

***Citations to the Papers of G. William Schwert (Lead Author)***

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|----|---|------|---|---|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|-----|-----|----|-----|---|---|---|----|---|-----|----|----|----|
| 1  | Stock Exchange Seats as Capital Assets, JFE 4 (Jan 77) 51-78  | 1977 | 0 | 2 | 0  | 3  | 2  | 0  | 0  | 3  | 1  | 3  | 2  | 1  | 0  | 0  | 0  | 0  | 2  | 0  | 0  | 0  | 1  | 1   | 0   | 1  | 1   | 0 | 0 | 0 | 2  | 0 | 0   | 1  | 1  | 27 |
| 2  | Public Regulation of National Securities Exchanges: A Test of the Capture Hypothesis, BellJ Econ 8 (Spr 77) 128-150   | 1977 | 0 | 1 | 0  | 3  | 4  | 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 | 0   | 3  | 1  | 39 |
| 3  | Tests of Causality: The Message in the Innovations, Carn-Roch Conf 10 (79) 55-96  | 1979 | 0 | 0 | 4  | 1  | 4  | 6  | 6  | 6  | 3  | 2  | 4  | 7  | 4  | 1  | 2  | 2  | 1  | 0  | 0  | 0  | 1  | 1   | 0   | 0  | 0   | 1 | 1 | 0 | 1  | 0 | 0   | 0  | 58 |    |
| 4  | The Adjustment of Stock Prices to Information About Inflation, JFin 36 (Mar 81) 15-29   | 1981 | 0 | 0 | 1  | 0  | 7  | 5  | 5  | 5  | 3  | 4  | 4  | 2  | 5  | 1  | 1  | 2  | 1  | 1  | 0  | 0  | 3  | 0   | 2   | 5  | 4   | 2 | 2 | 3 | 3  | 3 | 3   | 74 |    |    |
| 5  | Using Financial Data to Measure Effects of Regulation, JLE 24 (Apr 81) 121-158  | 1981 | 0 | 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 | 11 | 1 | 240 |    |    |    |
| 6  | Size and Stock Returns, and Other Empirical Regularities, JFE 12 (May 83) 3-12  | 1983 | 0 | 0 | 0  | 7  | 6  | 10 | 10 | 9  | 10 | 4  | 1  | 2  | 3  | 4  | 3  | 0  | 3  | 0  | 1  | 0  | 3  | 0   | 1   | 0  | 1   | 0 | 1 | 0 | 0  | 0 | 78  |    |    |    |
| 7  | A Discussion of CEO Deaths and the Reaction of Stock Prices, JAE 7 (Apr 85) 175-178   | 1985 | 0 | 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 | 0 | 0 | 0  | 0 | 2   |    |    |    |
| 8  | The Time Series Behavior of Real Interest Rates: A Comment, Carn-Roch Conf 24 (Spr 86) 275-287  | 1986 | 0 | 0 | 0  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 0  | 1  | 0  | 1  | 0  | 0   | 0   | 0  | 0   | 0 | 0 | 1 | 0  | 0 | 1   | 7  |    |    |
| 9  | Effects of Model Specification on Tests for Unit Roots in Macroeconomic Data, JME 20 (July 87) 73-103   | 1987 | 0 | 2 | 2  | 2  | 16 | 14 | 26 | 24 | 32 | 27 | 17 | 34 | 20 | 12 | 15 | 11 | 10 | 15 | 8  | 5  | 5  | 4   | 7   | 4  | 312 |   |   |   |    |   |     |    |    |    |
| 10 | Tests for Unit Roots: A Monte Carlo Investigation, JBES 7 (Apr 89) 147-159  | 1989 | 0 | 1 | 1  | 3  | 5  | 8  | 19 | 26 | 26 | 28 | 24 | 37 | 17 | 24 | 23 | 17 | 11 | 17 | 11 | 23 | 28 | 14  | 11  | 15 | 389 |   |   |   |    |   |     |    |    |    |
