Wharton
University of Pennsylvania

The Global Standard for Business Research

wrds

WHARTON RESEARCH DATA SERVICES

WRDS使用培训

对外经贸大学

November 5, 2026 by Erica Zhang

主要内容

1. WRDS介绍
2. WRDS平台注册及已开通数据介绍
3. 如何在WRDS平台上检索数据
4. WRDS科研支持
5. 联系我们

关于WRDS

- ✓ Wharton Research Data Services
- ✓ 宾夕法尼亚大学沃顿商学院
- ✓ **云端数据研究平台**
- ✓ 专注于学术领域的金融实证研究
- ✓ **覆盖全球超过500个**顶尖商学院



WRDS的主要功能

- **丰富的数据**选择：WRDS 让用户能从单一平台和入口获取超过 350 TB**的数据，且数据已**进行清洗并以标准化格式呈现给用户，**其中涵盖金融、会**计、经济、银行、保险、营销、统计和医疗等领域，包含科研领域常用的标普Compustat、CRSP、**路孚特等数据**；
- **灵活的**访问形式：实现随时随地远程访问，访问形式包括网页形式下载（无**需任何**编程基础）和基于SAS/Python/R/Stata/Matlab**的API接口**；
- 强大的数据管理平台：WRDS **提供用**户**大批量下**载及处理数据**的空**间储存**和运算能力，可以避免大批量下**载的限制，并且实现使用机器语言代替手工**反复操作，极大的提高研究效率**；
- **科研后**备支持：**提供**经典论文的复制性研究，**及丰富的模板和范例程序套件**；
- **教学支撑**：**教**师可利用WRDS**平台**进行数据模型实操演示，并可开通班级账**号以供全班学生使用和**进行课后练习。

WRDS数据合作商

以下为WRDS部分合作商

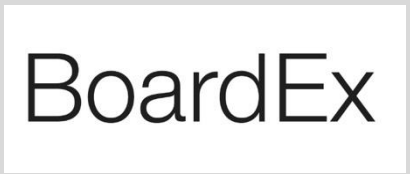












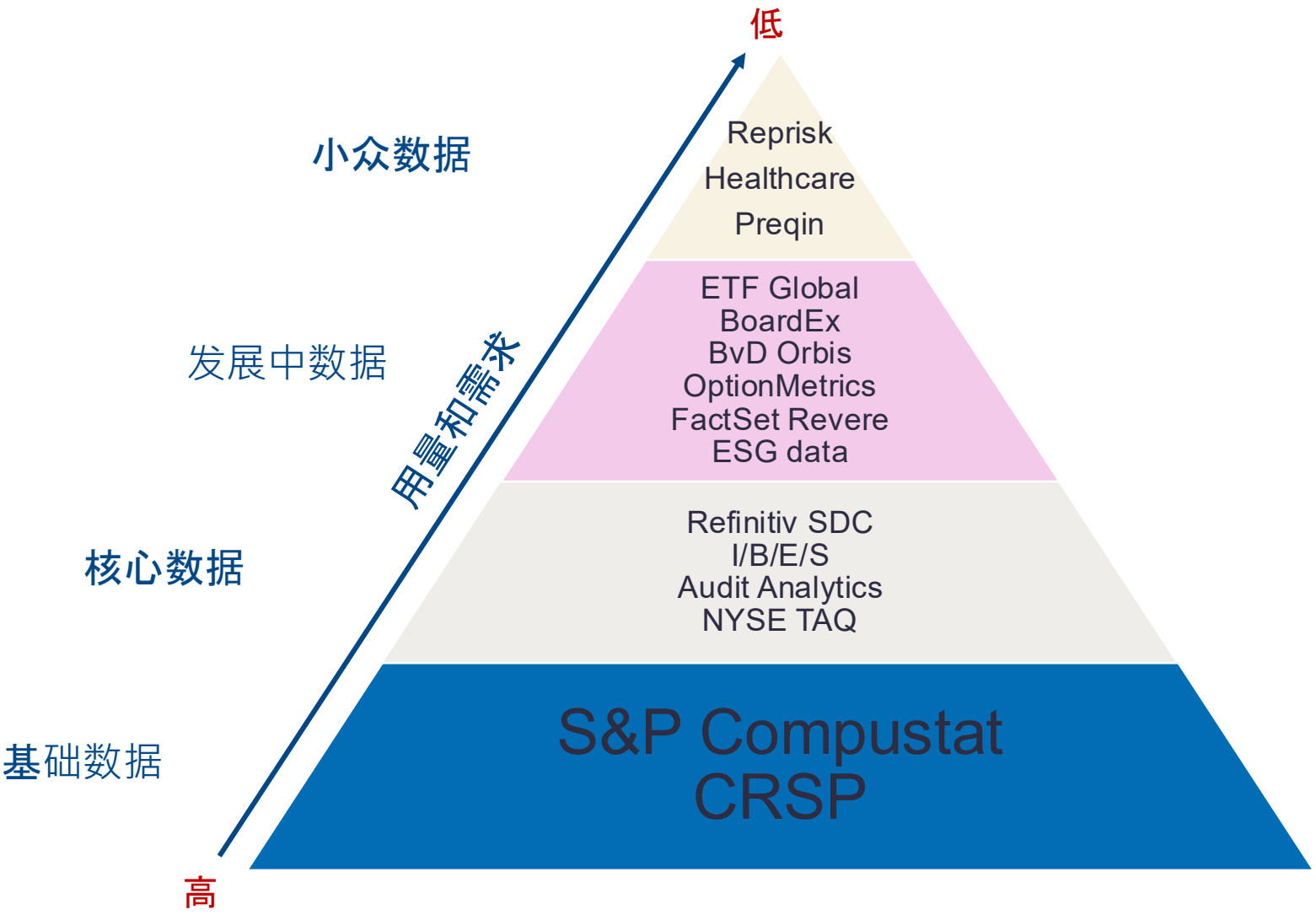








WRDS承载丰富的数据



WRDS金融领域相关常用数据库

Financial Statements

Bureau van Dijk: Amadeus, Bankscope, ISIS, and OSIRIS
Capital IQ Compustat Fundamental
Capital IQ Compustat North America Annual & Quarterly
Capital IQ Compustat Global Fundamentals
Capital IQ Compustat Segments
Capital IQ Compustat Point-in-Time Fundamental
CRSP CRSP Compustat Merged (CCM)
Factset

