Replicating 'The U.S. Syndicated Loan Market: Matching Data', DS-CRSP match, via the WRDS Cloud

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To replicate the DS-CRSP match using the WRDS cloud service, do the following.

1. Make sure you have a valid WRDS account.
2. Sign into the WRDS cloud, following [documentation here](#).
3. Copy the following files (found in this github repository) into your WRDS directory, following this file structure (if you choose a different file structure, you'll need to rename some links in the R files.)
    -   *~/ds_matching/wrdscloud_ds_crsp_match.tiered.R*
    -   *~/ds_matching/wrdscloud_logit_base_estimates_ds_crsp.R*
    -   *~/ds_matching/data/chava_roberts_match.xlsx*
    -   *~/ds_matching/data/common_abbr.csv*
    -   *~/ds_matching/CS_country_codes.csv*
    -   *~/ds_matching/run_ds_crsp_match.sh*
4. Make sure you have your R profile set up as recommended from WRDS, following the [instructions here](#).
5. Copy the fedmatch package tarball (e.g. "fedmatch_2.0.0.tar.gz") to your WRDS home directory.
6. Install the fedmatch package by [following these instructions](#).
    a. Alternatively, you could potentially use devtools::install_github("https://github.com/seunglee98/fedmatch"), although I haven't tried that method.
7. Make any changes to the preliminaries of *~/ds_matching/run_ds_crsp_match.sh* script, including an email to send when the job is complete, following the [guide here.](#)
8. Submit the sh script to the job scheduler by navigating to *~/ds-matching,* and running *qsub run_ds_crsp_match.sh* .
9. When the job completes, it will save the matches *to ~/ds_matching/data*, as the files *three_tier_ds_crsp_match.fst* and *multivar_logit_ds_crsp.fst* . it will also save the R log files (.Rout) in the *ds_matching* folder.