| 11 | Why Does Stock Market Volatility Change Over Time? JFin 44 (Dec 89) 1115-1153   | 1989 | 0 | 1 | 10 | 16 | 11 | 14 | 25 | 15 | 19 | 21 | 16 | 15 | 19 | 18 | 22 | 24 | 29 | 25 | 15 | 34 | 31 | 39  | 419 |    |     |   |   |   |    |   |     |    |    |    |
| 12 | Business Cycles, Financial Crises and Stock Volatility, Carn-Roch Conf 31 (Fall 89) 83-125  | 1989 | 0 | 0 | 9  | 9  | 1  | 6  | 4  | 1  | 1  | 4  | 4  | 3  | 0  | 2  | 4  | 2  | 0  | 3  | 0  | 3  | 2  | 5   | 63  |    |     |   |   |   |    |   |     |    |    |    |
| 13 | Margin Regulation and Stock Volatility, JFinServRes 3 (Dec 89) 153-164  | 1989 | 0 | 0 | 0  | 1  | 3  | 2  | 1  | 0  | 1  | 0  | 0  | 2  | 0  | 0  | 2  | 3  | 0  | 1  | 1  | 0  | 1  | 0   | 18  |    |     |   |   |   |    |   |     |    |    |    |
| 14 | Indexes of United States Stock Prices, 1802-1987, JBus 63 (July 90) 399-426   | 1990 | 0 | 3 | 3  | 2  | 8  | 6  | 2  | 4  | 3  | 7  | 3  | 1  | 7  | 4  | 5  | 10 | 6  | 5  | 4  | 7  | 3  | 93  |     |    |     |   |   |   |    |   |     |    |    |    |
| 15 | Stock Volatility and the Crash of '87, RFS 3 (90) 77-102  | 1990 | 0 | 4 | 3  | 5  | 11 | 4  | 5  | 9  | 13 | 7  | 5  | 9  | 8  | 4  | 8  | 8  | 10 | 10 | 15 | 8  | 12 | 158 |     |    |     |   |   |   |    |   |     |    |    |    |
| 16 | Heteroskedasticity in Stock Returns, JFin (w/ P J Seguin) 45 (Sept 90) 1129-1155  | 1990 | 0 | 2 | 1  | 8  | 9  | 4  | 10 | 8  | 9  | 3  | 6  | 4  | 0  | 4  | 4  | 3  | 3  | 8  | 1  | 8  | 99 |     |     |    |     |   |   |   |    |   |     |    |    |    |
| 17 | Stock Market Volatility, FAJ 46 (May 90) 23-34  | 1990 | 0 | 3 | 3  | 4  | 0  | 0  | 3  | 3  | 1  | 1  | 0  | 1  | 5  | 4  | 0  | 3  | 1  | 1  | 2  | 2  | 37 |     |     |    |     |   |   |   |    |   |     |    |    |    |
| 18 | Stock Returns and Real Activity: A Century of Evidence, JFin 45 (Sept 90) 1237-1257   | 1990 | 0 | 0 | 0  | 1  | 2  | 5  | 3  | 2  | 4  | 1  | 1  | 1  | 5  | 4  | 5  | 4  | 2  | 4  | 7  | 2  | 6  | 59  |     |    |     |   |   |   |    |   |     |    |    |    |
| 19 | Review of Stock Market Volatility by R. Shiller, JPM 17 (Summer 91) 74  | 1991 | 2 | 0 | 0  | 0  | 0  | 0  | 0  | 2  | 0  | 0  | 0  | 2  | 0  | 0  | 0  | 1  | 0  | 1  | 0  | 0  | 0  | 6   |     |    |     |   |   |   |    |   |     |    |    |    |
| 20 | The Journal of Financial Economics: A Retrospective Evaluation, 1974-91 Journal of Financial Economics, 33 (June 93) 369-424  | 1993 | 0 | 2 | 2  | 0  | 1  | 0  | 2  | 2  | 1  | 0  | 2  | 2  | 1  | 1  | 1  | 0  | 0  | 1  | 1  | 0  | 1  | 14  |     |    |     |   |   |   |    |   |     |    |    |    |