Stock Market Data

CRSP Stock Monthly & Daily
Capital IQ Compustat EMDB
Capital IQ Compustat North American Prices
Capital IQ Compustat Global Prices
London Share Price Data (LSPD)
NYSE Euronext TAQ
OptionMetrics
Market Factors & Indices

Earnings Forecast & Ratings

Thomson Reuters IBES
S&P Ratings Express
Zacks

Fixed Income & Loan Data

CRSP Treasuries
GOVPX
Mergent FISD and NAIC
Thomson Reuters DealScan
TRACE
Markit CDS

Corporate Governance

Capital IQ Compustat Execucomp
Corporate Library
RiskMetrics
KLD

Ownership Data

CRSP Mutual Funds
HFR
Thomson Reuters Insiders
Thomson Reuters 13F
Thomson Reuters Mutual Funds
WRDS MFLINKS

WRDS SEC Analytics Suite

WRDS SEC Filing
WRDS CIK Linking Tables
WRDS Filing Exhibits
WRDS 8-K Items

Other Databases

Global Insight Economics
Global Insight Commodities
Global Insight Market Indices
Call Reports
Bank Holding Company Reports

更多数据请访问 Browse Data by Concept

WRDS分析工具 – 链接工具

Linking Queries by WRDS

These Linking Queries allow our users to easily download link tables between various heavily used databases on the WRDS platform.

In addition to these linking queries, WRDS provides a Company Database Linking Matrix containing additional linking information as well as sample code. To easily use existing linking tables, use the following queries:

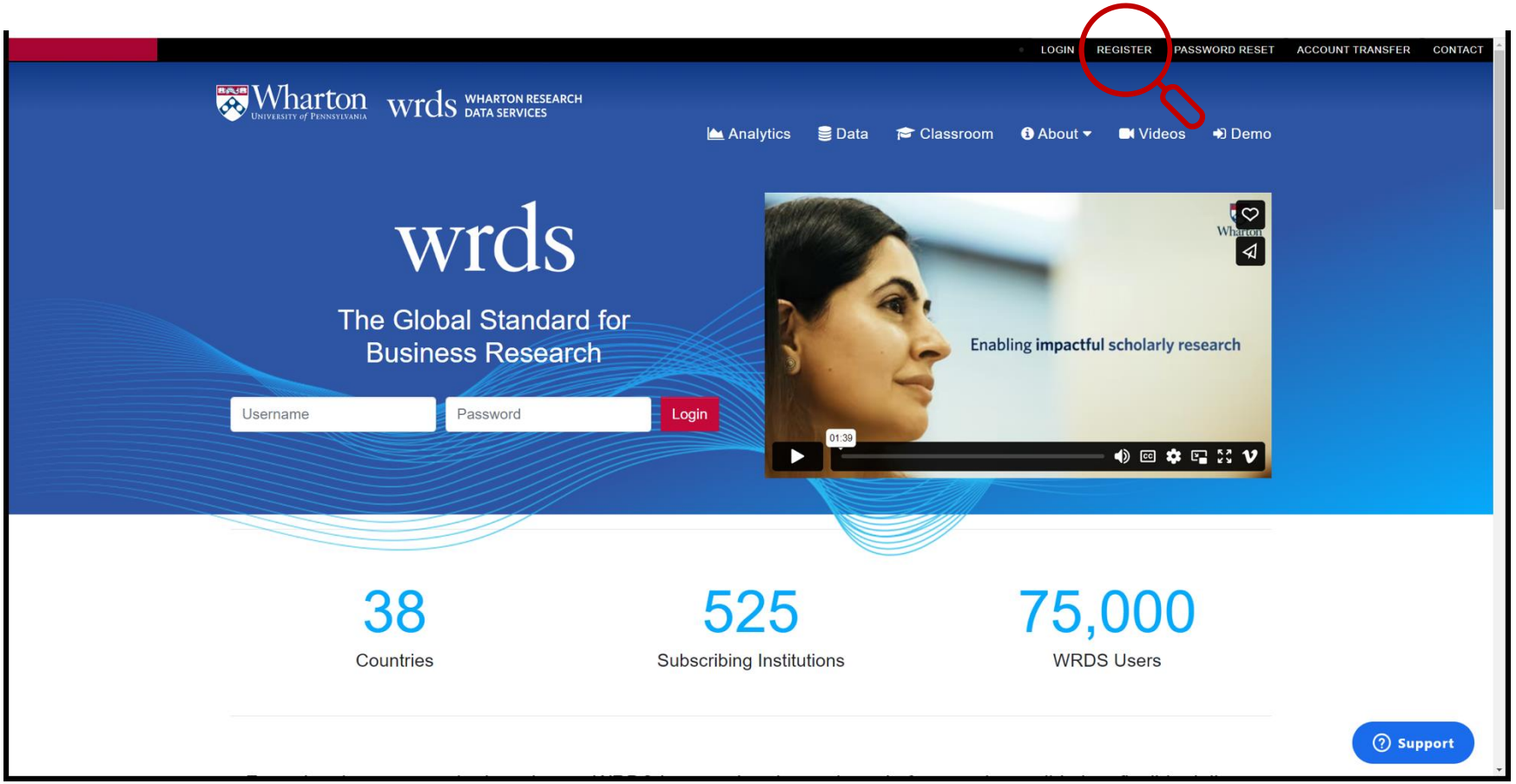
- **Bond CRSP Link** allows users to directly link fixed income data at the individual bond level to the equity data from the CRSP database.
- **BoardEx CRSP Compustat Link** provides the link of Boardex companies with CRSP-Compustat universe
- **CRSP Compustat Link by CUSIP** SAS code allows users to link CRSP PERMNO with COMPUSTAT GVKEY by CUSIP
- **FactSet CRSP Link** links Factset's security id as well as entity id with CRSP identifiers
- **IBES CRSP Link** provides the historical matching of IBES TICKER with CRSP PERMNO.
- **Option Metrics CRSP Link** provides the link between OptionMetrics SECID and CRSP PERMNO
- **TAQ CRSP Link** provides the link between TAQ SYMBOL and CRSP PERMNO
- **TR Insiders - Boardex Link** provides the link between TR Insider PERSONID and Boardex DIRECTORID.
- **Compustat Customer Segment Company Names - GVKEY Link** provides the missing link between abbreviated Customer Segment (Supply Chain) Company Names to GVKEY.
- **Federal Judicial Center Litigation Compustat-CIK Link** provides the link among Docket Numbers, Case keys, GVKEYs, and CIKs. Link is provided for Bankruptcy, Civil and Criminal data.

