Citations to the Papers of G. William Schwert

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Article	Bradley WP	NBER WP	NBER Reprint	Year of Publ	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	2k	01	02	03	04	05	06	07	08	09	10	11	12	13	14	15	16	17	18	19	*Total*
Estimating Distributed Lag Models from Cross Section Data: The Case of Hospital Admissions and Discharges,																																															
1 JASA (W/ C R Nelson) 69 (Sept 74) 627-633				1974	0	0	0	1	0	0	0	1	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	1	0		**6**
2 Stock Exchange Seats as Capital Assets, JFE 4 (Jan 77) 51-78				1977		2	0	3	2	0	0	3	1	4	4	1	0	0	0	0	2	0	0	0	0	1	1	0	1	1	0	0	0	2	0	0	2	1	0	0	2	1	1	1	0	0	0		**36**
3 Human Capital and Capital Market Equilibrium, JFE (w/ E F Fama) 4 (Jan 77) 95-125	7720			1977		1	3	2	4	3	1	2	2	0	3	2	0	3	1	1	1	3	1	0	2	1	0	1	0	2	0	1	0	1	1	0	1	1	1	5	1	5	2	2	2	5	5		**72**
4 Public Regulation of National Securities Exchanges: A Test of the Capture Hypothesis, BellJEcon 8 (Spr 77) 128-150	774			1977		1	0	4	5	3	5	0	3	2	3	1	2	0	2	0	1	0	0	0	1	0	0	2	1	0	0	1	0	0	3	2	0	0	1	0	0	0	0	1	0		**44**
5 On Testing the Hypothesis That the Real Rate of Interest Is Constant, AER (w/ C R Nelson) 67 (Jun 77) 478-486				1977	1	3	4	10	2	9	7	12	16	14	10	8	7	7	6	5	2	3	1	3	5	2	4	2	2	3	4	2	1	4	1	5	3	1	5	2	3	5	2	5	5	6	3		**205**
Estimation of a Non-invertible Moving Average Process: The Case of Over-differencing, JEconometrics (w/ C I																																															
6 Plosser) 6 (Sept 77) 199-224	7709			1977			1	2	1	4	6	5	2	5	3	3	3	5	1	1	0	4	2	1	1	1	0	0	0	2	3	2	0	0	0	0	3	0	1	2	4	0	3	4	0	2	1		**78**
7 Asset Returns and Inflation, JFE (w/ E F Fama) 5 (Nov 77) 115-146	7716			1977		1	7	6	7	19	16	17	22	24	27	16	22	14	18	21	23	22	26	16	18	17	14	23	22	14	20	30	29	27	32	27	32	37	38	38	39	45	48	38	30	57	41		**1,040**
Money, Income and Sunspots: Measuring Economic Relationships and the Effects of Differencing, JME (w/ C I																																															
8 Plosser) 4 (Nov 78) 637-660				1978				2	0	3	8	3	8	7	9	2	10	9	8	6	6	7	6	0	2	0	1	2	2	2	0	1	0	0	0	2	0	3	1	4	2	1	4	1	2	1	2		**127**
9 Inflation, Interest and Relative Prices, JBus (w/ E F Fama) 52 (Apr 79) 183-209	7810			1979		1	0	1	0	3	4	2	1	6	0	1	0	2	2	0	0	1	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0	0	0	1	0	0		**29**
10 Tests of Causality: The Message in the Innovations, Carn-Roch Conf 10 (79) 55-96	787			1979				4	1	4	6	6	6	3	2	4	7	4	1	2	2	1	0	0	0	1	1	0	0	0	0	1	1	0	1	0	0	0	1	0	0	0	0	0	1	0		**60**
Potential GNP: Its Measurement and Significance -- A Dissenting Opinion, Carn-Roch Conf (w/ C I Plosser) 10 (79)																																															
11 179-186				1979				1	1	0	2	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	2	0	2	0	2	1		**13**
12 The Adjustment of Stock Prices to Information About Inflation, JFin 36 (Mar 81) 15-29				1981						1	2	9	5	5	7	3	5	5	2	5	1	2	3	2	1	0	0	3	0	2	5	4	2	2	4	3	3	0	0	7	4	5	5	8	10	2	4		**131**
13 Using Financial Data to Measure Effects of Regulation, JLE 24 (Apr 81) 121-158				1981					2	2	8	8	11	17	14	11	13	18	20	9	9	7	3	10	12	7	4	5	4	9	5	5	4	6	5	12	3	5	7	9	13	7	7	9	5	9	10		**324**
