Wharton Research Data Services API Manual

User= geert

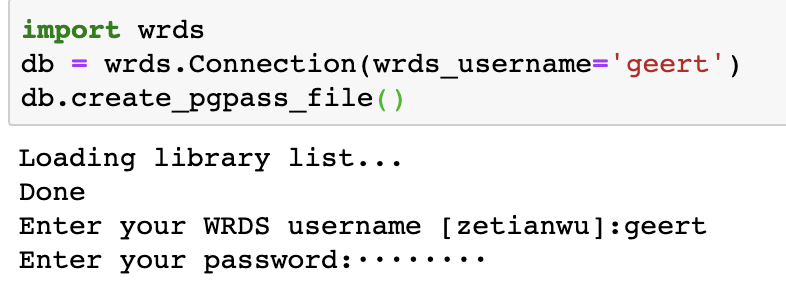
Password= ANNcam#2

1. First time set up API connection

import wrds

db = wrds.Connection(wrds\_username='geert')

db.create\_pgpass\_file()

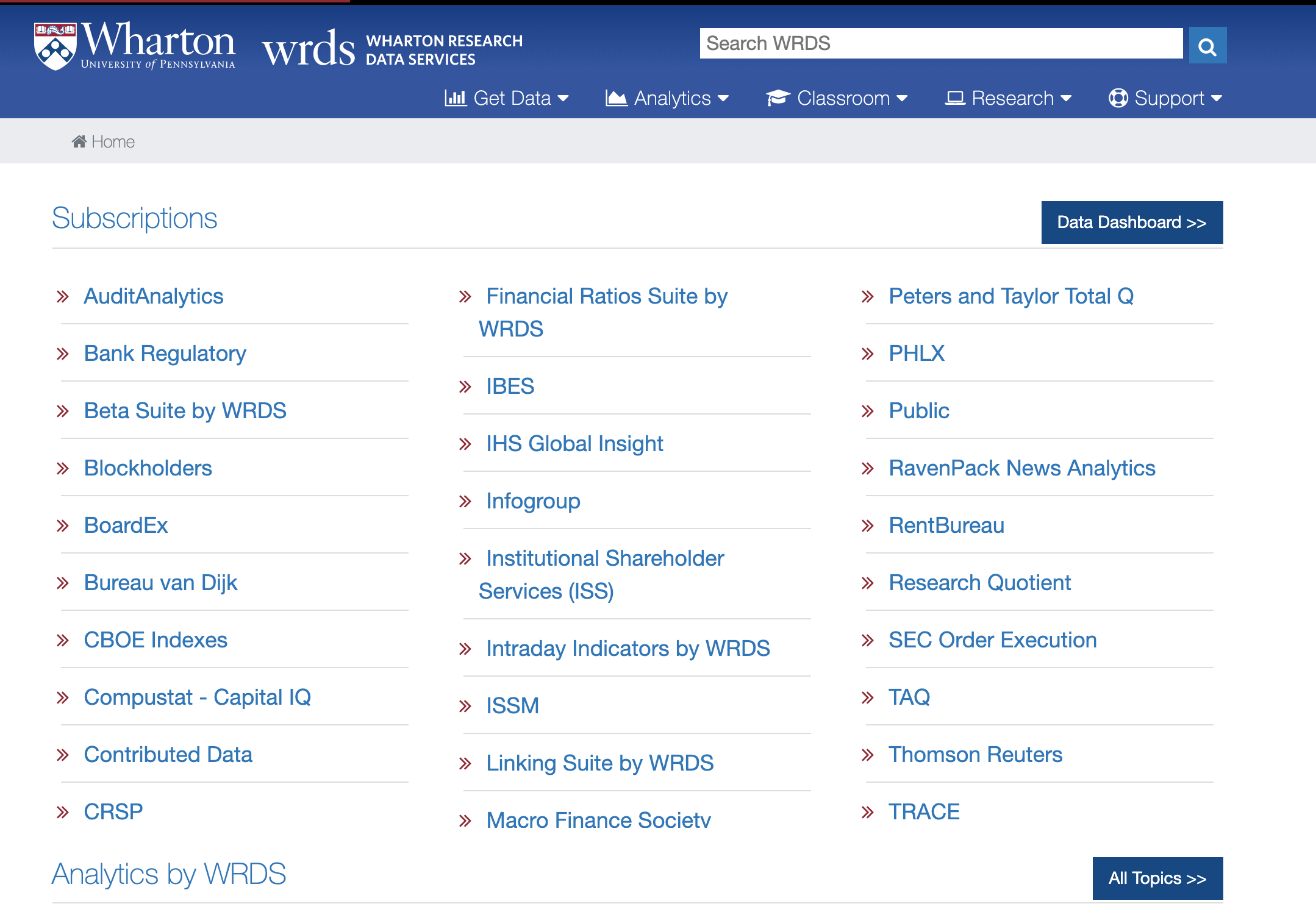


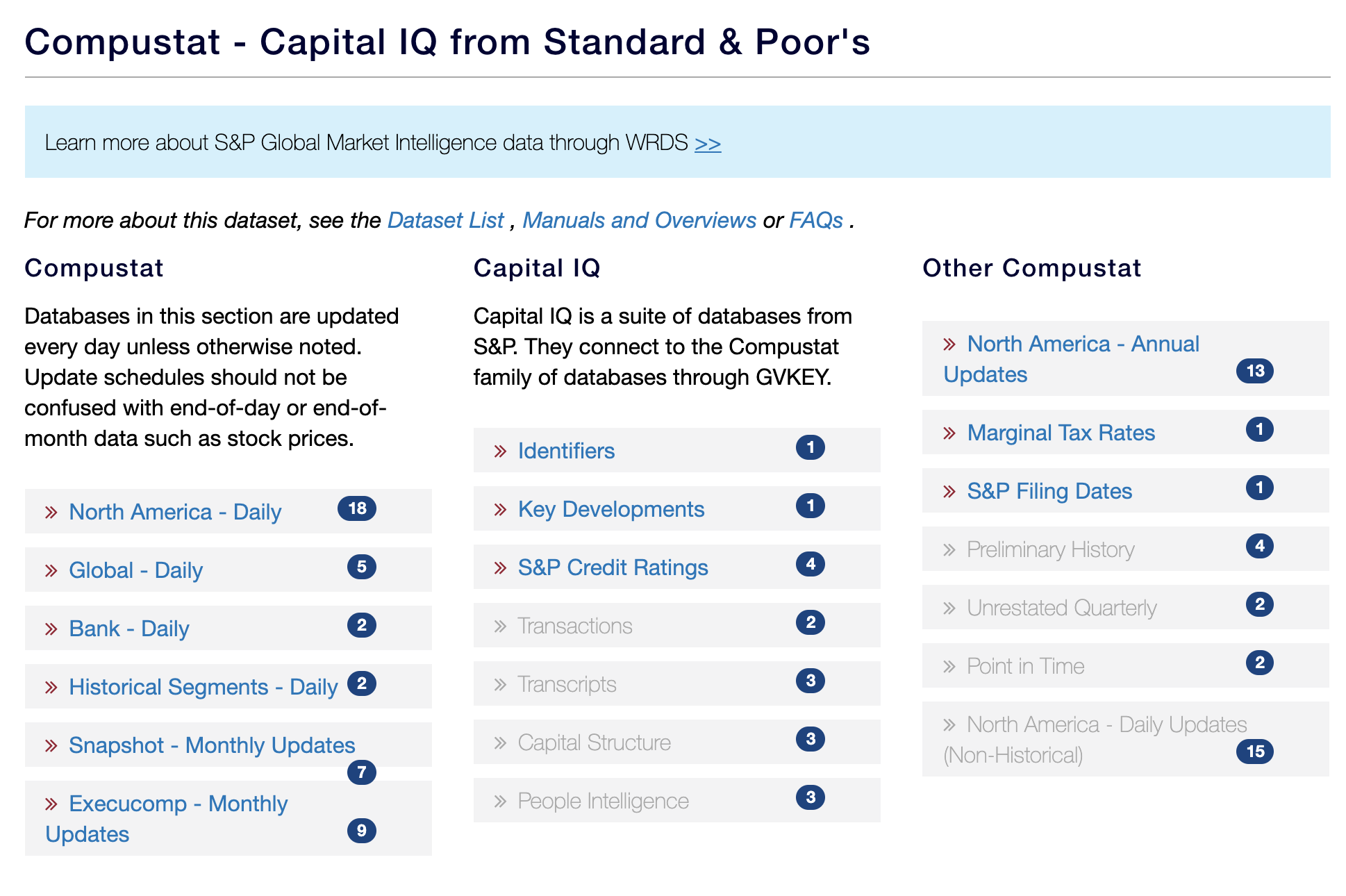
After the pgpass file is created, you can just use the command “db = wrds.Connection(wrds\_username='geert')” to connect

