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|  |
| RA Startup Guide |
| Resources and References |

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Table of Contents

[1 Software 1](#_Toc523820634)

[1.1 R / RStudio 1](#_Toc523820635)

[1.2 Matlab 2](#_Toc523820636)

[1.3 LaTeX 2](#_Toc523820637)

[1.4 Mendeley Desktop 2](#_Toc523820638)

[1.5 cb2Bib 2](#_Toc523820639)

[1.6 Dropbox 2](#_Toc523820640)

[2 Data 2](#_Toc523820641)

[2.1 Bloomberg 2](#_Toc523820642)

[2.2 Bloomberg 3](#_Toc523820643)

[2.3 Datastream 3](#_Toc523820644)

[2.4 WRDS 3](#_Toc523820645)

[2.5 International Finance Data 3](#_Toc523820646)

[2.5.1 IMF International Financial Statistics (IFS) 3](#_Toc523820647)

[2.5.2 UN Comtrade 3](#_Toc523820648)

[3 Methods 3](#_Toc523820649)

[3.1 Creating a Bibliography & Literature Review 3](#_Toc523820650)

[4 Other References 4](#_Toc523820651)

[4.1 RIAs and Brokers 4](#_Toc523820652)

# Software

## R / RStudio

Install R and RStudio Desktop (the open source edition). Go over a beginner's guide to familiarize yourself with the language. Especially look at how to load, write, and manipulate data.frames and data.tables (for larger datasets). RStudio has an environment very similar to Matlab which might make it easier to use.

Work through this guide: <https://www.rstudio.com/online-learning/#r-programming>

## Matlab

Install and familiarize yourself with <https://www.kevinsheppard.com/MFE_Toolbox>

## LaTeX

Download either the MiKTeX or TeX Live LaTeX distribution (which comes with the TeXworks editor). In addition, you can download another editor like TeXnicCenter or WinShell, which you might find to be an easier-to-use editor than TeXworks.

In a separate email, I will send some slides that need to be converted to LaTeX beamer slides (following an example file).

-Download and familiarize yourself with the Excel2LaTeX add-in for Excel. This helps to convert tables from Excel to LaTeX tables.

## Mendeley Desktop

Used for managing references, keeping track of notes on papers.

## cb2Bib

Export citations, generate bib files, and create a document with the references.

## Dropbox

If you already have an account, send me the email you use in case I need to share folders. Otherwise, create an account (the free version should be sufficient).

# Data

## Bloomberg

**Consistency:** Make sure all missing values are shown as NA. This helps avoid errors due to different data sources having different conventions (e.g., Bloomberg uses #N/A). Make sure the date fields are in the format YYYYMMDD. Save data files as csv files and where appropriate, xlsx files.

Visit Mann Library (or elsewhere you have access to Datastream/Bloomberg terminals). Figure out what you need to do to access data. Check with the appropriate library staff about user guides. Learn how to use the Excel interface for these data sources for downloading data. Check that you can download historical data with some equity total return series and economic indicators. Also, library staff may be able to answer any questions you have.

Johnson Library database listing: <https://johnson.library.cornell.edu/databases>

## Bloomberg

Bloomberg guide: <http://guides.library.cornell.edu/bloomberg_intro>

## Datastream

Data source for global stock data, balance sheet data (via Worldscope) and currency data.

## WRDS

Interface to access many other databases used in finance research such as Compustat, CRSP, OptionMetrics, and TRACE.

## International Finance Data

### IMF International Financial Statistics (IFS)

### UN Comtrade

# Methods

## Creating a Bibliography & Literature Review

Use the convention LastNameYY for the citation IDs in BibTeX, without any page number reference. This should be a setting on cb2Bib. E.g., Grossman01, instead of Grossman01p143.

See Resources\latex\example\_bib\_use\ for an example of how a BibTeX files is used in LaTeX files.

# Other References

## RIAs and Brokers

Check the name on google and the following site to find alternative names for a firm: <http://brokercheck.finra.org/>