Tests for Predictive Relationships Between Time Series Variables: A Monte Carlo Investigation, JASA (w/ C R																																															
14 Nelson) 77 (Mar 82) 11-18	7905			1982				1	1	1	2	7	6	14	10	5	3	11	5	4	3	3	2	0	1	2	4	0	0	0	1	0	2	0	0	0	0	0	0	1	1	0	1	1	2		**94**
15 Differencing as a Test of Specification, IER (w/ C I Plosser & H White) 23 (Oct 82) 535-552				1982							2	0	2	5	9	3	7	3	2	3	3	0	0	1	0	0	1	0	1	0	0	0	0	0	0	1	0	0	0	0	0	1	0	1	0	0	1		**46**
16 Effects of Nominal Contracting on Stock Returns, JPE (w/ K R French & R S Ruback) 91 (Feb 83) 70-96	MERC8107		C119	1983					1	2	4	4	1	6	6	4	2	3	0	4	0	1	0	2	2	3	2	0	1	1	0	0	0	0	1	0	0	1	1	0	0	1	1	0	1	1		**56**
17 Size and Stock Returns, and Other Empirical Regularities, JFE 12 (May 83) 3-12				1983								6	4	10	8	8	10	2	1	2	3	3	2	2	5	0	3	1	3	0	2	3	2	3	3	1	0	2	2	1	0	2	3	1	1	4	1	3		**102**
18 Information Aggregation, Inflation, and the Pricing of Indexed Bonds, JPE (w/ G Huberman) 93 (Feb 85) 92-114				1985									2	0	3	1	2	2	2	2	1	1	1	0	2	1	1	1	1	0	2	0	0	0	0	1	0	0	0	1	1	0	0	0	0	1	1		**30**
19 A Discussion of CEO Deaths and the Reaction of Stock Prices, JAE 7 (Apr 85) 175-178				1985											0	0	0	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	1	1		**7**
20 The Time Series Behavior of Real Interest Rates: A Comment, Carn-Roch Conf 24 (Spr 86) 275-287				1986											0	0	1	0	1	0	0	1	0	0	0	0	1	0	1	0	0	0	1	0	0	1	0	0	0	0	1	0	0	0	0	0		**8**
21 Expected Stock Returns and Volatility, JFE (w/ K R French & R S Stambaugh) 19 (Sept 87) 3-29	MERC8510			1987											4	3	14	27	29	31	38	44	29	30	30	24	23	28	23	41	41	41	48	53	68	57	66	73	58	81	68	68	99	103	105	100	126		**1,673**
22 Effects of Model Specification on Tests for Unit Roots in Macroeconomic Data, JME 20 (July 87) 73-103	8701			1987											1	3	3	19	17	28	36	40	44	28	34	20	12	15	11	10	15	8	5	5	4	7	4	4	8	3	4	3	5	6	6	5	6		**419**
23 Tests for Unit Roots: A Monte Carlo Investigation, JBES 7 (Apr 89) 147-159		T73		1989											1	1	3	8	12	20	32	32	38	34	45	23	36	29	20	19	22	27	22	22	29	20	23	29	32	39	39	40	33	37	31	30	43		**871**
24 Why Does Stock Market Volatility Change Over Time? JFin 44 (Dec 89) 1115-1153	8711	2798	1368	1989													1	10	17	15	17	32	24	26	28	26	28	30	30	36	37	52	44	36	58	61	66	68	72	61	63	59	75	77	60	58	78		**1,345**
25 Business Cycles, Financial Crises and Stock Volatility, Carn-Roch Conf 31 (Fall 89) 83-125	8802	2957	1369	1989														9	9	1	6	4	1	1	4	4	3	0	2	4	2	0	3	0	3	2	5	6	2	4	7	9	10	12	14	12	8		**147**
26 Margin Regulation and Stock Volatility, JFinServRes 3 (Dec 89) 153-164				1989														0	1	3	2	1	0	1	0	0	2	0	0	2	3	0	1	1	0	1	0	1	1	1	1	0	3	1	2	1	2		**31**
27 Indexes of United States Stock Prices, 1802-1987, JBus 63 (July 90) 399-426		2985	1514	1990														3	3	2	8	6	2	4	3	7	3	1	7	4	5	10	6	5	4	7	3	6	5	7	7	5	3	7	5	2	4		**144**
28 Alternative Models for Conditional Stock Volatility, J Econometrics (w/ A R Pagan) 45 (July 90) 267-290		2955	1462	1990														3	5	6	17	20	19	14	16	15	17	19	20	22	27	24	30	23	26	24	25	27	25	37	21	16	28	29	26	19	16		**616**