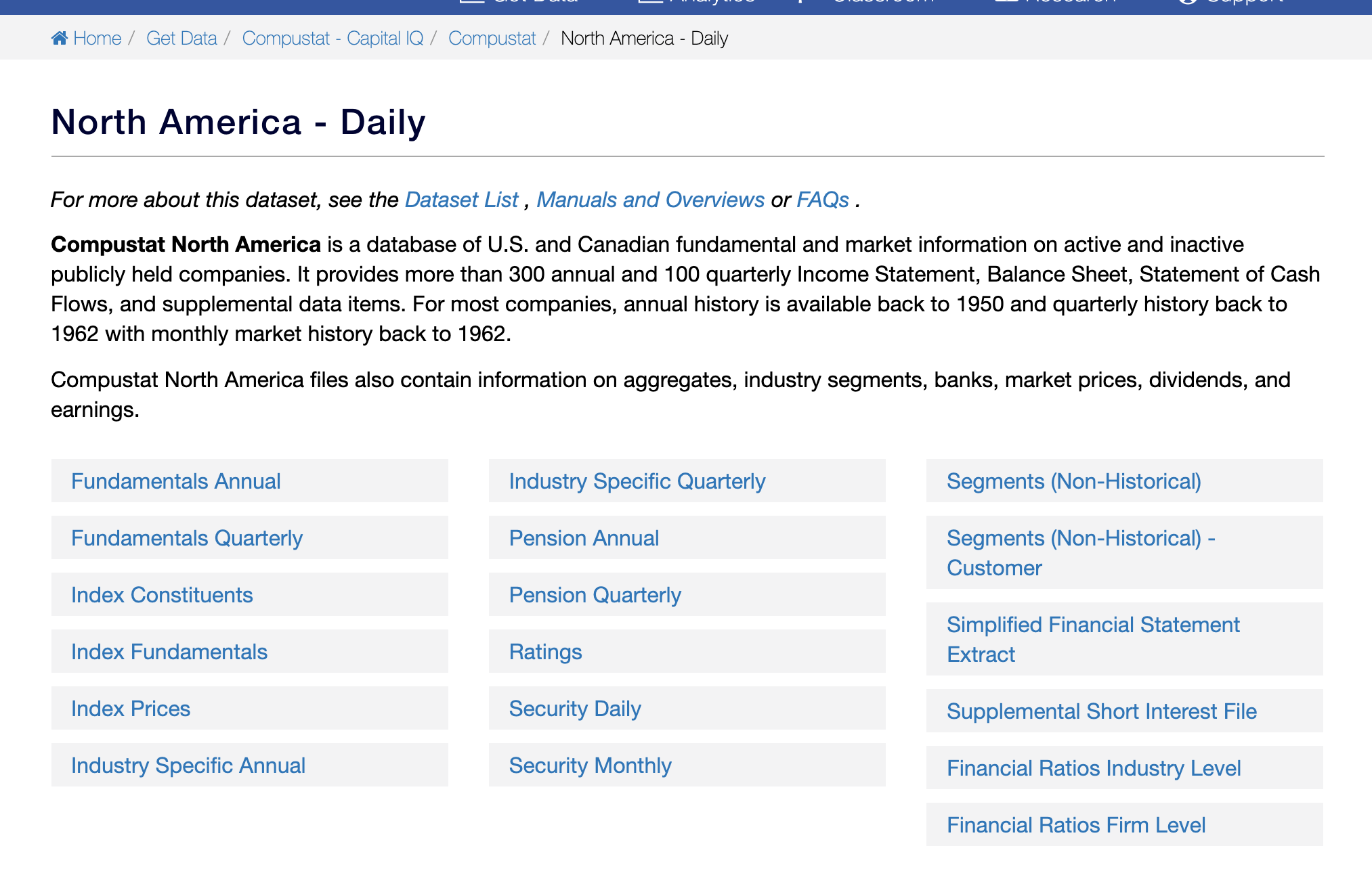
1. Choose a library and a table from WRDS for the specific kind of dataset you need.

