

## WRDS FAQ for Monash

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### **Q: How can I connect to WRDS?**

**A:** You can connect to the WRDS database via the links in the library’s database list. The link is

<http://ezproxy.lib.monash.edu.au/login?url=http://wrds.wharton.upenn.edu/connect>

Alternatively, go to the library database list, select W in the alphabet list and WRDS is towards the bottom of the page.

The above link will require you to enter your Monash Authcate username/password. The downloads will be counted towards your internet quota.

### **Q: Do I need a username/password to login to WRDS?**

**A:** WRDS has its own username/password system. When you go via the library link you don’t need a username/password as the link will be authenticated via IP address. The library link requires you to enter your Monash Authcate username/password.

A WRDS username/password can be obtained if you are a heavy user of WRDS so that you can get advantage of the advanced features related to WRDS accounts. See “*How can I get a WRDS username/password?*” for details.

**Q: How can I get a WRDS username/password?**

**A:** WRDS usernames and passwords are only issued to people who would be heavy users of WRDS. As the management of the usernames/passwords issued is a complex task across the university, this is heavily discouraged. But if you need to access WRDS on a regular basis, contact one of the WRDS representatives who would give you instructions on how to get one.

**Q: Who are the WRDS representatives?**

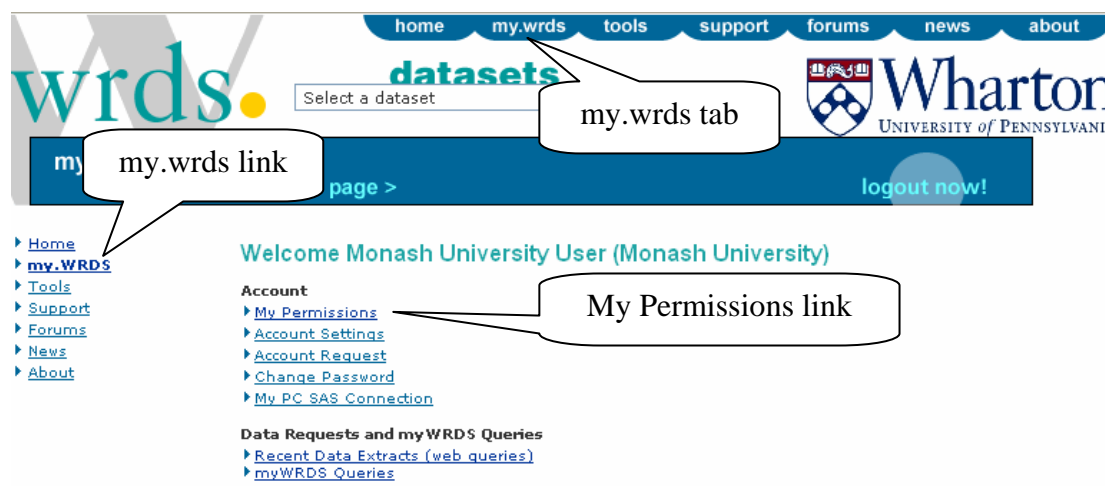
**A:** Currently there are two WRDS representatives:  
Rasika Amarasiri : Department of Accounting and Finance  
Lizbeth Moon : Department of Econometrics

**Q: Why do I get an error “monash does not have permission to access ...” when I try to download some data?**

**A:** Monash does not subscribe to all the databases available in WRDS. To see the list of databases subscribed to by Monash, follow the “*My Permissions*” link given in the error page. If a database is indicated as “*subscribed*” then you would be able to access that.

**Q: Where can I find the list of subscribed databases?**

**A:** You can find the list of currently subscribed databases under the “*My Permissions*” section in WRDS. The “*My Permissions*” link is under the “*my.wrds*” tab at the top of the page or the “*my.wrds*” link in your home page.

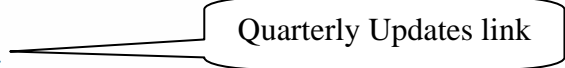


**Q: I tried to access the CRSP US Stock database and download some data. It said that Monash is not subscribed. But My Permissions show that Monash is subscribed. What’s happening?**

**A:** The CRSP US Stock database has got two versions. A yearly update and a quarterly update. Monash has subscribed to the quarterly update. When you select the CRSP database from the database list, the links at the top left of the page are for the Annual update which we have not subscribed to. To access the quarterly updates, use

the link at the bottom on the left hand side and the left hand side menu will change to quarterly updates.

