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

(SSCI and SCOPUS)

February 23, 2019

Year of Citation

	Article	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	*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	0	0	0	0	**36**
2	Public Regulation of National Securities Exchanges: A Test of the Capture Hypothesis, BellJEcon 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	0	3	2	0	0	1	0	0	0	0	0	1	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	1	0	0	0	0	0	0	1	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	4	**131**
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	10	**324**
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	1	3	**102**
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	1	1	0	0	0	0	0	1	1	**7**
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	1	0	0	1	0	0	0	0	0	1	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	5	6	**419**
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	43	**871**
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	58	78	**1,345**
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	12	8	**147**
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	1	1	1	1	0	3	1	2	1	2	**31**
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	2	4	**144**
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	13	**266**
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	10	4	5	5	7	8	7	4	9	**168**
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	2	**52**
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	11	14	**163**
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	1	0	1	0	0	0	0	0	0	1	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	8	**36**
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	3	**51**
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	25	**304**
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	**1**
24	Symposium on Nasdaq, Journal of Financial Economics, 45 (1997) 3	1997																						0	0	2	0	1	0	1	1	0	0	0	1	0	0	0	0	0	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	0	2	1	1	**17**
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	26	**333**
27	Emprical Research in Capital Markets, Schwert & Smith, McGraw-Hill	1992															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	**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	32	**225**
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	**6**
30	Stock Volatility during the Recent Financial Crisis, European Financial Management 17 (2011) 789-805	2011																																			0	0	0	5	8	7	6	6	14	**46**
31	Gene Fama's Impact: A Quantitative Analysis, 2017	2017																																										1	**1**
32	New Palgrave Dict Econ, Fama, Eugene F. (1939-), 2015	2015																																									1	**1**
	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**	**257**	**230**	**308**	**5,355**
	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**	**4,817**	**5,047**	**5,355**	