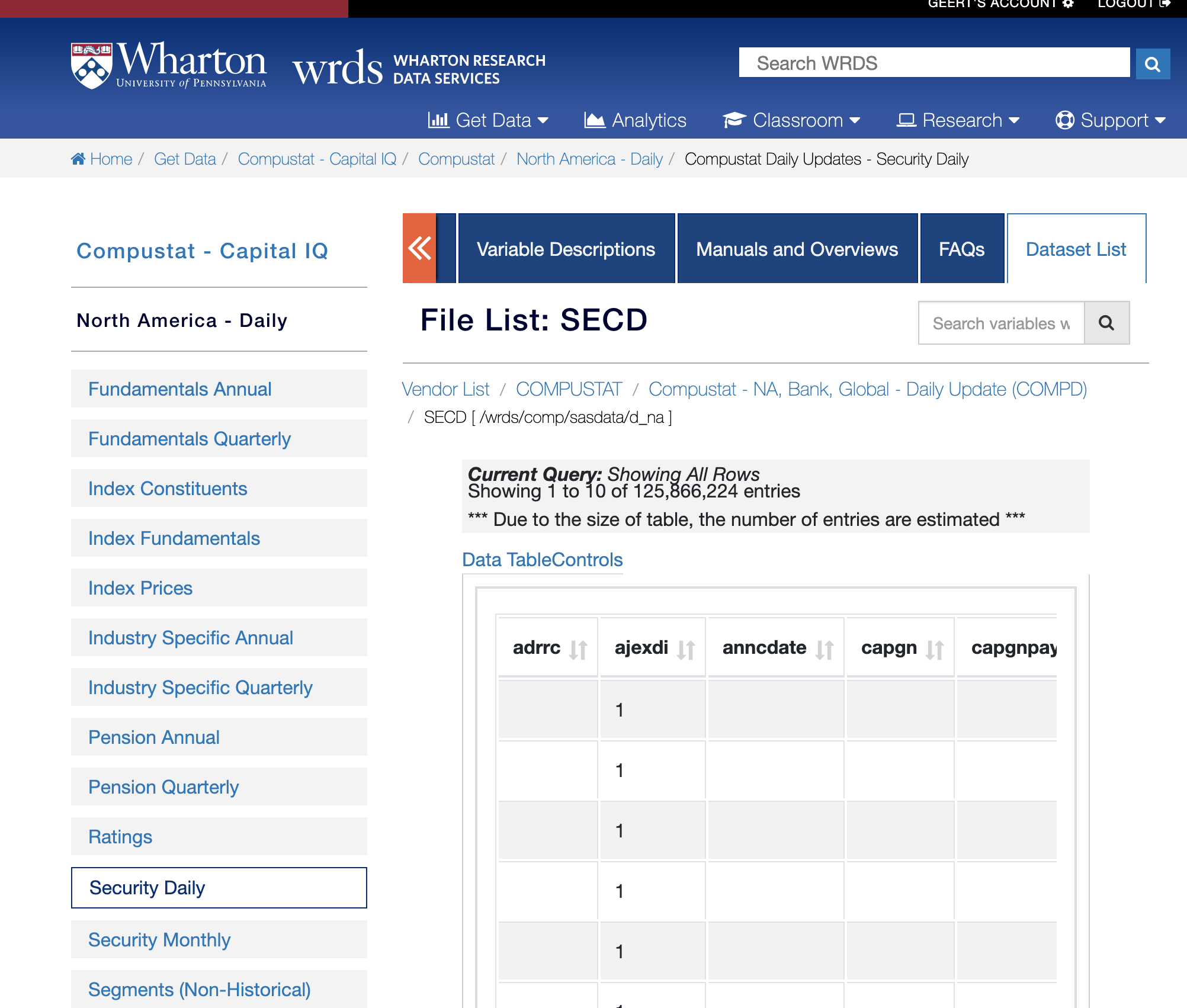
You can use the search function to find the library and tables.

