Getting Started with SAS on WRDS

This document describes briefly how to access the data sets in WRDS using SAS programs available in the Unix system.

For a more comprehensive guide on SAS programming with examples for WRDS, see: UNIX and PC SAS Connect (../_003PCSAS Connect/UNIX and PC SAS Connect.cfm).

The table below gives an example of the directory structure where data and sample programs can be found.

Database		CRSP	Compustat
	Directory	/wrds/crsp/sasdata /wrds/crsp/samples	/wrds/compustat/sasdata /wrds/compustat/samples
	Contents	CRSP data files Sample SAS Programs	Compustat data files Sample SAS Programs

Most of the data sets in WRDS are also available as FORTRAN data files that can be accessed using FORTRAN. For more information on using FORTRAN with WRDS, see Using FORTRAN with WRDS (../_006C, Fortran and Matlab Programming/Using FORTRAN with WRDS.cfm).

To access these data sets using SAS, do the following:

Step 1 Log on to a WRDS host system. For step-by-step instructions see Remote Access to WRDS using SSH (../_002Unix Access/Remote Access to WRDS using SSH.cfm)

Step 2 Copy the sample SAS program for the data set you plan to use to your current working directory.

For example, if you're accessing the Compustat Industrial Annual file copy the SAS file ina.sas:

```
cp /wrds/compustat/samples/ina.sas ina.sas
```

If you're accessing the CRSP Monthly Stock Index copy the SAS file msf.sas:

```
cp /wrds/crsp/samples/msf.sas msf.sas
```

Please note all our SAS sample programs have a suffix of ".sas" and our FORTRAN sample programs have a suffix of ".f ." In general we use the following nomenclature: *prefix.suffix*, where prefix refers to the data set name like ina or msf and suffix refers to the source code type.

Step 3 Use a text editor (like vi, pico or emacs) to edit the SAS program and make the necessary changes.

pico ina.sas

Step 4 Enter the following to execute your program:

```
nohup sas ina.sas &
```

where & instructs your job to run in the background and returns the prompt. The nohup command will ensure the execution of your job even if you log out of the terminal.

SAS will generate a log and a list file. Using the example above, the files could be called ina.log and ina.lst. The log file contains the journal of program processing and is generally used as a debugging tool. If any there are any errors in the code, they would appear in the SAS log file. The SAS list file contains the output.

Step 5 You can now view your data file using a text editor like Pico or Emacs or the Unix more command.

```
more ina.lst
```

To download your file you need to transfer the output to your local computer using ftp or other file transfer tools.

(http://www.wharton.upenn.edu)

About WRDS (https://wrds-web.wharton.upenn.edu/wrds/about/index.cfm)
WRDS FAQs (https://wrds-web.wharton.upenn.edu/wrds/about/WRDS FAQs.cfm)
WRDS News (https://wrds-web.wharton.upenn.edu/wrds/news/index.cfm)

3 Ways to use WRDS (https://wrds-web.wharton.upenn.edu/wrds/about/three_ways_to_use_WRDS.cfm)
Account Types on WRDS (https://wrds-web.wharton.upenn.edu/wrds/about/Account Types.cfm)
Terms of Use (https://wrds-web.wharton.upenn.edu/wrds/about/terms.cfm)

Account Preferences (https://wrds-web.wharton.upenn.edu/wrds/mywrds/preferences.cfm)
Info / Support Request (https://wrds-web.wharton.upenn.edu/wrds/about/external_support_request.cfm)
Privacy Policy (https://wrds-web.wharton.upenn.edu/wrds/about/privacy.cfm)

WRDS Demo (https://wrds-web.wharton.upenn.edu/wrds/demo/)
Conference Calendar (https://wrds-web.wharton.upenn.edu/wrds/about/Conference Calendar.cfm)
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