



The Global Standard for Business Research

wrds

WHARTON RESEARCH DATA SERVICES

WRDS使用指南

中国科学技术大学

<https://wrds-www.wharton.upenn.edu/>

目录

- [关于WRDS](#)
- [WRDS账号注册](#)
- [WRDS双因子验证](#)
- [WRDS入门学习资料](#)
- **数据订阅**
 - [WRDS基础数据](#)
 - [第三方数据提供商](#)
 - [数据用户手册](#)
- **数据检索方式**
 - [网页检索](#) (以Compustat为示例)
 - [WRDS云](#)
 - [使用电脑链接](#): 包括PC SAS, SAS Studio, Python, R, Matlab and Stata Programming详细操作步骤
- [WRDS Analytics](#) – WRDS分析
- [WRDS Classroom](#) – WRDS课堂
- [WRDS Videos](#) – 在线视频教学
- [WRDS Research](#) – WRDS科研
- [支持服务](#)

关于WRDS

沃顿研究数据中心（WRDS）由宾夕法尼亚大学沃顿商学院于1993年开发的金融领域的跨库研究工具。该平台可以整合Compustat、CRSP、Refinitiv、TAQ等多个著名数据库产品，同时还提供包括CBOE在内的十个公开数据库。该平台可使数据库检索更便利，并提供验证数据正确性以及数据库的整合等功能。

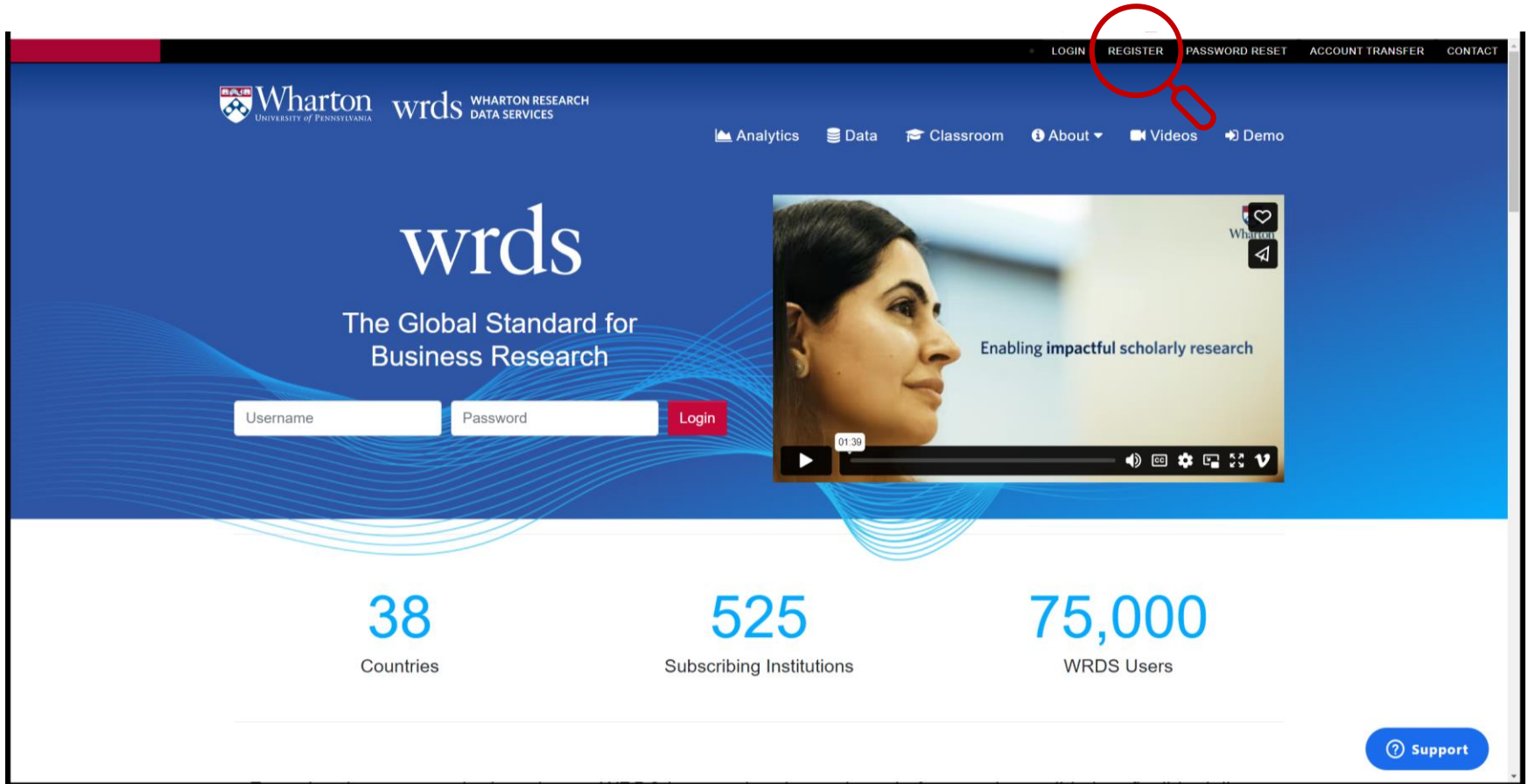
WRDS是服务于30多个国家超过50000名商业、学术和政府研究人员的领先数据研究平台，是数据管理和研究的全球黄金标准。用户可以通过WRDS平台始终以一种格式获取世界上最可靠、参考最多的数据集，访问源于40多家数据提供商的400TB数据和超过600个数据库。

WRDS为众多知名机构提供会计学，金融学，经济学，保险、营销和统计相关方面的分析研究数据，其中包括：北京大学、哈佛大学、伦敦商学院、麻省理工学院、美国财政部、清华大学、斯坦福大学、香港科技大学、新加坡国立大学、新加坡南洋理工大学、及芝加哥大学。

WRDS账号注册

<https://wrds-www.wharton.upenn.edu/>

点击 REGISTER



The screenshot shows the WRDS website homepage. The top navigation bar includes links for LOGIN, REGISTER, PASSWORD RESET, ACCOUNT TRANSFER, and CONTACT. The REGISTER link is circled in red. Below the navigation bar, there is a header with the Wharton logo and the text "wrds WHARTON RESEARCH DATA SERVICES". The main content area features a large "wrds" logo, the tagline "The Global Standard for Business Research", and a login form with fields for "Username" and "Password" and a "Login" button. A video player is embedded on the right side of the page, showing a woman's profile and the text "Enabling impactful scholarly research". Below the video player, there are three statistics: "38 Countries", "525 Subscribing Institutions", and "75,000 WRDS Users". A "Support" button is located in the bottom right corner.

