An overview of usage 01 October 2023 - 1 April 2024

Introduction

The Information & Library Services team at Cambridge Judge Business School manage access to WRDS on behalf of the University of Cambridge. Staff currently set up and maintain 144 accounts and offer support and practical expertise to users.

As well as funding key datasets, CERF support pays for the WRDS base subscription: the key software that allows all other datasets to run. The ILS team at CJBS have been regularly adding to this with subscriptions both big and small but without the WRDS subscription it would be impossible to fund small subscriptions that (around £5000 each) are essential for a Faculty research project or a PhD candidate's research. The University Library are also currently subscribing to a handful of WRDS products to run on this subscription, adding further value to the project. Currently, we have 164 individual datasets running on WRDS.

On behalf of the students, researchers, faculty, and staff of the University of Cambridge I'd like to offer our thanks to CERF for their continued support and funding for these specialist financial datasets available through the WRDS platform.

Andrew Alexander

Deputy Librarian

09 April 2024

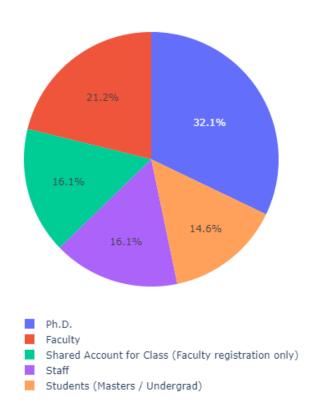


Our users

We currently support accounts for 144 users, including class accounts for Masters and Undergraduate programmes that are accessed by multiple users. 53% of accounts are for Faculty and PhD Researchers.

Active/Open User Types Breakdown

Active/Open User Types Breakdown



Account Type	Amount
Faculty	29
Ph.D.	44
Shared Account for Class (Faculty registration only)	22
Staff	22
Students (Masters / Undergrad)	20

Our WRDS subscription supports research across a range of University faculties and departments. We have a strong presence in Business, Economics and Land Economy, but we also support researchers working in fields as diverse as Law, Clinical Biochemistry, History, Sociology and Politics and International Studies. Conversations with these students reveal that WRDS data has been used for deciding if University innovations can succeed in the market, and as raw data to test conceptual models and prototypes.

WRDS offers access to complex, historical, financial data that is often exhaustive in its coverage and cannot be found elsewhere. The data is aimed at postgraduate-level study and above.

Individual faculty accounts cover the following departments and organisations:

Non-CJBS

- Cancer Research UK Cambridge Institute
- Centre of Latin-American Studies
- CERF
- Colleges
- Development and Alumni Relations
- Economics
- Engineering
- Land Economy
- MRC Biostatistics Unit
- Mathematics
- Plant Sciences
- Politics and International Studies

PhD accounts cover the following faculties and departments:

Non-CJBS

- Chemical Engineering
- Clinical Biochemistry
- Department of Applied Mathematics and Theoretical Physics
- Department of Pure Mathematics and Mathematical Statistics
- Economics
- Engineering
- History
- Land Economy
- Law
- Physics
- Sociology

Class accounts

WRDS class accounts support teaching and research across the following courses:

At Cambridge Judge Business School:

- MBA
- EMBA
- GMBA
- MFin
- MPhils in Finance; Strategy, Marketing and Organizations; Innovation, Strategy and Organization; Technology Policy; and Management
- MSt Social Innovation
- MSt Entrepreneurship
- EMAcc
- MST

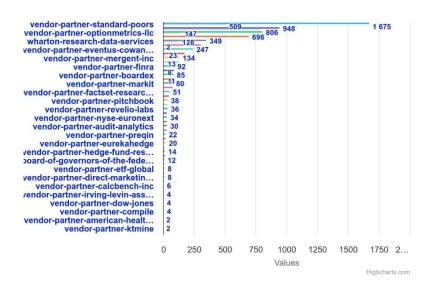
Across the wider University:

- MPhil in Engineering for Sustainable Development (Engineering)
- MPhil in Bioscience Enterprise (Chemical Engineering and Biotechnology)
- MPhil in Economics (Economics)
- MPhils in Real Estate Finance, Environmental Policy, and Planning, Growth and Regeneration (Land Economy)
- Institute for Manufacturing courses (including MET)
- Economics undergraduates
- MSt Sustainability Leadership
- Land Economy undergraduates
- MPhil Sociology
- Institute of Continuing Education (including MSt in Healthcare Data)
- History undergraduates

Data usage

The WRDS platform can be accessed through its website https://wrds-web.wharton.upenn.edu or through a SSH client. The majority of users access the datasets through a browser.

The current reporting period has seen strong usage, with 6537 queries being run (compared to 2705 in total for the whole 2022-2023 period). This has resulted in 742.59 GB of data downloaded.



