

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

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*Total*

1	Stock Exchange Seats as Capital Assets, JFE 4 (Jan 77) 51-78	1977	0	2	0	3	2	0	0	3	1	4	4	1	0	0	0	0	2	0	0	0	1	1	0	1	1	0	0	0	2	0	0	2	1	0	0	2	1	1	1	1	0	36
	Public Regulation of National Securities Exchanges: A Test of the Capture Hypothesis, BellJ Econ 8 (Spr 77) 128-150	1977	0	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	0	0	0	0	3	2	0	0	1	0	0	0	0	0	43
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	1	1	0	1	0	0	0	0	1	0	0	0	0	0	0	59	
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	0	0	6	4	4	5	4	97		
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	12	3	5	7	9	13	7	7	8	299	
6	Size and Stock Returns, and Other Empirical Regularities, JFE 12 (May 83) 3-12	1983						0	0	0	6	4	10	8	8	10	2	1	2	3	3	2	2	5	0	3	1	3	0	2	3	3	1	0	2	2	1	0	2	3	1	1	94	
7	A Discussion of CEO Deaths and the Reaction of Stock Prices, JAE 7 (Apr 85) 175-178	1985									0	0	0	0	0	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	2	1	1	0	0	0	5	
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	1	0	0	0	0	1	0	1	0	0	0	0	0	0	1	0	0	0	0	0	1	0	8		
	Effects of Model Specification on Tests for Unit Roots in Macroeconomic Data, JME 20 (July 87) 73-9 103	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	4	8	3	4	3	4	4	342	
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	17	19	14	20	18	25	33	31	551	
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	42	46	35	31	34	37	52	696	
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	6	2	4	7	9	10	12	113	
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	1	1	1	1	0	3	1	26		
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	6	5	7	7	5	3	7	133		
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	13	5	13	12	9	10	16	10	234		
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	4	3	3	8	1	8	10	7	4	5	5	6	7	143		
17	Stock Market Volatility, FAJ 46 (May 90) 23-34	1990												0	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	46		
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	13	8	5	7	9	11	14	126		
19	Review of Stock Market Volatility by R. Shiller, JPM 17 (Summer 91) 74	1991															2	0	0	0	0	2	0	0	0	0	0	0	1	0	1	0	0	0	0	0	0	1	0	0	0	7		
	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	1	1	0	0	1	1	0	2	1	3	0	0	2	3	25		
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	3	0	1	4	2	2	4	2	4	40		
22	Markup Pricing in Mergers & Acquisitions, JFE, 41 (1996) 153	1995																	0	0	0	0	3	2	10	3	4	3	11	9	4	13	14	11	16	18	18	32	27	19	217			
23	New Palgrave																				1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1		
24	Symposium on Nasdaq, Journal of Financial Economics, 45 (1997) 3	1997																				0	0	0	2	0	1	0	1	0	1	0	0	0	1	0	0	0	0	0	0	7		
25	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	2	1	0	0	1	1	1	1	1	1	0	13			
26	Hostility in Takeovers: 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	19	19	23	29	25	22	13	15	245		
27	Emprical Research in Capital Markets, Schwert & Smith, McGraw-Hill	1992														0	0	0	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	2		
28	Stock Volatility in the New Millennium: How Wacky Is Nasdaq? JME, 49 (Jan 2002) 3-26	2002																								0	0	1	2	6	6	7	9	13	11	20	16	10	15	17	19	152		
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	0	1	3	0	0	0	0	0	0	0	0	6	
30	Stock Volatility during the Recent Financial Crisis, European Financial Management 17 (2011) 789-805	2011																																								20		
	<b>Total</b>		<b>0</b>	<b>3</b>	<b>0</b>	<b>11</b>	<b>10</b>	<b>10</b>	<b>19</b>	<b>24</b>	<b>32</b>	<b>35</b>	<b>41</b>	<b>31</b>	<b>41</b>	<b>90</b>	<b>86</b>	<b>97</b>	<b>121</b>	<b>120</b>	<b>101</b>	<b>107</b>	<b>145</b>	<b>96</b>	<b>83</b>	<b>94</b>	<b>96</b>	<b>95</b>	<b>117</b>	<b>104</b>	<b>129</b>	<b>120</b>	<b>128</b>	<b>132</b>	<b>157</b>	<b>162</b>	<b>182</b>	<b>179</b>	<b>169</b>	<b>192</b>	<b>208</b>	<b>219</b>	<b>3,786</b>	
	<b>Cumulative</b>																																											