WRDS账号注册

Register for WRDS

Username Please choose a username.

Required. Usernames must be 4 to 15 characters long; begin with a letter; contain only lowercase ASCII letters, numbers, and/or underscores; and must not begin with pg_.

Password Please choose a password.

- Your password must contain at least 12 characters.
- Your password can't be a commonly used password.
- Your password can't be entirely numeric.
- Passwords may contain only ASCII letters, numbers, spaces, and punctuation characters: `~!@#\$%^&*()=-_+[]|:;'.<>?

Password confirmation Please choose a password.

Enter the same password as before, for verification.

First name

Last name

Email address Please enter your institutional email address.


Subscriber

User type

The account type of this user.

Expiration date

Department

Captcha I'm not a robot  reCAPTCHA Privacy - Terms

By submitting this form, you accept the Terms of Use .

User Type:

按照个人身份选择相应选项

- Faculty
- Ph.D
- Research Assistant
- Staff
- Masters/Undergraduate
- Class



提交申请后将由WRDS管理员审批账号申请，并在审批通过后邮件告知。



WRDS双因子认证 (2FA)

首次登陆时，用户需根据提示进行双因子认证 (2FA)。双因子认证增加了第二层安全，即使密码泄露，也能保证您的账户安全。用户可通过Duo App（苹果用户）或短信验证方式进行双因子验证。

如果您使用相同的电脑、相同的浏览器和相同的IP地址登录WRDS，并且不清除您的cookies，系统将记住您**30天**。30天后，将提示您重新认证。

WRDS launches Two-Factor Authentication (2FA) ✕

WRDS Two-Factor Authentication (2FA) by Duo Security will launch for all SSH connections in the coming weeks. Duo is recognized as an industry standard and is designed to be a simple and secure method for enhancing security.

- Users who use SSH with a username and password will continue to use the same hostname for logins wrds-cloud.wharton.upenn.edu. After entering your username and password you will be prompted for a Two-Factor Authentication method.
- Users who wish to use SSH Keys will need to first authenticate with username, password, and 2FA as above and will then be able to use keys from the same client IP.

WRDS invites you to register your device ahead of the launch date to streamline your login process. Please see [WRDS 2FA by Duo - Enrollment Status](#) to enroll your phone, tablet, or another device.

To learn more about Duo authentication, please visit the following links:

- [How to Log In to WRDS Using WRDS 2FA by Duo](#)
- [WRDS 2FA by Duo FAQ](#)
- [Duo Security's Enrollment Guide](#)

Posted February 28th, 2023

Don't show this again

WRDS首页浏览

Wharton UNIVERSITY OF PENNSYLVANIA wrds WHARTON RESEARCH DATA SERVICES Search WRDS

Get Data Analytics Classroom Videos Research Support

Home

主要功能

Subscriptions

Data Dashboard »

</> Coding Tool Kit (+)

- » 2iQ 2
- » American Hospital As... 9
- » Audit Analytics 56
- » B Impact Assessment 2
- » Bank Regulatory 12
- » Beta Suite by WRDS 2
- » Blockholders 1
- » BoardEx 68
- » Bond Returns by WRDS 1
- » Bureau van Dijk 42
- » Fama-French Portfoli... 7
- » Federal Judicial Center 7
- » Federal Reserve Ban... 4
- » Financial Ratios Suite... 4
- » FTSE/Russell 3
- » GovPX 2
- » Healthbase 13
- » Hedge Fund Researc... 18
- » Historical SPDJI 2
- » IBES 113
- » Option Suite by WRDS 2
- » OptionMetrics 25
- » OTC Markets 1
- » PACAP: Pacific-Basin... 38
- » Pastor-Stambaugh an... 3
- » Penn World Tables 2
- » Peters and Taylor Tot... 1
- » Philadelphia Stock Ex... 2
- » PitchBook 114
- » Preqin 11

WRDS News

- 16 FEB Vienna University of Economics and Business named winner of ... February 16th, 2023
- 21 DEC 2022 Year In Review December 21st, 2022

Events

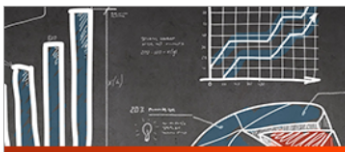
- 02 MAR AACSB Middle East and North Africa Conference
- 16 MAR Midwest Finance Association

点击Get Data → All Data查看所有数据。下拉至Trial Subscriptions可查看数据商提供的样本数据。

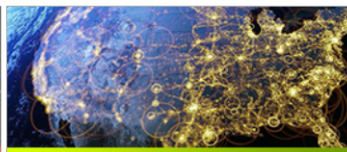
在“Subscriptions”中查看全部已开通数据。未订阅部分显示灰色。

Analytics by WRDS

All Topics »



SEC Analytics Suite



U.S. Daily Event Study



Intraday Indicators

New Data

- 17 MAY NEW Estimate Institutional-Grade Earnings Estimates Data May 17th, 2022

WRDS入门学习资料

作为一个新用户，学习使用WRDS的基础知识的一个有效方式就是从“WRDS课堂”工具开始。WRDS课堂工具一般包括教学说明、幻灯片（有些是多语言版本）和互动练习。



The screenshot shows a dark blue navigation bar with the following items: 'Get Data' (with a bar chart icon), 'Analytics' (with a bar chart icon), 'Classroom' (with a graduation cap icon), 'Videos' (with a video camera icon), 'Research' (with a magnifying glass icon), and 'Support' (with a person icon). A red arrow points from the 'Classroom' dropdown menu to a table below.