WRDS平台注册
&
对外经贸大学已开通数据介绍

WRDS账号注册

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

点击 REGISTER



WRDS账号注册

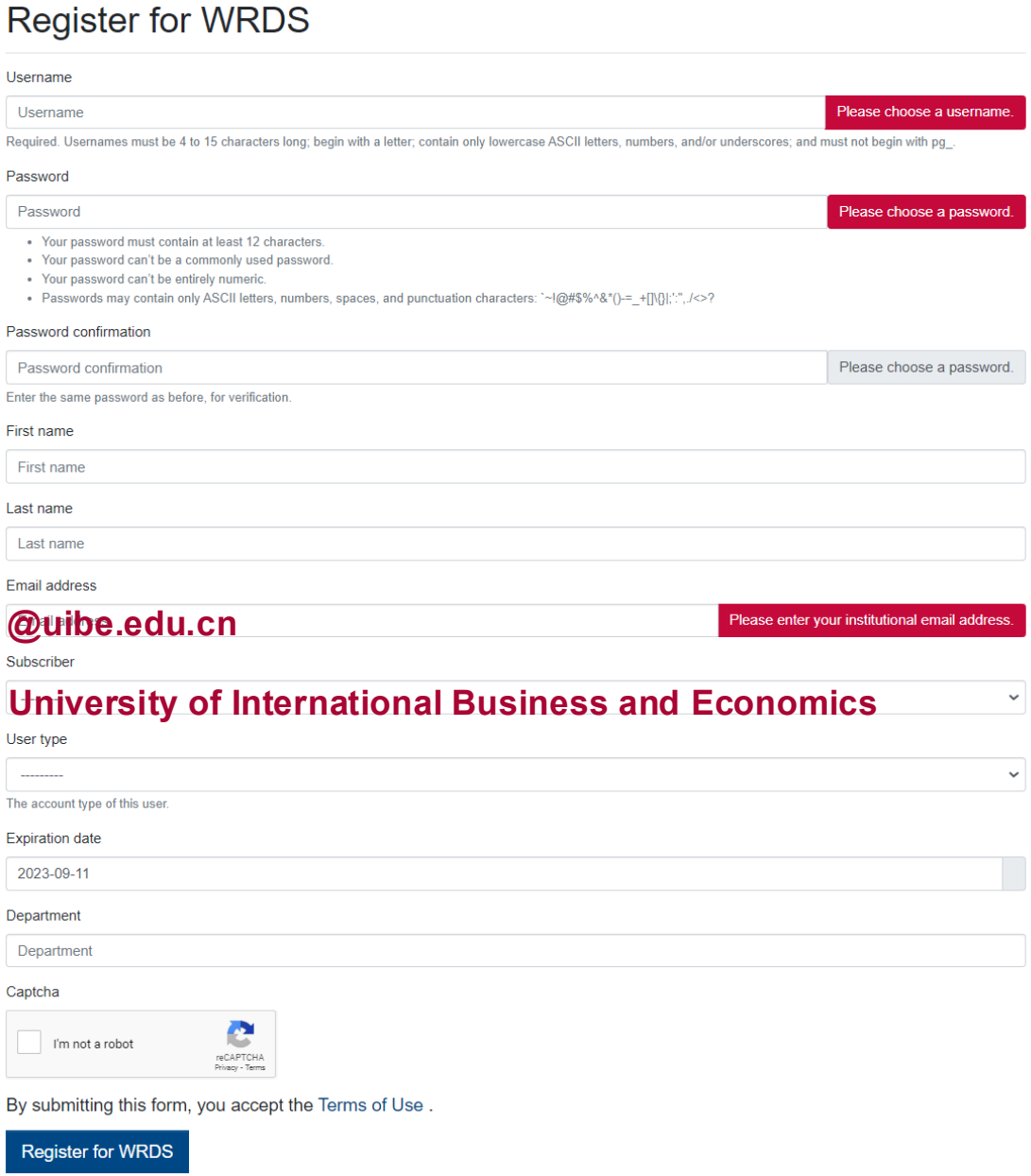
User Type:
按照个人身份选择相应选项

- 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双因子验证（2FA）

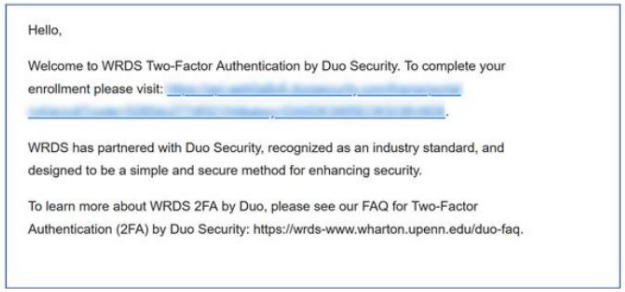
首次登陆时，用户需根据提示进行双因子验证（2FA)。双因子验证增加了第二层安全，以此保证您的账户安全。用户可通过Duo App（苹果系统）或短信验证方式（安卓系统）进行双因子验证。

