I don't think MINGW can work with OLEDB.
There is a directive in OleDb.h:
#if defined(PLATFORM_WIN32) && defined(COMPILER_MSC)
So I guess, U can use it only on Windows and with Microsoft compiler.

In addition U have to install MDAC SDK (http://msdn.microsoft.com/data/ref/mdac/downloads/)

But I am not a programmer, so I could be completely wrong