INTRO TO WRDS	
Getting Started	对WRDS的总体介绍；概述了查询的组织方式；演示了一个通过CRSP检索定价数据的查询样本。
What Data is in WRDS?	了解WRDS的数据产品以及如何有效地浏览它们。
Finding the Data	如何准确寻找特定的数据；学习数据类别和供应商产品。
Understanding Identifiers	了解不同类型的标识符，包括标题和历史标识符、发行和公司特定标识符，以及某些标识符的相关日期范围。
Using SAS Studio	你将学会通过SAS Studio访问WRDS数据，使用表视图来过滤数据，在SAS Studio中写和读一个基本的数据步骤，并在SAS Studio中导出一个表。

数据订阅 | WRDS基础数据

所有WRDS的基本订阅都包括下面列出的数据集。您可以在主页的“Subscriptions”栏目下查看这些数据集。

-
- | | |
|---------------------------------------|---------------------------------------|
| 1. Bank Regulatory Database | 8. IRI Marketing Factbook |
| 2. Blockholders | 9. Penn World Tables |
| 3. CBOE Indexes | 10. Philadelphia Stock Exchange |
| 4. DMEF | 11. SEC Disclosure of Order Execution |
| 5. Dow Jones | 12. TRACE |
| 6. Fama-French Portfolios and Factors | 13. MSRB |
| 7. Federal Reserve Bank Reports | 14. OTC Markets |
-

WRDS设计了多种增值工具来支持您的研究。请注意，下面列出的这些产品，可能需要额外的订阅。

Beta Suite by WRDS	Subsidiary Data by WRDS	Linking Queries by WRDS
Efficient Frontier by WRDS	Venture Capital by WRDS	SEC Analytics Suite by WRDS
Event Study by WRDS	Bond Returns by WRDS	US Patents by WRDS
Financial Ratios Suite by WRDS	European Short Data by WRDS	World Indices by WRDS
Intraday Indicators by WRDS	Factors by WRDS	
Option Suite by WRDS	Insiders Data by WRDS	

数据订阅 | 第三方数据提供商

WRDS与全球40多家数据供应商合作，提供600多个数据库，涉及各种学科，包括会计、银行、经济、金融、医疗保健、保险、营销和统计。请注意，以下供应商的数据库需要额外的订阅。

<https://wrds-www.wharton.upenn.edu/pages/get-data/>

2iQ	CUSIP	ISS	PACAP
America Hospital Association	ETF Global	ISSM	Preqin
AuditAnalytics	Eurekahedge	ktMINE	ProPublica
BoardEx	Eventus	Levin	RavenPack News Analytics
Bureau van Dijk	Factset	LSPD	RepRisk
Calcbench	FTSE/Russell	Markit	Sustainalytics
CENTRIS	GovPX	Merget FISD	NYSE TAQ
Calrivate Analytics	GSIOnline	MFLINKS	Thomson Reuters/Refinitiv
Compustat – Capital IQ (Standard & Poor’s)	Healthbase	Morningstar CISDM	Toyo Keizai
Comscore	Hedge Fund Research (HFR)	MSCI (formerly KLD and GMI)	Zacks
CRSP	HIS Global Insight	Nasdaq	
CSMAR	Inforgroup	Option Metrics	

数据订阅 | 数据用户手册

您可以轻松访问与产品或供应商相关的手册、概述和支持。“WRDS Overview of xxx”为您提供数据库的概括总结。

The screenshot displays the WRDS website interface. At the top, a breadcrumb trail reads: Home / Support / Manuals and Overviews / Compustat. Below this, the 'Compustat' section is visible, with a sub-header 'Compustat Manuals and Overviews'. A sidebar on the left contains categories like 'Backtest', 'Capital IQ', and 'Compustat Linking'. The main content area is titled 'North America - Global - Bank' and features a red-bordered box around the link 'Overview of Compustat North America - G...'. A red arrow points from this link to a detailed 'WRDS Overview of Compustat North America - Global - Bank' page on the right. This detailed page includes an introduction, an 'Overview' section, and a list of databases under the S&P Capital IQ brand: Compustat North America, Compustat Global, and Compustat Bank. The S&P Global Market Intelligence logo is also present in the background of the main content area.

数据检索方式 | 网页检索

您只需要一个网络浏览器和互联网接入，就可以从WRDS查询数据。没有软件需要安装，也没有特定的编程语言需要学习。在您决定使用哪个数据集后，您可以使用我们基于网络的查询表格，以您选择的格式提取和输出数据。

WRDS上的每个数据集都包括对所含内容的描述，以及每个查询页面的链接。WRDS的网络版被设计成可以在任何现代浏览器上运行。

我们的网络查询对WRDS中的所有数据库具有相同的一般格式。几乎在所有情况下，您需要完成四个步骤。

1. 选择您的日期范围
2. 选择您的公司代码或股票
3. 选择您的查询变量
4. 选择您的查询输出类型

当你点击提交查询时，你的查询会在我们强大的服务器上运行，完成后可供你下载。

[支持文件：Web Queries](#)

数据检索方式 | 网页检索 | Compustat

通过网页检索从Compustat数据库中提取IBM和Amazon公司2010年至2023年最新季度报表中的以下科目：Total Assets、Total Liabilities、Total Revenue、Net Income

登陆WRDS Homepage → Compustat – Capital IQ → Compustat/ North America – Daily → Fundamentals Quarterly

第一步: 设置时间范围为2010年1月至2023年3月。

第二步: 找到IBM和Amazon公司的识别码。

第三步: 选中指标Total Assets, Total Liabilities, Total Revenue和Net Income。

第四步: 选择结果呈现形式。

数据检索方式 | 网页检索 | Compustat

Home / Get Data / Compustat - Capital IQ

Compustat - Capital IQ

S&P Global Market Intelligence Data Through Wharton Research Data Services

Compustat

Banks Compensation Financial Statements
Segments / Industry Data Stock Prices Global
North America

Compustat Fundamentals provides standardized North American and global financial statement and market data for over 80,000 active and inactive publicly traded companies that financial professionals have relied on for over 50 years

- » North America 17
- » Bank 2
- » Snapshot 7
- » Global 5
- » Historical Segments 2
- » Execucomp 9

Capital IQ

Bonds and Fixed Income Compensation
ESG: Environmental, Social, Governance Financial Statements
Mergers & Acquisitions News Global

A Standard & Poor's business, Capital IQ delivers comprehensive fundamental and quantitative research and analysis solutions to over 4,200 investment management firms, investment banks, private equity funds, advisory firms, corporations, and universities worldwide

