

<i>Citations to the Papers of G. William Schwert (Lead Author)</i>																																																	
<i>(SSCI and SCOPUS)</i>		<i>Year of Citation</i>																																															
<i>July 31, 2018</i>		<i>Year of</i>																																															
<i>Article</i>	<i>Publ</i>	<i>76</i>	<i>77</i>	<i>78</i>	<i>79</i>	<i>80</i>	<i>81</i>	<i>82</i>	<i>83</i>	<i>84</i>	<i>85</i>	<i>86</i>	<i>87</i>	<i>88</i>	<i>89</i>	<i>90</i>	<i>91</i>	<i>92</i>	<i>93</i>	<i>94</i>	<i>95</i>	<i>96</i>	<i>97</i>	<i>98</i>	<i>99</i>	<i>2K</i>	<i>01</i>	<i>02</i>	<i>03</i>	<i>04</i>	<i>05</i>	<i>06</i>	<i>07</i>	<i>08</i>	<i>09</i>	<i>10</i>	<i>11</i>	<i>12</i>	<i>13</i>	<i>14</i>	<i>15</i>	<i>16</i>	<i>17</i>	<i>Total</i>					
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	0	0	0	0	0	0	36		
2 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	1	0	0	3	2	0	0	1	0	0	1	0	0	0	0	0	1	0	0	44	
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	0	1	1	0	1	0	0	0	0	1	0	0	0	0	0	0	0	1	0	0	60	
4 The Adjustment of Stock Prices to Information About Inflation, JFin 36 (Mar 81) 15-29	1981			0	0	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				127			
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	9	5	9				314			
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	4	0				98			
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	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	1	1	0	0	0	0	0	0	0	0	1			6
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	1	0	1	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	8
9 Effects of Model Specification on Tests for Unit Roots in Macroeconomic Data, JME 20 (July 87) 73-103	1987								0	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	6	5				413			
10 Tests for Unit Roots: A Monte Carlo Investigation, JBES 7 (Apr 89) 147-159	1989								0	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				828				
11 Why Does Stock Market Volatility Change Over Time? JFin 44 (Dec 89) 1115-1153	1989								0	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	59								1,268		
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	14	10								137		
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	0	0	2	3	0	1	0	1	0	1	1	1	1	0	3	1	2	1	2	1				29		
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	5	3	7	5	2						140		
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	13	6								253			
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	4	3	3	8	1	8	10	10	4	5	5	7	8	7	2							157			
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	2	2									50		
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	15	11	15	11	11							149		
19 Review of Stock Market Volatility by R. Shiller, JPM 17 (Summer 91) 74	1991								2	0	0	0	0	0	0	0	2	0	0	0	0	2	0	0	0	0	0	1	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	7
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	1	1	0	0	1	1	0	2	1	3	0	0	2	3	1	2							28	
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	1	4	4	4	4						48		
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	14	11	16	18	18	32	27	23	35	23						279			
23 New Palgrave																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	0	0	0	0	1	
24 Symposium on Nasdaq, Journal of Financial Economics, 45 (1997) 3	1997																				0	0	2	0	1	0	1	1	0	0	1	0	0	1	0	0	1	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	1	1	0	1	0			14			
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	16	28	19	27			307				
27 Emprical Research in Capital Markets, Schwert & Smith, McGraw-Hill	1992															0	0	0	0	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	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	20	21			193		
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	0	0	0	0	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																																														32		
Total		0	3	0	11	10	10	21	26	32	35	42	32	43	97	94	104	142	142	138	136	160	112	108	111	111	117	135	143	147	135	168	171	190	198	228	226	222	233	251	276	256	225	5,041					
Cumulative		0	3	3	14	24	34	55	81	113	148	190	222	265	362	456	560	702	844	982	1,118	1,278	1,390	1,498	1,609	1,720	1,837	1,972	2,115	2,262	2,397	2,565	2,736	2,926	3,124	3,352	3,578	3,800	4,033	4,284	4,560	4,816	5,041						