I. Begin By Verifying Your Email

1. The WRDS site will prompt you to verify your email. Click the **Please click here** button to begin.



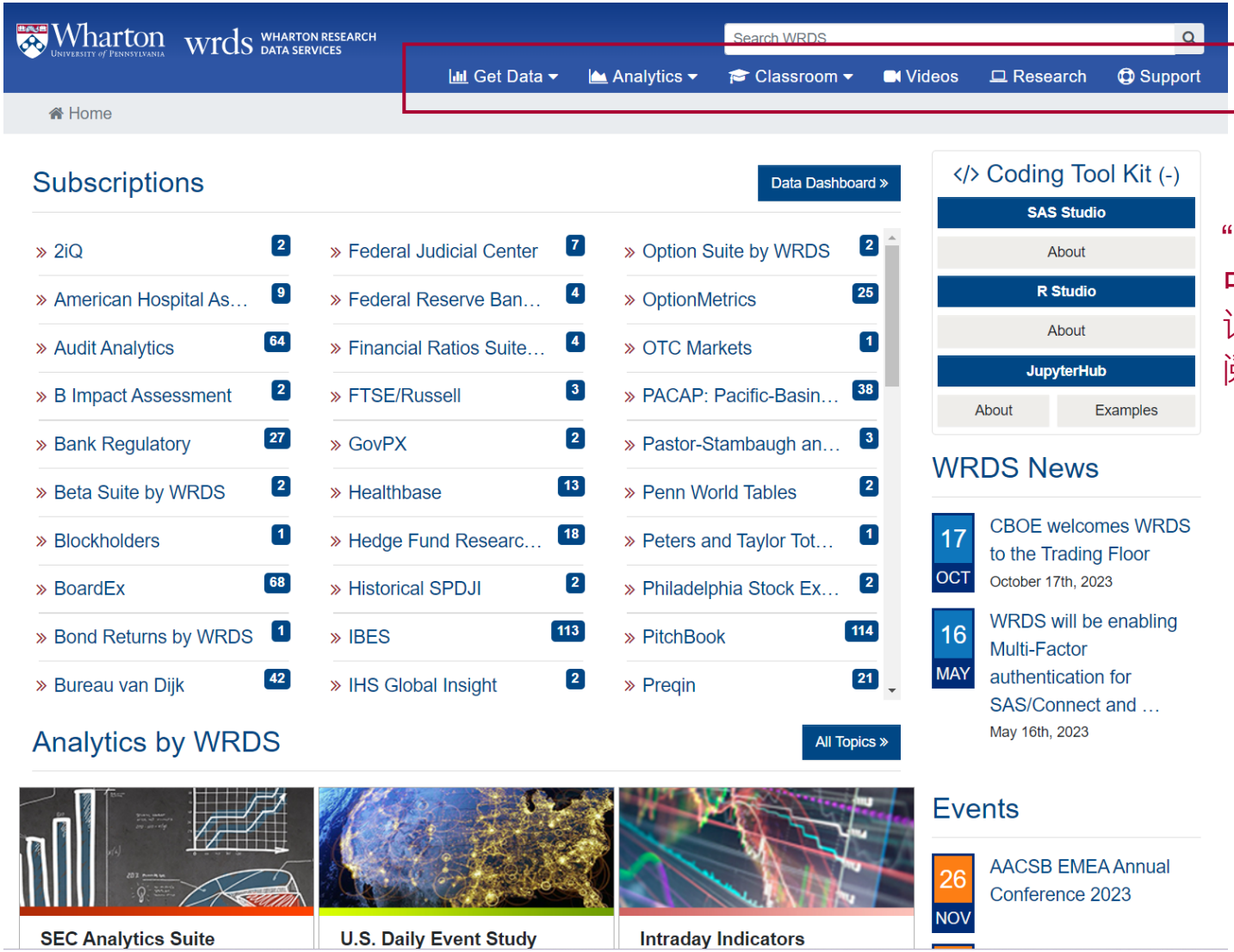
2. Access the email account that is associated with your WRDS account and click the link to verify.