- » Capital Structure 3
- » Key Developments 1
- » S&P Credit Ratings 4
- » Transcripts 3
- » Identifiers 1
- » People Intelligence 3
- » Transactions 12

S&P Global Market Intelligence

More About This Vendor »

Filter by Concept / Region (show)

Knowledge Base »

- » Compustat Index Constituents Removed
- » North America
- » Global

Manuals and Overviews »

- » Compustat Data Guide
- » Overview of Compustat North America -

数据检索方式 | 网页检索 | Compustat

[Home](#) / [Get Data](#) / [Compustat - Capital IQ](#) / [Compustat](#) / [North America](#)

North America

U.S. and Canadian fundamental and market information on active and inactive publicly held companies

Compustat North America is a database of U.S. and Canadian fundamental and market information on active and inactive publicly held companies. It provides more than 300 annual and 100 quarterly Income Statement, Balance Sheet, Statement of Cash Flows, and supplemental data items. For most companies, annual history is available back to 1950 and quarterly history back to 1962 with monthly market history back to 1962.

Compustat North America files also contain information on aggregates, industry segments, banks, market prices, dividends, and earnings.

» [Financial Ratios \(Firm and Industry Lev... 4](#)

» [Fundamentals Annual](#)

» [Fundamentals Quarterly](#)

» [Index Constituents](#)

» [Index Fundamentals](#)

» [Index Prices](#)

» [Industry Specific Annual](#)

» [Industry Specific Quarterly](#)

» [Pension Annual](#)

» [Pension Quarterly](#)

» [Ratings](#)

» [Security Daily](#)

» [Security Monthly](#)

» [Segments \(Non-Historical\)](#)

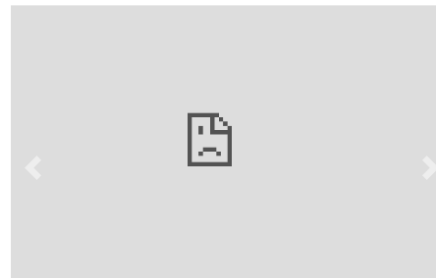
» [Segments \(Non-Historical\) - Customer](#)

» [Simplified Financial Statement Extract](#)

» [Supplemental Short Interest File](#)

S&P Global Market Intelligence

[More About This Vendor](#) »



Knowledge Base »

» [Compustat Index Constituents Removed](#)

» [North America](#)

» [Global](#)

Manuals and Overviews »

» [Compustat Data Guide](#)

» [Overview of Compustat North America - Global - Bank](#)

» [Execucomp](#)

数据检索方式 | 网页检索 | Compustat

Home / Get Data / Compustat - Capital IQ / Compustat / North America / Fundamentals Quarterly

Compustat Daily Updates - Fundamentals Quarterly

[Queries (Failed)]

Query Form

Variable Descriptions

Manuals and Overviews

Knowledge Base

Data Preview

S&P Global
Market Intelligence

[More About This Vendor »](#)

Compustat [指标解释](#) | [用户手册/指南](#) | [常见问题](#) | [数据预览](#)

[Compustat - Capital IQ](#) »

[Compustat](#) »

[North America](#) (hide)

» [Financial Ratios \(Firm and Industry Le...](#) **4**

» [Fundamentals Annual](#)

» [Fundamentals Quarterly](#)

» [Index Constituents](#)

» [Index Fundamentals](#)

» [Index Prices](#)

» [Industry Specific Annual](#)

» [Industry Specific Quarterly](#)

» [Pension Annual](#)

» [Pension Quarterly](#)

Step 1: Choose your date range.

Date Variable:

Data Date

2010-01

to

2023-03

Step 2: Apply your company codes.

What format are your company codes?

Autocomplete - Staff Only Alpha

TIC GVKEY CUSIP SIC CIK

NAICS GIC Sub-Industry

Select an option for entering your company codes:

Company Codes

Code List Name

Please enter company codes separated by a space.

Example: IBM MSFT AAPL

Save this code list to Saved Codes

[Code Lookup: S&P Compustat North America - monthly update (current + historical)]

-----Select Saved Codes List-----

Choose from your saved code lists.

Browse... Company Codes Upload File

Upload a plain text file (.txt), having one code per line.

数据检索方式 | 网页检索 | Compustat

The screenshot shows the Compustat website interface. At the top, there is a navigation bar with five tabs: "Query Form", "Variable Descriptions", "Manuals and Overviews", "Knowledge Base", and "Data Preview". The "Manuals and Overviews" tab is highlighted with a red rectangular box. Below the navigation bar, the page is organized into three columns of content sections:

- Backtest:** Includes a link for "» WRDS Overview of Prel...".
- Legacy Credit Ratings:** Includes links for "» List of Instrument Types", "RatingsXpress File Types", "» S&P Credit Ratings Dat...", "» WRDS Overview of S&...", and a button for "More Legacy Credit Ratings resources" with a right-pointing arrow.
- SNL:** Includes links for "» Bank Regulatory" (with a blue badge containing the number 2) and "» FIG" (with a blue badge containing the number 1).
- Capital IQ:** Includes links for "Capital IQ on WRDS FAQ", "Capital IQ Professional Data", "» Financials" (with a blue badge containing the number 3), "Understanding the Data - ...", and a button for "More Capital IQ resources" with a right-pointing arrow.
- North America - Global - Bank:** Includes links for "» Compustat Data Guide", "» Overview of Compustat ...", "Understanding the Data", "Using the Data", and a button for "More North America - Global" with a right-pointing arrow.
- Trucost & ESG:** Includes links for "S&P Global ESG Scores ...", "S&P Global ESG Scores ...", "Trucost Carbon Earnings ...", "» WRDS Overview of S&...", and a button for "More Trucost & ESG resources" with a right-pointing arrow.

“Manuals and Overviews” 中提供了关于Compustat数据库的详细介绍

数据检索方式 | 网页检索 | Compustat Step1

[Home](#) / [Get Data](#) / [Compustat - Capital IQ](#) / [Compustat](#) / [North America](#) / [Fundamentals Quart](#)

Compustat Daily Updates - Fundamentals Quarterly

[Queries (Failed)]

Query Form Variable Descriptions Manuals and Overviews Knowledge Base Data Preview

Compustat Daily Updates - Fundamentals Quarterly

Step 1: Choose your date range.

