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

(SSCI and SCOPUS)

March 2, 2022

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	19	20	21	Total
1	Estimating Distributed Lag Models from Cross Section Data: The Case of Hospital Admissions and Discharges, 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	0	0	1	1	0	0	1	0	3.5
2	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	1	1	0	0	2	1	0	0	0	0	0	0	0	0	1	34.0
3	Human Capital and Capital Market Equilibrium, JFE (w/ E F Fama) 4 (Jan 77) 95-125	1977	0	1	2	1	2	2	1	1	1	0	2	1	0	2	1	1	1	2	1	0	1	1	0	1	0	1	0	1	0	1	1	0	1	1	1	3	1	3	1	1	1	3	2	3	1	2	41.5
4	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	3	0	0	47.0
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	2	2	5	1	5	4	6	8	7	5	4	4	4	3	3	1	2	1	2	3	1	2	1	1	2	2	1	1	2	1	3	2	1	3	1	2	3	1	3	3	3	2	1	0	1	104.0
6	Estimation of a Non-invertible Moving Average Process: The Case of Over-differencing, JEconometrics (w/ C I Plosser) 6 (Sept 77) 199-224	1977	0	0	1	1	1	2	3	3	1	3	2	2	2	3	1	1	0	2	1	1	1	1	0	0	1	2	1	0	0	0	0	0	2	0	1	1	2	0	2	2	0	1	1	2	0	2	42.0
7	Asset Returns and Inflation, JFE (w/ E F Fama) 5 (Nov 77) 115-146	1977	0	1	4	3	4	10	8	9	11	12	14	8	11	7	9	11	12	11	13	8	9	9	7	12	11	7	10	15	15	14	16	14	16	19	19	19	20	23	24	19	15	29	20	32	33	25	608.5
8	Money, Income and Sunspots: Measuring Economic Relationships and the Effects of Differencing, JME (w/ C I Plosser) 4 (Nov 78) 637-660	1978	0	0	0	1	0	2	4	2	4	4	5	1	5	5	4	3	3	4	3	0	1	0	1	1	1	1	0	1	0	0	0	1	0	2	1	2	1	1	2	1	1	1	1	1	1	1	65.0
9	Inflation, Interest and Relative Prices, JBus (w/ E F Fama) 52 (Apr 79) 183-209	1979		1	0	1	0	2	2	1	1	3	0	1	0	1	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	1	1	0	0	0	0	15.0
10	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	1	0	1	0	0	0	1	62.0
11	Potential GNP: Its Measurement and Significance -- A Dissenting Opinion, Carn-Roch Conf (w/ C I Plosser) 10 (79) 179-186	1979		0	0	1	1	0	1	0	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	1	0	0	1	1	0	1	0	1	1	1	1	1	8.5
12	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	4	7	4	146.0
13	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	13	7	18	11	363.0
14	Tests for Predictive Relationships Between Time Series Variables: A Monte Carlo Investigation, JASA (w/ C R Nelson) 77 (Mar 82) 11-18	1982				1	1	1	1	4	3	7	5	3	2	6	3	2	2	2	1	0	1	1	2	0	0	0	1	1	0	1	0	0	0	0	0	0	0	1	1	0	1	1	1	1	0	1	49.0
15	Differencing as a Test of Specification, IER (w/ C I Plosser & H White) 23 (Oct 82) 535-552	1982				0	0	0	1	0	1	2	3	1	2	1	1	1	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	15.3
16	Effects of Nominal Contracting on Stock Returns, JPE (w/ K R French & R S Ruback) 91 (Feb 83) 70-96	1983						0	1	1	1	0	2	2	1	1	1	0	1	0	0	0	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	19.3
17	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	2	0	2	2	1	1	4	1	3	3	3	3	111.0
18	Information Aggregation, Inflation, and the Pricing of Indexed Bonds, JPE (w/ G Huberman) 93 (Feb 85) 92-114	1985								0	1	0	2	1	1	1	1	1	1	1	1	0	1	1	1	1	1	0	1	0	0	0	0	1	0	0	0	1	1	0	0	0	0	1	1	0	0	0	15.0
19	A Discussion of CEO Deaths and the Reaction of Stock Prices, JAE 7 (Apr 85) 175-178	1985										0	0	0	0	2	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	1	1	1	0	0	8.0
20	The Time Series Behavior of Real Interest Rates: A Comment, Carn-Roch Conf 24 (Spr 86) 275-287	1986										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	0	0	0	0	0	0	0	0	8.0
21	Expected Stock Returns and Volatility, JFE (w/ K R French & R S Stambaugh) 19 (Sept 87) 3-29	1987										0	1	1	5	9	10	10	13	15	10	10	10	8	8	9	8	14	14	14	16	18	23	19	22	24	19	27	23	23	33	34	35	33	35	38	36	44	669.3
22	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	9	3	2	433.0
23	Tests for Unit Roots: A Monte Carlo Investigation, JBES 7 (Apr 89) 147-159	1989												1	3	8	12	20	32	32	38	34	45	23	36	29	20	19	22	27	22	22	29	20	23	30	32	39	39	40	33	37	27	32	44	42	45	40	997.0
24	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	59	61	66	68	72	61	63	59	75	77	60	58	90	76	103	94	1631.0
25	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	13	7	8	9	6	9	165.0
26	Margin Regulation and Stock Volatility, JFinServRes 3 (Dec 89) 153-164	1989													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	1	4	0	0	34.0
27	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	6	5	4	7	162.0
28	Alternative Models for Conditional Stock Volatility, J Econometrics (w/ A R Pagan) 45 (July 90) 267-290	1990													0	2	3	3	9	10	10	7	8	8	9	10	10	11	14	12	15	12	13	12	13	14	13	19	11	8	14	15	13	10	10	11	11	4	336.5
29	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	18	19	18	25	333.0
30	Testing for Covariance Stationarity in Stock Market Data, EconLet (w/ A R Pagan) 33 (90) 165-170	1990													0	0	0	0	1	1	0	2	2	1	2	2	1	1	1	1	2	0	1	1	1	1	1	1	2	2	1	1	1	2	0	1	2	1	30.0