29 Stock Volatility and the Crash of '87, RFS 3 (90) 77-102	8806	2954	1459	1990														4	3	5	11	4	5	9	13	7	5	9	8	4	8	8	10	10	15	8	13	5	13	12	9	10	16	10	13	6	13		**266**
30 Testing for Covariance Stationarity in Stock Market Data, EconLet (w/ A R Pagan) 33 (90) 165-170				1990														0	0	0	1	1	0	4	3	2	3	3	1	2	2	2	4	0	1	2	2	2	1	1	4	4	2	2	0	3	0		**52**
31 Heteroskedasticity in Stock Returns, JFin (w/ P J Seguin) 45 (Sept 90) 1129-1155		2956	1503	1990														2	1	8	9	4	10	8	9	3	6	4	0	4	4	4	3	3	8	1	8	10	10	4	5	5	7	8	7	4	9		**168**
32 Stock Market Volatility, FAJ 46 (May 90) 23-34	MERC8924			1990														3	3	4	0	0	0	3	3	1	1	0	1	5	4	0	3	1	1	2	2	1	4	0	2	0	1	1	2	2	2		**52**
33 Stock Returns and Real Activity: A Century of Evidence, JFin 45 (Sept 90) 1237-1257		3296	1471	1990															0	1	2	5	3	2	4	1	1	1	5	4	5	4	2	4	7	2	6	13	8	5	7	9	11	15	11	11	14		**163**
34 Review of Stock Market Volatility by R. Shiller, JPM 17 (Summer 91) 74				1991																	2	0	0	0	2	0	0	0	0	0	1	0	1	0	0	0	0	1	0	0	0	0	0	0	0	0		**7**
The Journal of Financial Economics: A Retrospective Evaluation, 1974-91 Journal of Financial Economics, 33 (June																																															
35 93) 369-424				1993																		0	2	2	0	1	0	2	2	1	1	1	0	0	1	1	0	2	1	3	0	0	2	3	1	2	8		**36**
Securities Transaction Taxes: An Overview of Costs, Benefits and Unresolved Questions, FAJ (w/P J Seguin) 49																																														
36 (Sept/Oct 93) 27-35	FR9308			1993																			0	3	0	3	1	1	5	0	2	0	1	1	3	0	1	4	2	2	4	2	1	4	4	4	3		**51**
Poison or Placebo? Evidence on the Deterrent Effects of Modern Antitakeover Measures, JFE (w/ R Comment) 39																																														
37 (Sept 95) 3-43	FR9304	4316		1995																		1	3	4	8	13	8	6	14	10	15	17	11	17	16	24	13	15	20	16	25	14	20	23	16	15	15		**359**
38 Markup Pricing in Mergers & Acquisitions, JFE, 41 (1996) 153-192	FR9401	4863		1996																			0	0	0	0	3	2	10	3	4	3	11	9	4	13	14	11	16	18	18	32	27	23	35	23	25		**304**
39 New Palgrave				1992																					1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		**1**
40 Symposium on Nasdaq, Journal of Financial Economics, 45 (1997) 3				1997																								2	0	1	0	1	1	0	0	0	1	0	0	1	0	0	0	0	0	0	0		**7**
41 JFE editorial,18 (1987) 3				1987									0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		**1**
42 JFE editorial,24 (1989) 3				1989											0	0	0	1	0	0	0	0	0	0	0	0	0	0	2	0	0	1	0	0	0	0	0	0	1	1	3	1	0	4	0	0	0		**14**
43 JFE editorial,28 (1990) 3				1990														0	0	1	0	1	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		**3**
44 JFE editorial,42 (1996) 1				1996																			0	0	0	0	0	0	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		**2**
45 JFin editorial, 57 (2002) 1031-1032 (w/ R Green & M O'Hara)				2002																																										0			
46 JFE editorial, 65 (2002) 163-165 (w/ R Green & M O'Hara)				2002																														1	0	0	0	0	0	0	0	1	0	0	0	0	0	0		**2**
47 RFS editorial, 15 (2002) iii-iv (w/ R Green & M O'Hara)				2002																																									0			