Date Variable:

Data Date

2010-01

to

2023-03

选择时间范围

数据检索方式 | 网页检索 | Compustat Step2

选择TIC作为识别码

Step 2: Apply your company codes.

What format are your company codes?

Autocomplete - Staff Only Alpha
 TIC GVKEY CUSIP SIC CIK NAICS GIC Sub-Industry

Select an option for entering your company codes:

IBM AMZN Code List Name

Please enter company codes separated by a space.

Example: IBM MSET AAPL

[Code Lookup: S&P Compustat North America - monthly update (current + historical)]

-----Select Saved Codes List-----

Choose from your saved code lists.

Browse... Company Codes Upload File

Upload a plain text file (.txt), having one code per line.

Search the entire database

This method allows you to search the entire database of records. Please be aware that time to run because it is dependent upon the size of the database.

填写IBM和Amazon公司的TIC代码

可以使用“Code Lookup”功能查找公司代码

Amazon

Starts With Is Exactly Contains

The **WRDS Attribute Search** helps you find attributes (such as company identifiers and names, incorporation information, and addresses) about entities (such as companies, indexes, and funds).

1. Start by entering a search term.
2. After the results are displayed, click on identifiers to add them to your list.
3. Last, choose whether to insert your selections into your web query or to download them as a text file.

If you need more help, take a moment to read the full step-by-step instructions to using this tool, including a complete list of identifiers available.

Your search returned 1 results.

Copy CSV Excel

CIK	CUSIP FULL	ENTITY NAME	FIRST DATE	GVKEY	LAST DATE	SIC	TICKER
0001018724	023135106	AMAZON.COM INC	1995	064768	2021	5961	AMZN

Showing 1 to 1 of 1 entries
No codes have been selected.

数据检索方式 | 网页检索 | Compustat Step3

Step 3: Choose variable types.

Select Variable Types

- Data Items
- Footnotes
- Data Codes

How does this work?

Search All 6/674

Identifying Information 27

Identifying Information, cont. 0/34

Com

Select All

Selected Clear All (6)

Search All

- CIK Number (CIK) ?
- Stock Exchange Code (EXCHG) ?
- Fiscal Year-End (FYR) ?
- Foreign Incorporation Code (FIC) ?
- ADD1 -- Address Line 1 (ADD1) ?
- ADD2 -- Address Line 2 (ADD2) ?
- ADD3 -- Address Line 3 (ADD3) ?
- ADD4 -- Address Line 4 (ADD4) ?
- ADDZIP -- Postal Code (ADDZIP) ?
- BUSDESC -- S&P Business Description (BUSDESC) ?

- Ticker Symbol (TIC)
- Company Name (CONM)
- ATQ -- Assets - Total (ATQ)
- LTQ -- Liabilities - Total (LTQ)
- REVTQ -- Revenue - Total (REVTQ)
- NIQ -- Net Income (Loss) (NIQ)

选中需要查看的指标

点击问号可查看变量具体含义和信息

CIK Number

Mnemonic Periodicity Format Units

CIK Scalar Code --

The Central Index Key (CIK) is the SEC's unique identifier for corporations and individuals who have filed disclosures with the SEC. CIKs are not available for Exchange Traded Funds.

数据检索方式 | 网页检索 | Compustat Step3

Step3中可做筛选条件

如有需要，可设置筛选条件

Conditional Statements (Optional)

How does this work?

The screenshot shows the 'Conditional Statements (Optional)' interface. At the top, there are radio buttons for 'AND' and 'OR'. To the right are buttons for 'Remove Conditional Statement Builder', '+ Add rule', and '+ Add group'. Below this is a single rule entry consisting of a dropdown menu with a double-headed arrow icon and a 'Delete' button. At the bottom, a 'Query Preview' section displays the message: '* Please complete your conditional statement to see the preview *'.

数据检索方式 | 网页检索 | Compustat Step4

Step 4: Select query output.

How does this work?

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format

- fixed-width text (*.txt)
- comma-delimited text (*.csv)
- Excel spreadsheet (*.xlsx)
- tab-delimited text (*.txt)
- HTML table (*.htm)
- SAS Windows_32 dataset (*.sas7bdat)
- SAS Windows_64 dataset (*.sas7bdat)
- SAS Solaris_64 dataset (*.sas7bdat)
- dBase file (*.dbf)
- STATA file (*.dta)
- SPSS file (*.sav)

Compression Type

- Uncompressed
- zip (*.zip)
- gzip (*.gz)

Date Format

- YYYY-MM-DD. (e.g. 1984-07-25)
- MM/DD/YYYY. (e.g. 07/25/1984)
- DD/MM/YYYY. (e.g. 25/07/1984)

E-Mail Address (Optional)

Custom Field (Optional)

Save This Query (Optional)

Notes on this Query (Optional)

选择结果呈现形式

点击“Submit Form”

数据检索方式 | 网页检索 | Compustat 运行

Query **6820560** successfully submitted. ✕

Query 6820560, for comp_na_daily_all

[Django Admin | API]