首次登陆时，需要登记Two-Factor Authentication二次验证。

请从“Please click here”开始。邮件中的信息将详细指引您如何登记二次验证。

WRDS首页浏览

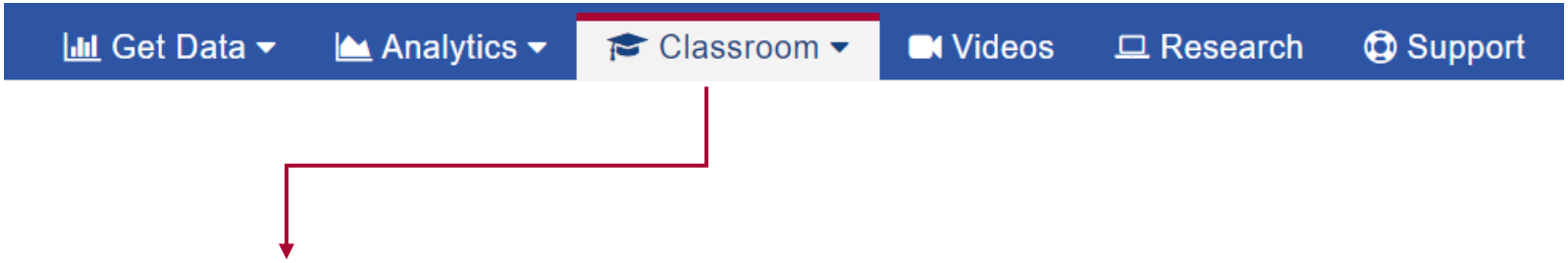


主要功能

“Subscriptions”栏目中显示您所在的院校订阅的数据；暂未订阅数据不显示。

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（部分文件提供多语言版本）和互动练习。



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。

公开数据库

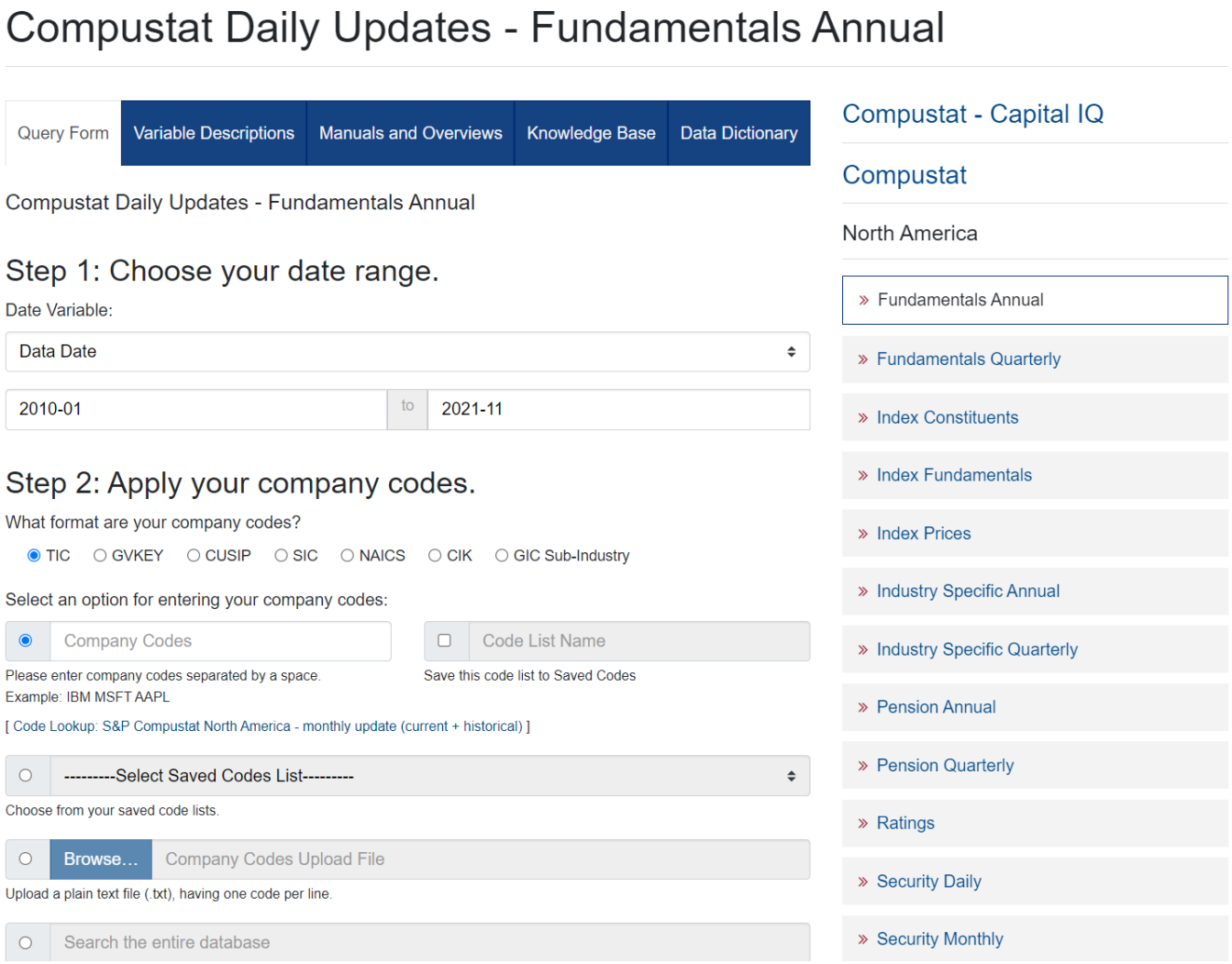
以下数据库为WRDS免费提供。具体内容请从WRDS主页面Subscriptions中查看。

Bank Regulatory Database	IRI Marketing Factbook
Blockholders	Philadelphia Stock Exchange
CBOE Indexes	SEC Disclosure of Order Execution
DMEF	TRACE
Dow Jones	MSRB
Fama-French Portfolios and Factors	OTC Markets
Federal Reserve Bank Reports	Federal Judicial Center