48 Emprical Research in Capital Markets, Schwert & Smith, McGraw-Hill				1992																		0	0	0	0	0	0	1	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0		**2**
49 Stock Volatility: Ten Years After the Crash, Brookings-Wharton Papers on Financial Services, 1 (1998) 65-114		6381		1998																								0	1	0	1	0	1	2	2	1	0	0	1	1	1	1	1	0	2	1	1		**17**
50 Hostility in Takeovers: In the Eyes of the Beholder? Journal of Finance 55 (December 2000) 2599-2640		7085		2000																								1	0	1	6	8	9	15	18	10	12	19	19	23	29	25	22	16	28	19	27	26		**333**
51 Stock Volatility in the New Millennium: How Wacky Is Nasdaq? JME, 49 (Jan 2002) 3-26		8436		2002																											0	1	3	2	6	2	12	3	5	4	4	3	6	4	3	3	3		**64**
52 IPO Market Cycles: Bubbles or Sequential Learning? JFin 57 (June 2002) 1171-1200 (w/ M Lowry)	FR0021	7935		2002																											7	10	10	14	15	12	20	9	14	21	14	15	17	12	18	14	23		**245**
53 Is the IPO Pricing Process Efficient? Journal of Financial Economics 71 (2004) 3-26 (w/ M Lowry)	FR0102	8586		2004																											6	8	7	5	7	7	7	10	2	11	8	11	11	12	7	11	10		**140**
Anomalies and Market Efficiency,Chapter 15 in Handbook of the Economics of Finance, eds. George Constantinides,																																														
54 Milton Harris, and René Stulz, North-Holland (2003), 937-972	FR0213	9277		2003																											1	2	6	6	7	9	13	11	20	16	10	15	17	19	20	21	32		**225**
55 Short Sales, Damages, and Class Certification in 10b-5 Actions (w/ R Apfel, J Parsons, & G. Stewart)	FR0119	8618		2002																											2	0	0	0	1	3	0	0	0	0	0	0	0	0	0	0		**6**
56 The Variability of IPO Returns, Journal of Finance 65 (April 2010) 425-465 (w/ M Lowry and M Officer)	FR0606	12295		2010																																2	1	2	6	10	8	17	16	16	20	23		**121**
57 Stock Volatility during the Recent Financial Crisis, European Financial Management 17 (2011) 789-805		16976		2011																																						5	8	7	6	6	14		**46**
58 RFS editorial, 42 (2013) 2685-2686 (w/ D Hirshleifer & KJ Singleton)				2013																																										0	0	0	1	0		**1**
59 Gene Fama's Impact: A Quantitative Analysis, 2017				2017																																												1		**1**
60 New Palgrave Dict Econ, Fama, Eugene F. (1939-), 2015				2015																																												1		**1**
Total					**1**	**9**	**15**	**37**	**26**	**53**	**71**	**79**	**97**	**111**	**126**	**82**	**115**	**186**	**176**	**184**	**243**	**253**	**232**	**210**	**250**	**192**	**187**	**198**	**200**	**221**	**262**	**281**	**291**	**284**	**342**	**335**	**376**	**381**	**403**	**459**	**430**	**433**	**512**	**535**	**491**	**493**	**582**	**0**	**10,444**
Cumulative					**1**	**10**	**25**	**62**	**88**	**141**	**212**	**291**	**388**	**499**	**625**	**707**	**822**	**1,008**	**1,184**	**1,368**	**1,611**	**1,864**	**2,096**	**2,306**	**2,556**	**2,748**	**2,935**	**3,133**	**3,333**	**3,554**	**3,816**	**4,097**	**4,388**	**4,672**	**5,014**	**5,349**	**5,725**	**6,106**	**6,509**	**6,968**	**7,398**	**7,831**	**8,343**	**8,878**	**9,369**	**9,862**	**10,444**	**10,444**	**10,444**