Example: security daily









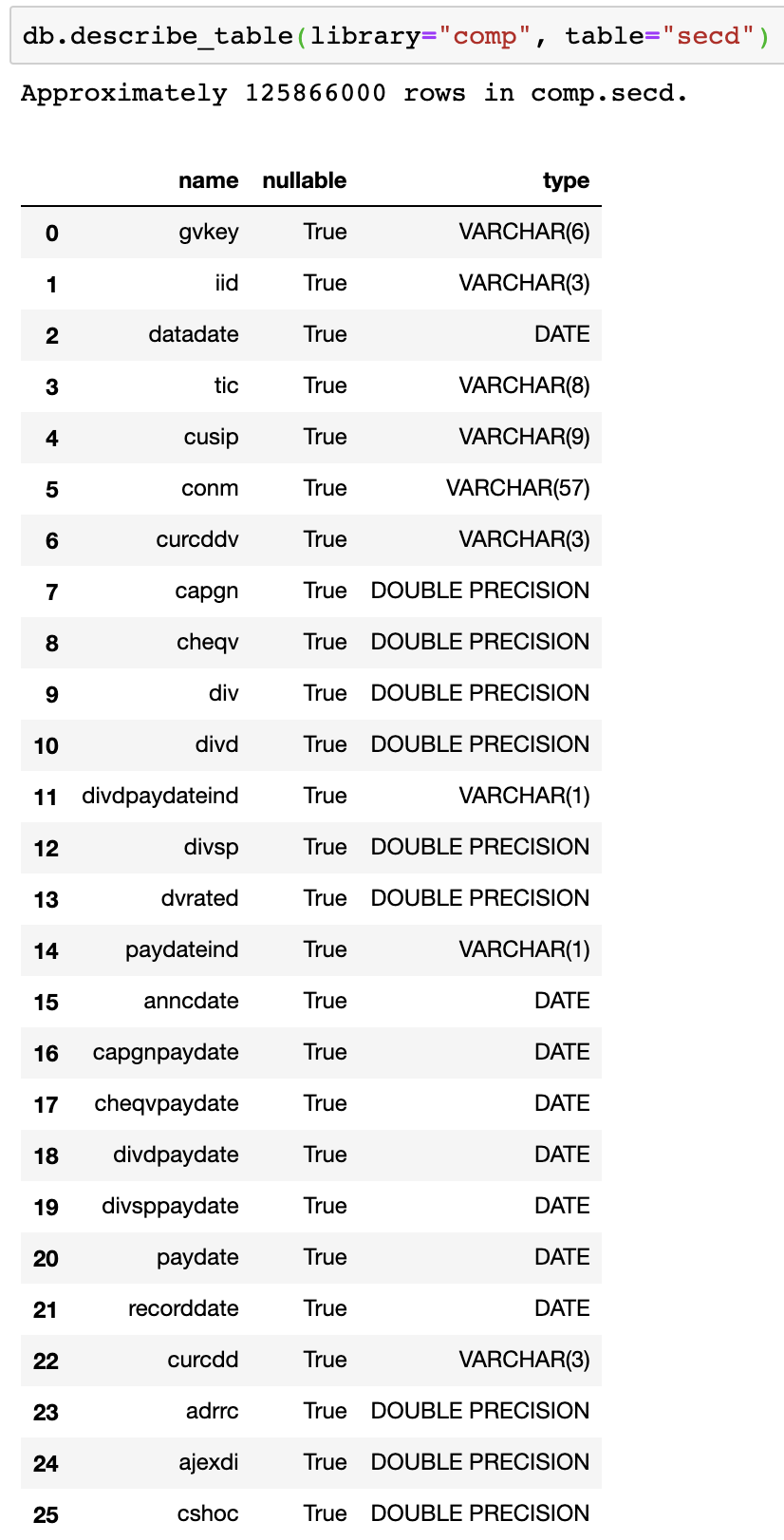


In this example library is “comp” and table is “secd”

In the “Manuals and Overviews” section, you can find the specific use cases and explanation of each variables.

1. db.describe\_table(library="comp", table="secd")

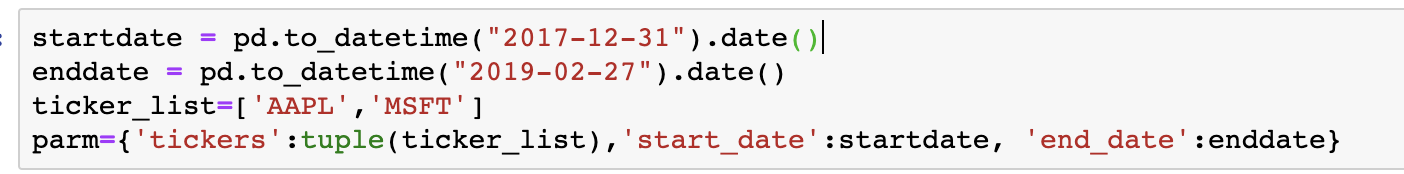
This command shows all the variables name in the table.