Submitter:									
Status:	Success Rerun								
Product:	comp_na_daily_all								
Results:	<table border="1"><tr><td>Result Size: 14 KiB</td><td>Result Count: 104 Rows</td></tr><tr><td colspan="2">Output Files:<ul style="list-style-type: none">~/wrds_query_output/aorj8pfklwvoneek.xlsx</td></tr><tr><td colspan="2">Results are also in your home directory at: ~/wrds_query_output/ See WRDS Cloud: Access Web Query Output for more details.</td></tr><tr><td colspan="2">Service Files [admin only]:<ul style="list-style-type: none">/var/query-manager/tmp/wrds/xiazhan/xiazhan_aorj8pfklwvoneek_grid.log/var/query-manager/tmp/wrds/xiazhan/xiazhan_aorj8pfklwvoneek_sas.log</td></tr></table>	Result Size: 14 KiB	Result Count: 104 Rows	Output Files: <ul style="list-style-type: none">~/wrds_query_output/aorj8pfklwvoneek.xlsx		Results are also in your home directory at: ~/wrds_query_output/ See WRDS Cloud: Access Web Query Output for more details.		Service Files [admin only]: <ul style="list-style-type: none">/var/query-manager/tmp/wrds/xiazhan/xiazhan_aorj8pfklwvoneek_grid.log/var/query-manager/tmp/wrds/xiazhan/xiazhan_aorj8pfklwvoneek_sas.log	
Result Size: 14 KiB	Result Count: 104 Rows								
Output Files: <ul style="list-style-type: none">~/wrds_query_output/aorj8pfklwvoneek.xlsx									
Results are also in your home directory at: ~/wrds_query_output/ See WRDS Cloud: Access Web Query Output for more details.									
Service Files [admin only]: <ul style="list-style-type: none">/var/query-manager/tmp/wrds/xiazhan/xiazhan_aorj8pfklwvoneek_grid.log/var/query-manager/tmp/wrds/xiazhan/xiazhan_aorj8pfklwvoneek_sas.log									
Timing:	<table border="1"><tr><td>Elapsed Time: 18 seconds</td><td>Submitted: 2023-03-13 13:43</td></tr><tr><td>Work Begun: 2023-03-13 13:43</td><td>Work Finished: 2023-03-13 13:43</td></tr></table>	Elapsed Time: 18 seconds	Submitted: 2023-03-13 13:43	Work Begun: 2023-03-13 13:43	Work Finished: 2023-03-13 13:43				
Elapsed Time: 18 seconds	Submitted: 2023-03-13 13:43								
Work Begun: 2023-03-13 13:43	Work Finished: 2023-03-13 13:43								
Input Parameters:	Toggle Input Parameters								

Data Retention

Results data will be accessible for 2 days, until 2023-03-15, 13:43

Notice

Your use of WRDS and this data must comply with the WRDS License.

There may be additional usage restrictions that are governed by your institution's licensing of specific databases. If you have any questions about data licensing and appropriate usage, please contact WRDS using the Support form.

Citation instructions

To cite this data use the following format:

Wharton Research Data Services. "WRDS" wrds.wharton.upenn.edu, accessed 2023-03-13.

运行结果文件

运行时长

数据检索方式 | 网页检索 | Compustat 结果

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	
Global Company	Key	Data Date	Fiscal Year	Fiscal Quarter	Industry Format	Level of Consolidation - Company Interim	Population	Data Format	Ticker Symbol	Company Name	ISO Currency Code	Calendar Data Year and Quarter	Fiscal Data Year and Quarter	Assets - Total	Liabilities - Total	Net Income (Loss)	Revenue - Total	Active/Inactive Status	Market
1	006066	18352	2010	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2010Q1	2010Q1	105208	83059	2601	22857	A	
2	006066	18443	2010	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2010Q2	2010Q2	103420	82244	3386	23724	A	
3	006066	18535	2010	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2010Q3	2010Q3	107174	84815	3589	24271	A	
4	006066	18627	2010	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2010Q4	2010Q4	113452	90280	5257	29019	A	
5	006066	18717	2011	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2011Q1	2011Q1	112960	90184	2863	24607	A	
6	006066	18808	2011	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2011Q2	2011Q2	113474	90264	3663	26666	A	
7	006066	18900	2011	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2011Q3	2011Q3	110158	87780	3839	26157	A	
8	006066	18992	2011	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2011Q4	2011Q4	116433	96197	5490	29486	A	
9	006066	19083	2012	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2012Q1	2012Q1	115346	94563	3066	24673	A	
10	006066	19174	2012	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2012Q2	2012Q2	113832	93269	3882	25783	A	
11	006066	19266	2012	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2012Q3	2012Q3	115778	94112	3823	24747	A	
12	006066	19358	2012	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2012Q4	2012Q4	119213	100229	5833	29304	A	
13	006066	19448	2013	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2013Q1	2013Q1	117258	98044	3032	23408	A	
14	006066	19539	2013	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2013Q2	2013Q2	115153	97270	3226	24236	A	
15	006066	19631	2013	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2013Q3	2013Q3	117845	97837	4041	23338	A	
16	006066	19723	2013	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2013Q4	2013Q4	126223	103294	6184	27386	A	
17	006066	19813	2014	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2014Q1	2014Q1	122646	105906	2384	22236	A	
18	006066	19904	2014	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2014Q2	2014Q2	124314	106801	4137	24047	A	
19	006066	19996	2014	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2014Q3	2014Q3	118911	104516	18	22397	A	
20	006066	20088	2014	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2014Q4	2014Q4	117532	105518	5483	24113	A	
21	006066	20178	2015	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2015Q1	2015Q1	112037	99748	2328	19590	A	
22	006066	20269	2015	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2015Q2	2015Q2	112729	98892	3449	20813	A	
23	006066	20361	2015	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2015Q3	2015Q3	108648	95198	2950	19279	A	
24	006066	20453	2015	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2015Q4	2015Q4	110495	96071	4463	22059	A	
25	006066	20544	2016	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2016Q1	2016Q1	118856	103784	2014	18685	A	
26	006066	20635	2016	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2016Q2	2016Q2	118056	102167	2504	20238	A	
27	006066	20727	2016	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2016Q3	2016Q3	115606	98447	2853	19226	A	
28	006066	20819	2016	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2016Q4	2016Q4	117470	99078	4501	21771	A	
29	006066	20909	2017	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2017Q1	2017Q1	117495	99047	1750	18155	A	
30	006066	21000	2017	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2017Q2	2017Q2	120495	101951	2332	19288	A	
31	006066	21092	2017	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2017Q3	2017Q3	121636	101879	2725	19154	A	
32	006066	21184	2017	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2017Q4	2017Q4	125356	107631	-1054	22542	A	
33	006066	21274	2018	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2018Q1	2018Q1	125285	106995	1679	19072	A	
34	006066	21365	2018	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2018Q2	2018Q2	121622	102974	2404	20003	A	
35	006066	21457	2018	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2018Q3	2018Q3	121990	102072	2694	18755	A	
36	006066	21549	2018	4	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2018Q4	2018Q4	123382	106453	1951	21761	A	
37	006066	21639	2019	1	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2019Q1	2019Q1	130926	114320	1591	18182	A	
38	006066	21730	2019	2	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2019Q2	2019Q2	154652	136876	2498	19161	A	
39	006066	21822	2019	3	INDL	C	D	STD	IBM	INTL BUSINESS MACHINES CC USD		2019Q3	2019Q3	149620	131524	1672	18027	A	