Full data set:

Cambridge Usage Report

Category	Current				
vendor-partner-standard-poors	1675	509			
vendor-partner-crsp	948	793			
vendor-partner-optionmetrics-llc	806	147			
vendor-partner-bank-regulatory	696				
wharton-research-data-services	349	128			
vendor-partner-kld-research- analytics-inc	307	2			
vendor-partner-eventus-cowan- research-lc	247				
vendor-partner-reprisk-ag	176	23			
vendor-partner-mergent-inc	134	4			
vendor-partner-thomsonrefinitiv	133	13			
vendor-partner-finra	92				
vendor-partner-no-vendor- facilitates-data-integrity-for- data_dictionary-products-not- associated	88	8			
vendor-partner-boardex	85	1			
vendor-partner-riskmetrics- formerly-issirrc	80	11			
vendor-partner-markit	80	4			
wharton-school	78				

vendor-partner-factset-research- systems-inc	51	6
vendor-partner-fama-french	47	17
vendor-partner-pitchbook	38	
vendor-partner-bureau-van-dijk- bvd	36	
vendor-partner-revelio-labs	36	
vendor-partner-zacks-investment-research	34	
vendor-partner-nyse-euronext	34	
vendor-partner-chicago-board- options-exchange-cboe	30	6
vendor-partner-audit-analytics	30	
vendor-partner-information- resources-inc	30	
vendor-partner-preqin	22	
vendor-partner-pro-publica	20	
vendor-partner-eurekahedge	20	
vendor-partner-federal-judicial- center	14	9
vendor-partner-hedge-fund- research	14	
vendor-partner-ravenpack- international-sl	14	
board-of-governors-of-the-federal- reserve-system	12	2
vendor-partner-infogroup	9	
vendor-partner-etf-global	8	1
vendor-partner-municipal- securities-rulemaking-board	8	
vendor-partner-direct-marketing- educational-foundation	8	
vendor-partner-sustainalytics	7	
vendor-partner-calcbench-inc	6	
vendor-partner-dow-jones	4	1
vendor-partner-cisdm	4	
vendor-partner-irving-levin- associates	4	
vendor-partner-philadelphia-stock- exchange	4	
vendor-partner-2iq-research-gmbh	4	

vendor-partner-compile	4
vendor-partner-otc-markets	3
vendor-partner-american-health- association-health-forum	2
vendor-partner-quintiles-ims- incorporated	2
vendor-partner-ktmine	2
vendor-partner-govpx	2

CERF funded datasets

	2014- 15 (web plus SSH)	2015- 16 (web plus SSH)	2016- 17 (web plus SSH)	2017- 18 (web plus SSH)	2018- 19 (web plus SSH)	2019- 20 (web plus SSH)	2020-21 (web plus SSH)	2021- 22 (web plus SSH)	2022- 23 (web plus SSH)	2023- April 2024
Compustat	924 (461 plus 459)	635 (518 plus 117)	1626 (1379 plus 247)	939 (848 plus 91)	1,007 (916 plus 91)	974 (656 plus 318)	1,786 (717 plus 1,069	1,129	706	1675
CRSP	18434 (305 plus 18123)	472 (332 plus 140)	1325 (371 plus 954)	534 (420 plus 114)	726 (673 plus 53)	1470 (695 plus 775)	4,763 (1,097 plus 3,666	894	1141	948
ISS (Risk Metrics)	212 (28 plus 184)	19 (11 plus 8)	26 (13 plus 13)	34 (34 plus 0)	44 (44 plus 0)	17 (17 plus 0)	31 (21 plus 10)	19	21	80
Eventus	193 (193 web)	5 (5 plus 0)	543 (543 plus 0)	80 (80 plus 0)	24 (24 plus 0)	45 (45 plus 0)	381 (381 plus 0)	0	0	247
IBES	340 (95 plus 245)	140 (124 plus 16)	700 (399 plus 301)	92 (90 plus 2)	204 (200 plus 4)	10 (7 plus 3)	n/a cancelled			
Totals	20,103	1,271	4,220	1,679	2,005	2,516	6,961	2,042	1,868	2,950

Top users

The WRDS stats package doesn't allow us to see detailed information about the queries run by our users and in some cases, particularly with heavy users, the information is truncated.

The users who ran the most queries during the current reporting period are:

- 1. Senior Research Associate (Department of Clinical Biochemistry)
- 2. Research Associate (MRC Biostatistics Unit)
- 3. Faculty member (Cambridge Judge Business School)
- 4. Research Associate (Cambridge Judge Business School)
- 5. PhD student (Faculty of Economics)

Publications

During the current reporting period, the following research originating from the University has been published citing the use of WRDS data (data sourced from <u>Dimensions.ai</u>):

Ashby, M.W. and Linton, O.B. (2024) 'Do Consumption-Based Asset Pricing Models Explain the Dynamics of Stock Market Returns?', *Journal of risk and financial management*, 17(2), p. 71. Available at: https://doi.org/10.3390/jrfm17020071.