如何在WRDS平台上检索数据

网页检索 | 检索页面
Compustat – Fundamentals Annual

Live Demo



使用编程软件连接

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

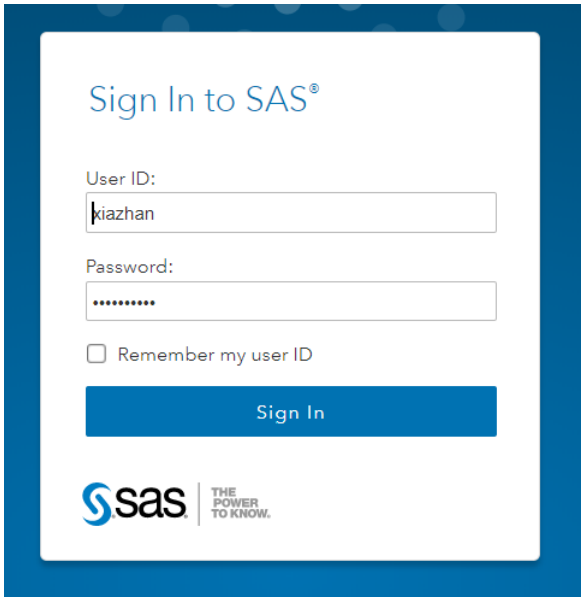
- » WRDS Data in PostgreSQL: Tutorial

SAS Studio

- 无需购买安装PC-SAS也可以实现WRDS的互动式程序设计和检索
- 硬件需求：任何配备全面功能浏览器的设备（PC、MAC、Ipad）

点击此处打开SAS Studio

输入WRDS用户名和密码

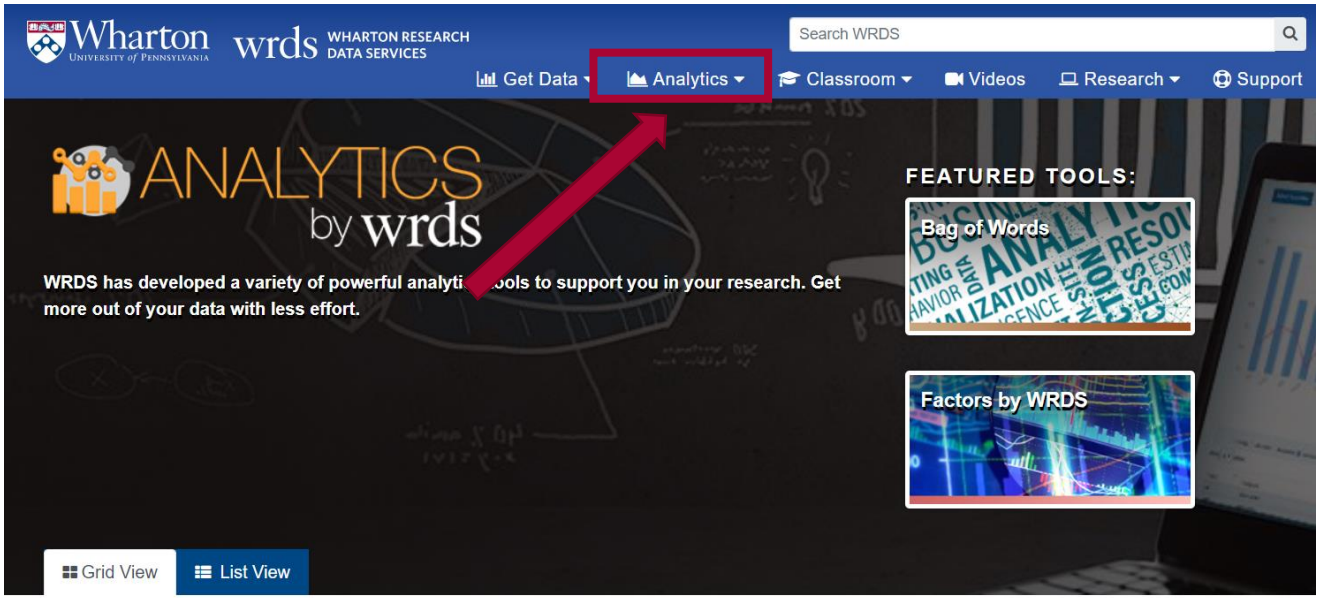


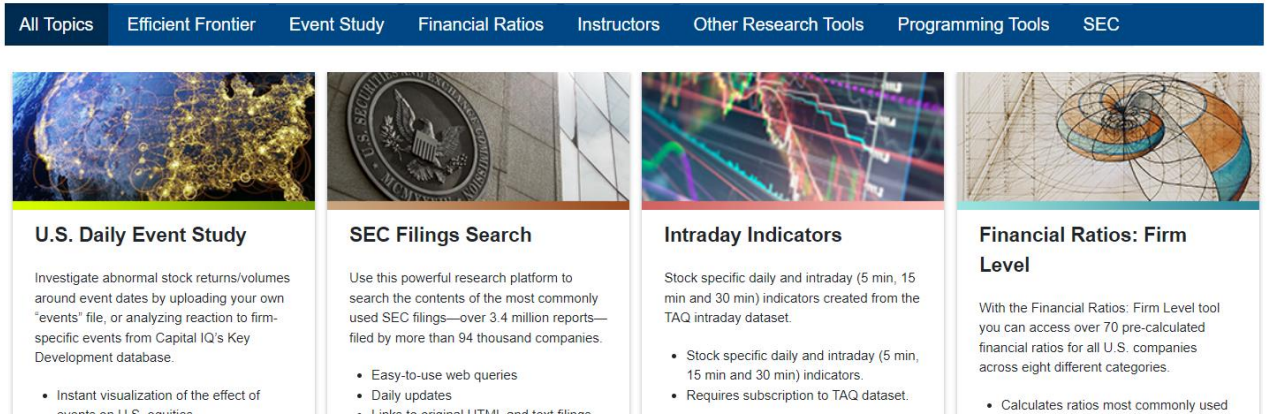
WRDS科研支持

1. WRDS Analytics
2. WRDS Classroom
3. WRDS Videos
4. WRDS Research

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。

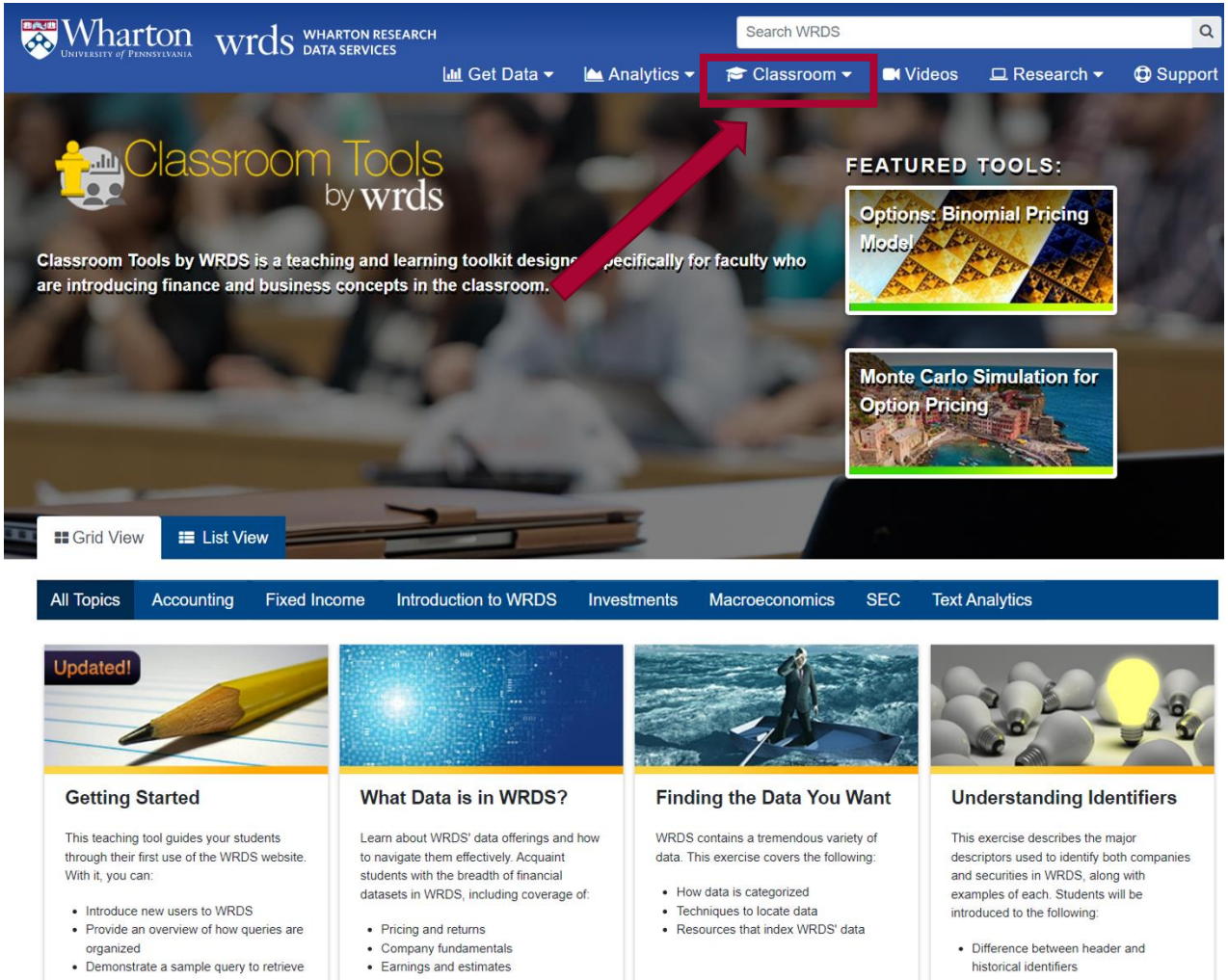




- Event Studies
- Intra-day Indicators
- Financial Ratios
- Bond Returns
- Beta Suite