31	Heteroskedasticity in Stock Returns, JFin (w/ P J Seguin) 45 (Sept 90) 1129-1155	1990													0	1	1	4	5	2	5	4	5	2	3	2	0	2	2	2	2	2	4	1	4	5	5	2	3	3	4	4	4	2	5	3	3	4	94.0
32	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	4	4	3	6	67.0
33	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	13	28	26	24	240.0
34	Review of Stock Market Volatility by R. Shiller, JPM 17 (Summer 91) 74	1991																0	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	0	0	0	7.0
35	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	7	9	19	23	86.0
36	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	2	0	2	1	1	3	0	1	0	1	1	2	0	1	2	1	1	2	1	1	2	2	2	2	1	1	1	27.0
37	Poison or Placebo? Evidence on the Deterrent Effects of Modern Antitakeover Measures, JFE (w/ R Comment) 39 (Sept 95) 3-43	1995																	0	1	2	2	4	7	4	3	7	5	8	9	6	9	8	12	7	8	10	8	13	7	10	12	8	8	8	5	6	8	198.0
38	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	22	21	17	17	356.0
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	0	0	0	1.0
40	Symposium on Nasdaq, Journal of Financial Economics, 45 (1997) 3	1997																					0	0	0	2	0	1	0	1	1	0	0	0	1	0	0	1	0	0	0	0	0	0	0	0	0	0	7.0
41	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	1	1	0	19.0
42	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	26	23	23	21	30	403.0
43	JFE editorial,18 (1987) 3	1987												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	0	0	0	0	0.2
44	JFE editorial,24 (1989) 3	1989														0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0	0	0	0	0	2.8
45	JFE editorial,28 (1990) 3	1990															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	0	0.6
46	JFE editorial,42 (1996) 1	1996																					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	0.4
47	JFin editorial, 57 (2002) 1031-1032 (w/ R Green & M O'Hara)																																																0.0
48	JFE editorial, 65 (2002) 163-165 (w/ R Green & M O'Hara)																															0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0.7
49	RFS editorial, 15 (2002) iii-iv (w/ R Green & M O'Hara)																																																0.0
50	Emprical Research in Capital Markets, Schwert & Smith, McGraw-Hill	1992																	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	0	1.0
51	Stock Volatility in the New Millennium: How Wacky Is Nasdaq? JME, 49 (Jan 2002) 3-26	2002																									0	0	0	1	3	2	6	2	12	3	5	4	4	3	6	4	3	3	3	3	7	9	83.0
52	IPO Market Cycles: Bubbles or Sequential Learning? JFin 57 (June 2002) 1171-1200 (w/ M Lowry)	2002																									0	0	7	10	10	14	15	12	20	9	14	21	14	15	17	12	18	17	25	15	12	17	294.0
53	Is the IPO Pricing Process Efficient? Journal of Financial Economics 71 (2004) 3-26 (w/ M Lowry)	2002																									0	0	6	8	7	5	7	7	7	10	2	11	8	11	11	12	7	11	9	14	14	14	181.0
54	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	1	2	6	6	7	9	13	11	20	16	10	15	17	19	20	22	35	41	38	43	351.0
55	Short Sales, Damages, and Class Certification in 10b-5 Actions (w/ J Parsons, R Apfel, & G. Stewart)	2002																									0	0	2	0	0	0	1	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	6.0
56	The Variability of IPO Returns, Journal of Finance 65 (April 2010) 425-465 (w/ M Lowry and M Officer)	2010																																	1	0	1	2	3	3	6	5	5	7	9	6	4	7	59.0
57	Stock Volatility during the Recent Financial Crisis, European Financial Management 17 (2011) 789-805	2011																																			0	0	0	5	8	7	6	6	15	9	13	13	82.0
58	RFS editorial, 42 (2013) 2685-2686 (w/ D Hirshleifer & KJ Singleton)	2013																																										0	0	0	0	0	0.3
59	Gene Fama's Impact: A Quantitative Analysis, 2017	2017																																										0	1	0	0	0	0.5
60	New Palgrave Dict Econ, Fama, Eugene F. (1939-), 2015	2015																																										0	1	0	0	0	1.0
61	The remarkable growth in financial economics, 1974–2020, JFE, 140 (2021) 1008-1046	2021																																														0	0.0
	Total		**1**	**6**	**8**	**24**	**18**	**31**	**45**	**52**	**64**	**72**	**80**	**55**	**75**	**135**	**129**	**134**	**180**	**188**	**175**	**162**	**195**	**145**	**140**	**147**	**149**	**159**	**196**	**212**	**219**	**209**	**253**	**252**	**287**	**282**	**311**	**343**	**321**	**329**	**374**	**393**	**358**	**353**	**448**	**453**	**477**	**492**	**9,125**
	Cumulative		**1**	**7**	**14**	**38**	**56**	**87**	**133**	**185**	**248**	**320**	**400**	**455**	**530**	**665**	**794**	**928**	**1,108**	**1,296**	**1,470**	**1,633**	**1,828**	**1,973**	**2,112**	**2,259**	**2,407**	**2,566**	**2,762**	**2,974**	**3,193**	**3,402**	**3,655**	**3,907**	**4,194**	**4,476**	**4,786**	**5,129**	**5,449**	**5,778**	**6,152**	**6,545**	**6,903**	**7,256**	**7,703**	**8,157**	**8,633**	**9,125**	