<ul style="list-style-type: none"><li><a href="#">Segments</a></li><li><b>Tools</b></li><li>▶ <a href="#">Daily Stock Extract w/ Time Window</a></li><li>▶ <a href="#">Names and Events</a></li><li>▶ <a href="#">Returns + Decile Assignments</a></li><li>▶ <a href="#">Market Indices</a></li><li>▶ <a href="#">Mutual Fund Returns + Fama-French</a></li><li><a href="#">Quarterly Updates...</a></li></ul>	<p>discount bonds, Risk Free rates, cap based portfolios, S&amp;P 500, and bonds, bills, and inflation.</p> <p>The CRSP data files are proprietary, the data copyrighted and usage restricted to personal or academic use in accordance with permissions as identified at <a href="http://www.crsp.com">www.crsp.com</a>.</p> <p>For more information regarding CRSP products, visit the <a href="#">CRSP home page</a>.</p> <p>Copies of the CRSP data manuals are available online in the <a href="#">Documentation and Manuals</a> section.</p>
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**Q: I accidentally closed the download request page that ultimately shows the link to download the results. Do I need to do the download again?**

**A:** No, you can recover the download request page within 48 hours of the download request. Just go to “my.wrds” and click on the link “Recent Data Extracts (web queries)” link. This will give a summary of the data download requests that have been done recently. If you know the rough time of when you did the request and the database you request the download for, you could easily guess which download is yours. If the link is active, clicking on the link will take you to the same download request page.

The screenshot shows the my.WRDS website interface. At the top, there is a navigation bar with links for home, my.wrds, tools, support, forums, news, and about. Below this is a search bar for datasets and the Wharton University of Pennsylvania logo. The main content area is titled "Welcome Monash University User (Monash University)" and contains several menu items under "Account" and "Data Requests and myWRDS Queries". The "Recent Data Extracts (web queries)" link is highlighted with a callout. Below this is a table of data requests with columns for DATA REQUEST ID, DATE, TIME, LIBRARY, F, STATUS, OBS, SIZE, RUNTIME, and CA. Several rows are highlighted with callouts: the first row (222300897) is linked to "Recent Data Extracts link", the "LIBRARY" column is linked to "Database name", the "STATUS" column is linked to "Status of the request", the "DATE" and "TIME" columns are linked to "Date & time of request", and the "DATA REQUEST ID" column is linked to "Data download request page link".

DATA REQUEST ID	DATE	TIME	LIBRARY	F	STATUS	OBS	SIZE	RUNTIME	CA
<a href="#">222300897</a>	20080122	23:07:30	optionm	opprcd	done				
<a href="#">222227947</a>	20080122	22:53:05	opprcd	opprcd	done	9537150			
<a href="#">222224804</a>	20080122	22:40:53	optionm	opprcd	done	780			
<a href="#">222221283</a>	20080122	22:38:25	optionm	opprcd	done	621			
<a href="#">222108748</a>	20080122	21:38:25	optionm	opprcd	done	34999150			
<a href="#">222107871</a>	20080122	21:40:00	optionm	opprcd	done	34999150	2707.2 MB	43:15.59	
<a href="#">212115335</a>	20080121	21:40:00	optionm	opprcd	error	N/A	N/A	N/A	
<a href="#">212113691</a>	20080121	21:38:25	optionm	opprcd	error	N/A	N/A	N/A	
<a href="#">212109652</a>	20080121	21:38:25	optionm	opprcd	error	N/A	N/A	N/A	
<a href="#">212109467</a>	20080121	21:38:25	optionm	opprcd	error	N/A	N/A	N/A	
<a href="#">212108819</a>	20080121	21:24:42	comd	comdann	error	N/A	N/A	N/A	

**Q: I put in my email address to be notified when the download is completed. When I clicked on the link in the email I got from WRDS, it asks me to login to WRDS? What are the usernames/passwords that I have to use? How can I get my result?**

**A:** Since Monash is using WRDS via the library’s proxy service which is IP authenticated, you will not be having a WRDS username/password. However, the default link that is emailed from WRDS is designed to be used by people having

WRDS logins. Therefore, the link will not directly work for you. The best way to get your download is to use the “Recent Data Extracts” link under “my.wrds” page and click on the link with the corresponding data request ID. The email subject line has got the data request ID.

**Q: I tried to download a large dataset. The download request page did not give me a link even after a day. The status in “Recent Data Extracts” page is “done”, but the download file size is 0KB. What has gone wrong?**

**A:** The WRDS server has a limitation on the output file size. The limit is 2GB. Even if you request the output to be zipped, if the request generated exceeds 2GB, it will erase the file immediately. But the status of the request will say it is done. Best thing would be to re-submit the request by breaking it into multiple parts and make sure you set the output to be compressed as \*.ZIP file.

**Q: I want to find out some more information on a dataset. Where can I find more information?**

**A:** All datasets in WRDS have got documentation in the WRDS site. These are under the “Documentation” and “Data Manuals” links in each of the datasets.

Center for Research in Security Prices > [logout now!](#)

unds **CRSP Mutual Funds Annual**

Documentation link

Data Manuals link

Notice: The CRSP Mutual Fund Database (MFDB) was re-designed and the web queries on WRDS were changed accordingly. The **web query uses the redesigned (2005 vintage) of the MFDB set.** See [Details about the redesigned MFDB format](#). The [web query for the old Mutual Fund Database design \(2004 vintage\)](#) is still available.

Data Query | [Documentation](#) | [Data Manuals](#) | [Retrieve from myWRDS Queries](#)

**Step One: Date Range**

Beginning  Ending

Select date range of data.

**Step Two: Search**

Select the variable used