- SEC Filings
- Linking Suite
- And etc…

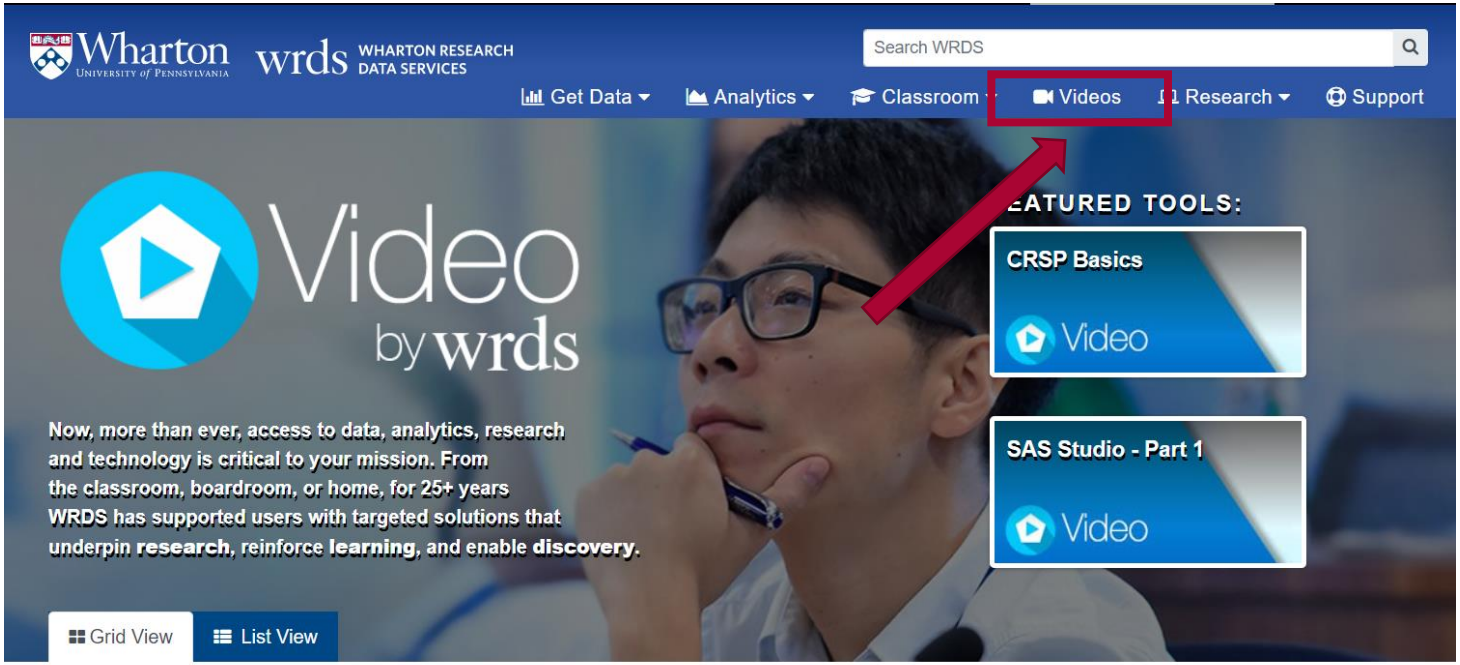
WRDS Classroom – WRDS课堂

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。



- 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



All Topics | Information Professionals | Instructors | Researchers

Video

SAS Studio - Part 1

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.

Video

Rep Usage Reports

An overview of the WRDS representative's usage reports in the Wharton Research Data Services system. This report is only available to WRDS Reps.

Video

Research Data Overview of WRDS

This overview organizes the databases available in WRDS into five main categories:

- Pricing data
- Fundamental data
- Earnings and estimates data

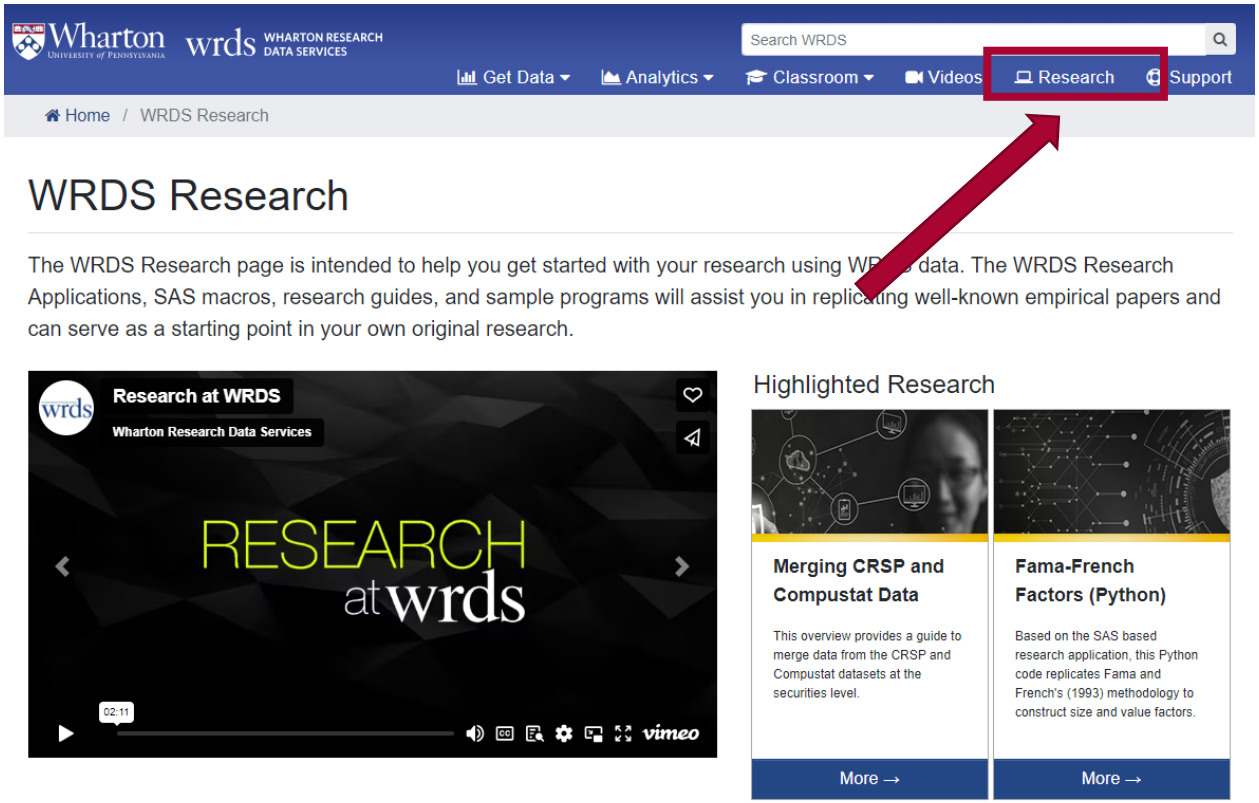
Video

Introduction to Compustat | Part 1

View the scope of data, extensive use-cases and breadth support documentation for Compustat on WRDS.

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。

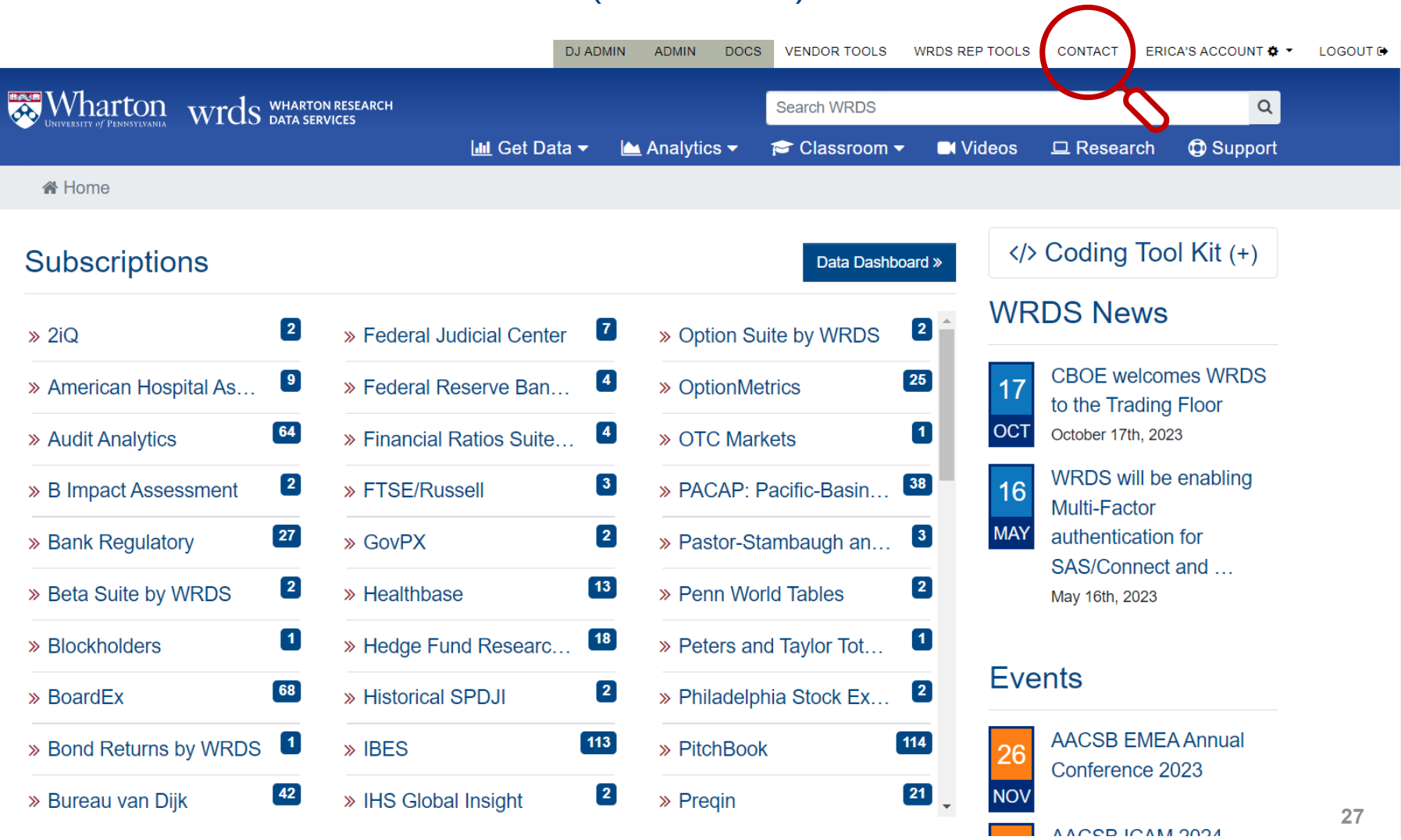


WRDS支持

- 在线支持：
  - Video by WRDS → Bilibili: WhartonWRDS
  - Data Overviews
  - Research Applications
  - Sample Programs
  - Data Update Calendar
  - FAQs

联系WRDS

点击主页右上角Contact提交问题（英文形式）





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