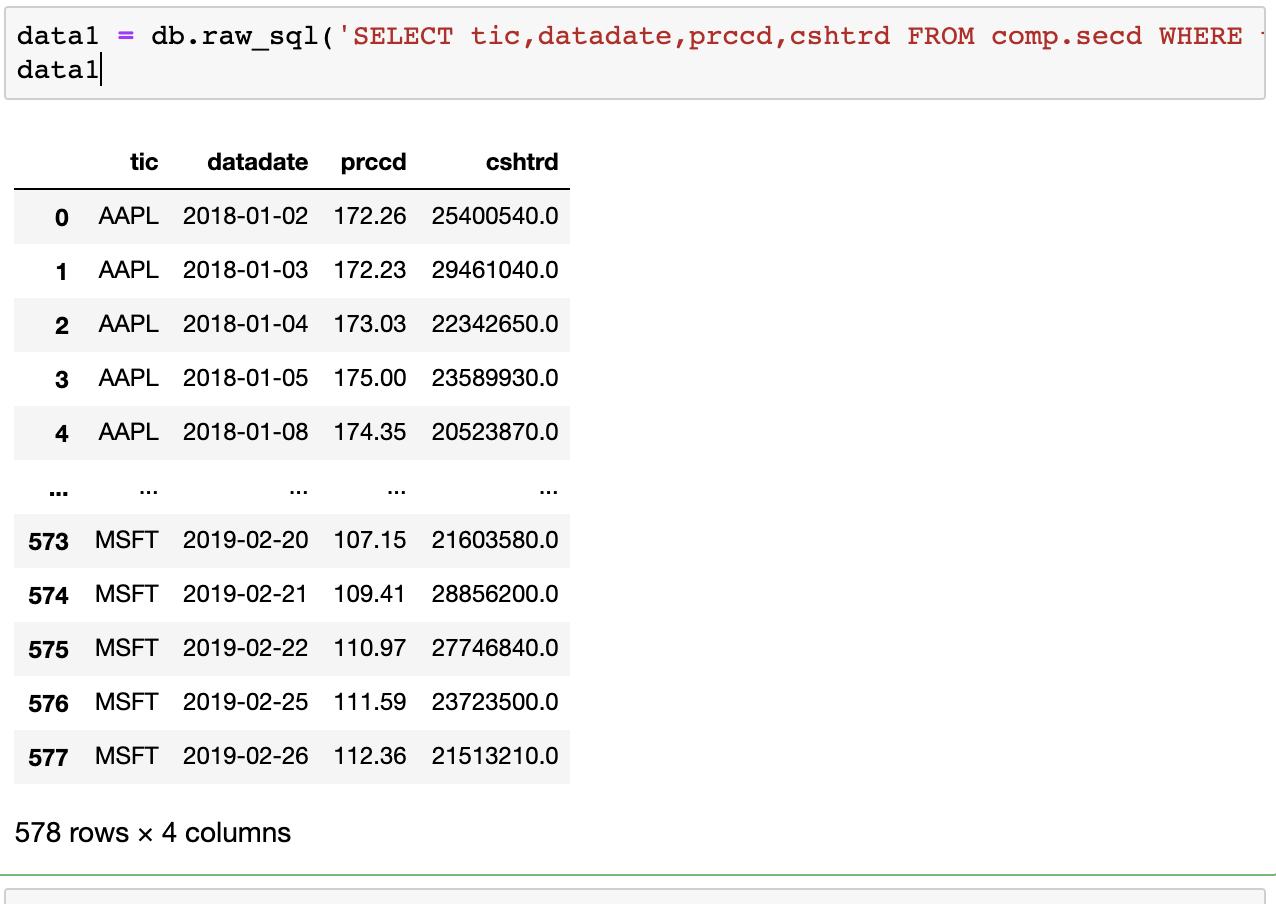
You have to look into each table variables list for what variables you need.

1. Use a SQL query to select the table.

For example, we want the date, ticker, closing price, and trading volume od Microsoft and Apple from 2018-01-01 to 2019-02-27



data1 = db.raw\_sql('SELECT tic,datadate,prccd,cshtrd FROM comp.secd WHERE tic in %(tickers)s AND datadate > %(start\_date)s AND datadate < %(end\_date)s', params=parm)



1. References:

<https://wrds-www.wharton.upenn.edu/pages/support/programming-wrds/programming-python/python-from-your-computer/>

<https://wrds-www.wharton.upenn.edu/pages/support/programming-wrds/programming-python/querying-wrds-data-python/>