网页检索的局限性：当结果超过2GB时，可能会报错。

1. 筛选条件至更小范围，比如说时间范围、指标数量等
2. 选择Output形式时，选择zip file压缩文档

当网页检索不能满足你大批量或是更为精准的筛选数据时，可以使用WRDS Cloud或是客户端软件进行检索。

数据检索方式 | 使用WRDS云连接

WRDS提供了一个高性能的计算集群，即WRDS云。WRDS云提供命令行访问一个强大的研究计算平台。它可以访问我们所有的数据，并包括对许多编程语言的支持。WRDS云的一些好处包括：

- 一次性使用多个数据源运行您自己的定制程序。
- 使用我们强大的服务器，每个服务器提供多达24个核心和256GB内存。
- 在您自己的目录中存储高达10GB的程序和数据。
- 访问高达500GB的临时磁盘空间来处理程序和存储结果。

可以通过SSH访问WRDS云，这是一种安全连接到WRDS的方式。一旦连接，您就可以用您喜欢的编程语言直接访问WRDS的数据。WRDS云支持的语言包括：

- SAS
- Python
- R
- Stata (需要StataCorp的有效Stata许可证)
- MATLAB (需要MathWorks的有效许可证)

在WRDS云上工作时，对Linux的一些知识是有帮助的，我们的文档中包含了您开始工作所需的信息。

[支持文件：The WRDS Cloud](#)

数据检索方式 | 使用电脑连接

通过许多流行的编程应用程序，可以从您的工作站或笔记本电脑中进一步远程访问WRDS数据。

您可以通过以下方式连接到WRDS并访问WRDS的数据集。

- SAS通过PC-SAS/连接
- 通过 R 控制台或 RStudio IDE 下载 R
- MATLAB
- Stata
- 本地语言安装，如Python
- WRDS 提供 ODBC 和 JDBC 接口，因此任何可以使用 ODBC/JDBC 的应用程序都可以从 WRDS 检索数据。

这些方法允许您通过ODBC连接到我们PostgreSQL数据库集群上的WRDS数据，或我们磁盘上的SAS数据。每个解决方案都需要少量的初始设置，但一旦连接，就可以在您喜欢的编程环境中直接访问。

[支持文件: Programming at WRDS](#)

数据检索方式 | Programming详细操作步骤

详细操作步骤请访问Support → [Programming](#)

[Home](#) / [Support](#) / [Programming](#)

Programming

WRDS Data is easily accessible in your favorite programming language. Find out how to access WRDS through SAS, Python, R, MATLAB, and Stata. The connection methods available are listed under each language.

SAS

» SAS: From the Web (SAS/Studio)

» SAS: From Your Computer (SAS/Connect)

» SAS: On the WRDS Cloud

R

» R: From Your Computer (RStudio)

» R: On the WRDS Cloud

» R: From the Web (RStudio Server)

Stata

» STATA: From Your Computer

» STATA: On the WRDS Cloud

Python

» PYTHON: From Your Computer (Jupyter/S...)

» PYTHON: On the WRDS Cloud

» Python: From the Web (JupyterHub)

MATLAB

» MATLAB: From Your Computer

WRDS Data in PostgreSQL

» WRDS Data in PostgreSQL: Tutorial

WRDS Analytics – WRDS分析工具

WRDS分析工具旨在提高效率，使研究人员能够利用不同的数据源和研究领域，而无需创建复杂的程序。结果以图形方式呈现，并包括基础数据，以便进一步分析和探索。

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ANALYTICS by wrds

WRDS has developed a variety of powerful analytical tools to support you in your research. Get more out of your data with less effort.

FEATURED TOOLS:

- Bag of Words
- Factors by WRDS

Grid View List View

All Topics Efficient Frontier Event Study Financial Ratios Instructors Other Research Tools Programming Tools SEC

U.S. Daily Event Study

Investigate abnormal stock returns/volumes around event dates by uploading your own "events" file, or analyzing reaction to firm-specific events from Capital IQ's Key Development database.

- Instant visualization of the effect of events on U.S. equities

SEC Filings Search

Use this powerful research platform to search the contents of the most commonly used SEC filings—over 3.4 million reports—filed by more than 94 thousand companies.

- Easy-to-use web queries
- Daily updates
- Links to original HTML and text files

Intraday Indicators

Stock specific daily and intraday (5 min, 15 min and 30 min) indicators created from the TAQ intraday dataset.

- Stock specific daily and intraday (5 min, 15 min and 30 min) indicators.
- Requires subscription to TAQ dataset.

Financial Ratios: Firm Level

With the Financial Ratios: Firm Level tool you can access over 70 pre-calculated financial ratios for all U.S. companies across eight different categories.

- Calculates ratios most commonly used

- Event Studies
- Intra-day Indicators
- Financial Ratios
- Bond Returns
- Beta Suite
- SEC Filings
- Linking Suite
- And etc...

WRDS Classroom – WRDS课堂

WRDS的课堂工具是专门为在课堂上介绍金融和商业概念的教师设计的教学工具箱。

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Classroom Tools by wrds

Classroom Tools by WRDS is a teaching and learning toolkit designed specifically for faculty who are introducing finance and business concepts in the classroom.

FEATURED TOOLS:

Options: Binomial Pricing Model

Monte Carlo Simulation for Option Pricing

Grid View List View

All Topics Accounting Fixed Income Introduction to WRDS Investments Macroeconomics SEC Text Analytics

Updated!

Getting Started

This teaching tool guides your students through their first use of the WRDS website. With it, you can:

- Introduce new users to WRDS
- Provide an overview of how queries are organized
- Demonstrate a sample query to retrieve

What Data is in WRDS?

Learn about WRDS' data offerings and how to navigate them effectively. Acquaint students with the breadth of financial datasets in WRDS, including coverage of:

- Pricing and returns
- Company fundamentals
- Earnings and estimates

Finding the Data You Want

WRDS contains a tremendous variety of data. This exercise covers the following:

- How data is categorized
- Techniques to locate data
- Resources that index WRDS' data

Understanding Identifiers

This exercise describes the major descriptors used to identify both companies and securities in WRDS, along with examples of each. Students will be introduced to the following:

- Difference between header and historical identifiers

- Introduction to WRDS
- Introduction to Financial Statements
- Time Value of Money
- Using the CRSP/Compustat Merged (CCM)
- SAS Studio
- And etc...