| 21 | Securities Transaction Taxes: An Overview of Costs, Benefits and Unresolved Questions, FAJ (w/P J Seguin) 49 (Sept/Oct 93) 27-35  | 1993 | 0 | 0 | 3  | 0  | 3  | 1  | 1  | 5  | 0  | 2  | 0  | 1  | 1  | 1  | 0  | 1  | 1  | 3  | 0  | 1  | 21 |     |     |    |     |   |   |   |    |   |     |    |    |    |
| 22 | Markup Pricing in Mergers & Acquisitions, JFE, 41 (1996) 153  | 1995 | 0 | 0 | 0  | 0  | 0  | 3  | 2  | 10 | 3  | 4  | 3  | 11 | 9  | 4  | 13 | 13 | 75 |    |    |    |    |     |     |    |     |   |   |   |    |   |     |    |    |    |
| 23 | New Palgrave  | 1    | 0 | 0 | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 1  | 1  | 0  | 0  | 0  | 1  | 1  | 0  | 0  | 1  |     |     |    |     |   |   |   |    |   |     |    |    |    |
| 24 | Symposium on Nasdaq, Journal of Financial Economics, 45 (1997) 3  | 1997 | 0 | 0 | 2  | 0  | 1  | 0  | 0  | 5  | 5  | 5  | 5  | 5  | 5  | 5  | 5  | 5  | 5  | 5  | 5  | 5  | 5  | 5   | 5   | 5  | 5   | 5 | 5 | 5 | 5  | 5 | 5   | 5  | 5  | 5  |
| 25 | Hostility in Tender Offers: In the Eyes of the Beholder? Journal of Finance 55 (December 2000) 2599-2640  | 2000 | 0 | 1 | 0  | 1  | 6  | 8  | 9  | 15 | 18 | 10 | 12 | 18 | 98 |    |    |    |    |    |    |    |    |     |     |    |     |   |   |   |    |   |     |    |    |    |
| 26 | Emprical Research in Capital Markets, Schwert & Smith, McGraw-Hill  | 1992 | 0 | 0 | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 1  | 0  | 0  | 0  | 0  | 0  | 2   |     |    |     |   |   |   |    |   |     |    |    |    |
| 27 | Stock Volatility: Ten Years After the Crash, Brookings-Wharton Papers on Financial Services, 1 (1998) 65-114  | 1998 | 0 | 0 | 1  | 0  | 1  | 0  | 1  | 2  | 6  | 5  | 7  | 8  | 12 | 41 |    |    |    |    |    |    |    |     |     |    |     |   |   |   |    |   |     |    |    |    |
| 28 | Stock Volatility in the New Millennium: How Wacky Is Nasdaq? JME, 49 (Jan 2002) 3-26  | 2002 | 0 | 0 | 1  | 2  | 6  | 5  | 7  | 8  | 12 | 41 |    |    |    |    |    |    |    |    |    |    |    |     |     |    |     |   |   |   |    |   |     |    |    |    |
| 29 | Anomalies and Market Efficiency, Chapter 15 in Handbook of the Economics of Finance, eds. George Constantinides, Milton Harris, and René Stulz, North-Holland (2003), 937-972 | 2002 | 0 | 0 | 2  | 0  | 0  | 0  | 1  | 3  | 0  | 6  |    |    |    |    |    |    |    |    |    |    |    |     |     |    |     |   |   |   |    |   |     |    |    |    |

**Total** 0 3 0 10 9 10 19 24 33 36 39 33 42 90 88 97 121 120 102 108 143 94 83 92 95 95 117 103 126 117 127 128 145 2,449

**Cumulative** 0 3 3 13 22 32 51 75 108 144 183 216 258 348 436 533 654 774 876 984 1,127 1,221 1,304 1,396 1,491 1,586 1,703 1,806 1,932 2,049 2,176 2,304 2,449