drugs is also very useful.

In order for Clinical Pharmacists to use the data efficiently to improve patient outcomes and reduce cost, the data must be transformed into actionable information. This paper outlines very specifically utilizing the power of SAS programming Data Step and PROC Step methodology to convert large quantities of data into an organized and meaningful Prescriber Profiling report focused on medication prescribing that can be used to achieve these goals..

J. Daniel Knapp, MBA is the Senior Manager of the PerformRx Informatics Department. Dan has been a SAS programmer since the 1990s in various positions at Prudential Healthcare Corporate Systems, IBM Global Services, APEX Actuarial, and now at PerformRx.

Dan has recently completed the Corporate Finance Graduate Certificate at Harvard University Extension School and is halfway through the Harvard University Extension School Master of Liberal Arts, Finance Degree.

Rapid Rolling Windows Regressions via Home-Made Sum of Squares and Cross Products
Mark Keintz, Wharton Research Data Services

Although the technique of applying regressions to rolling time windows is common in financial research, SAS® offers no routines for directly performing this analysis. The natural approach to this problem is to create a data set with every window completely populated, followed by a PROC REG with a BY statement, which can quickly result in a very large dataset and poor performance. However, the ability of PROC REG to accept sums of squares and cross-products (SSCP) removes much of the performance-sapping burden of a large intermediate data set.

The presentation will show how to efficiently generate rolling window SSCP data ready for PROC REG, using the DATA step and PROC EXPAND (part of the SAS/ETS product). Time permitting, we'll also demonstrate how to use PROC FCMP (in BASE SAS) as a substitute for PROC EXPAND.

Mark Keintz's current programming interests are in financial research applications and large data sets. He has previously served on NIH Small Business Innovation Research review panels and directed computing support for demography and sociology research.

Mark has been using SAS® since it was documented in a single book.

Poster Abstracts

The "head" Command of SAS Dataset Using Python
Kai Wang, TD Bank

The head command of UNIX reads the first few lines of any text given to it as an input and writes them to standard output (which, by default, is the display screen). This is the most used text processor command of UNIX, which unfortunately can't be used on SAS dataset. Inspired by the "head" command, psas, a python script file, is designed to display the first few rows of a SAS dataset.

Kai Wang is currently VP, Credit Risk Manager at TD bank. Before joining TD bank, he had worked for Barclays Bank and Fifth Third Bank on various modeling areas, including CCAR, BASEL, IFRS 9, acquisition scorecard, account Management, and collection strategy. Kai earned Ph.D. in Industrial Engineering, specialized in statistical modeling and simulation.

Email Me Routine Reporting with SAS Scheduler
Xiuyun Zheng, TD Bank

While routine and in some cases repeated assessment on test effectiveness or strategy performance is a basic requirement for risk managers, sometimes it can be time-consuming and not so exciting when you have other more new and innovative initiatives in the pipeline.

With help from SAS ODS output, SMTP access method and built-in scheduler in SAS Enterprise Guide, it is possible to program an automatic, flexible and organized reporting routine process to monitor risk strategies which can minimize redundant work, save time and keep items to update on track. This process can also be applied to time-sensitive tasks such as quality monitoring and strategy validation.

Xiuyun ('Katie') Zheng is currently a risk manager in US Bankcard Acquisition and ECM Credit Risk Management at TD bank. Prior to that she was a senior risk analyst at Citi for almost 4 years. Katie has been a frequent SAS user for data analysis, strategy validation and performance assessment in her career. Katie earned a M.S in Business Analytics from University of Cincinnati (2014).

Next PhilaSUG Meeting
To Be Announced

Phila*SUG* Spring 2019 Meeting
Host: **TBA**
When: **TBA,**
             but targeting Mid-June

SAS® Global Forum 2019
Dallas, TX // April 28 - May 1

Location: Philadelphia, Pennsylvania -
Philadelphia Marriott Downtown
Date: June 16 - 19, 2019

Philadelphia Area SAS User Group (Phila*SUG*)
Membership Form

Membership only needs to be paid once per calendar year. Our membership year runs from Jan. 1st through Dec. 31st. Dues for the year are $30. Membership entitles you to all PhilaSUG meetings free of charge. Your RSVP is all that's needed, otherwise please complete this form (please print) and return it to the registration desk of any PhilaSUG meeting (do NOT mail it). An attached business card helps legibility and is appreciated. This year we will be accepting cash, check (made out to "PhilaSUG"), or credit/debit card (this charge will show up on your credit/debit card statement as paid to "Michael Davis / PhilaSUG"). Please print.

Name: _____

Affiliation: _____

Day Time Phone Number: (   ) _____ - _____ ← Only needed if paying by Credit/Debit Card

Privacy Statement - Local SAS User Groups are requested to share their membership/mailing list with SAS Institute on an annual basis. We respect your privacy and will never rent, sell or trade your personal information provided with any other group or individual and the information provided will only be used for PhilaSUG mailings. We will not share your email address with SAS unless you Opt In below.

☐ Check this box (Opt In) if you agree to allow us to share *your* email address *with SAS.*

PhilaSUG-L is a low volume, announcement-only, e-mail notification service provided free of charge. By subscribing you'll be notified of the latest information about upcoming events, especially meeting announcements. By listing your e-mail address below you will be invited to join the electronic mailing list, you can cancel at any time.

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Revised: 2018 January 1