WRDS Videos – WRDS在线视频学习

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Video by wrds

Now, more than ever, access to data, analytics, research and technology is critical to your mission. From the classroom, boardroom, or home, for 25+ years WRDS has supported users with targeted solutions that underpin research, reinforce learning, and enable discovery.

Grid View List View

FEATURED TOOLS:

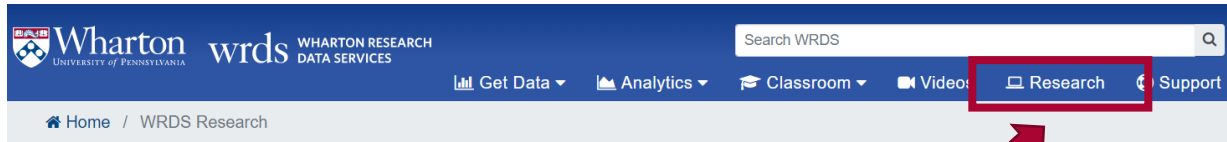
- CRSP Basics Video
- SAS Studio - Part 1 Video

All Topics Information Professionals Instructors Researchers

Video	Video	Video	Video
SAS Studio - Part 1 <p>This is WRDS' introduction to accessing data through SAS/Studio. This tutorial is intended for first time users or experienced users looking to refresh their knowledge of how to access and explore data in SAS/Studio.</p>	Rep Usage Reports <p>An overview of the WRDS representative's usage reports in the Wharton Research Data Services system. This report is only available to WRDS Reps.</p>	Research Data Overview of WRDS <p>This overview organizes the databases available in WRDS into five main categories:</p> <ul style="list-style-type: none">• Pricing data• Fundamental data• Earnings and estimates data	Introduction to Compustat Part 1 <p>View the scope of data, extensive use-cases and breadth support documentation for Compustat on WRDS.</p>

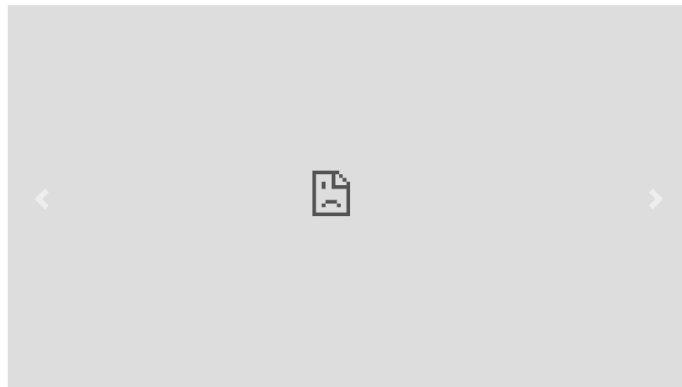
WRDS Research – WRDS科研

WRDS研究页面旨在帮助您开始使用WRDS数据进行研究。WRDS研究应用、SAS宏、研究指南和样本程序将帮助您复制著名的经验论文，并可作为您自己原创研究的起点。





WRDS Research

The WRDS Research page is intended to help you get started with your research using WRDS data. The WRDS Research Applications, SAS macros, research guides, and sample programs will assist you in replicating well-known empirical papers and can serve as a starting point in your own original research.



Highlighted Research

	
Merging CRSP and Compustat Data	Fama-French Factors (Python)
<p>This paper provides a guide to merging data from the CRSP and Compustat datasets at the securities level.</p>	<p>Based on the SAS based research application, this Python code replicates Fama and French's (1993) methodology to construct size and value factors.</p>
More →	More →

Ways to Research

» [Linking Databases](#)

A summary of all the resources at WRDS that help link a company or person in one database with the same company or person in another database.

» [Research Data Overview](#)

Introductions to databases written by WRDS. Overviews complement vendor manuals by discussing WRDS-specific aspects and research concerns.

» [Sample Programs](#)

Short programs in multiple languages that illustrate common tasks for each database.

WRDS支持

- 在线支持：
 - [Video by WRDS](#)
 - [Data Overviews](#)
 - [Research Applications](#)
 - [Sample Programs](#)
 - [Data Update Calendar](#)
 - [FAQs](#)

WRDS支持

- 联系WRDS：发送邮件至 wrd-support@wharton.upenn.edu 或通过Contact WRDS Support提交问题。

The screenshot shows the Wharton WRDS website interface. At the top, there is a navigation bar with links for DJ ADMIN, ADMIN, DOCS, VENDOR TOOLS, WRDS REP TOOLS, CONTACT (circled in red), ERICA'S ACCOUNT, and LOGOUT. Below this is a search bar and a main menu with options like Get Data, Analytics, Classroom, Videos, Research, and Support. The main content area is divided into three columns: Subscriptions (listing various data services with article counts), WRDS News (featuring two news items from February 2023), and Events (listing upcoming events like the Midwest Finance Association meeting in March).

Subscription	Count
2iQ	2
American Hospital As...	9
Audit Analytics	59
B Impact Assessment	2
Bank Regulatory	12
Beta Suite by WRDS	2
Blockholders	1
BoardEx	68
Bond Returns by WRDS	1
Bureau van Dijk	42
Fama-French Portfoli...	7
Federal Judicial Center	7
Federal Reserve Ban...	4
Financial Ratios Suite...	4
FTSE/Russell	3
GovPX	2
Healthbase	13
Hedge Fund Researc...	18
Historical SPDJI	2
IBES	113
Option Suite by WRDS	2
OptionMetrics	25
OTC Markets	1
PACAP: Pacific-Basin...	38
Pastor-Stambaugh an...	3
Penn World Tables	2
Peters and Taylor Tot...	1
Philadelphia Stock Ex...	2
PitchBook	114
Preqin	11

WRDS News

- 28 FEB** WRDS launches Two-Factor Authentication (2FA)
February 28th, 2023
- 16 FEB** Vienna University of Economics and Business named winner of ...
February 16th, 2023

Events

- 16 MAR** Midwest Finance Association
- Eastern Finance**



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