

G William Schwert

List of Publications by Year in descending order

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17
papers

7,388
citations

567281

15
h-index

888059

17
g-index

20
all docs

20
docs citations

20
times ranked

2821
citing authors

#	ARTICLE	IF	CITATIONS
1	Why Does Stock Market Volatility Change Over Time?. Journal of Finance, 1989, 44, 1115-1153.	5.1	2,229
2	Stock Volatility and the Crash of 1987. Review of Financial Studies, 1990, 3, 77-102.	6.8	819
3	Why Does Stock Market Volatility Change Over Time?. Journal of Finance, 1989, 44, 1115.	5.1	734
4	Tests for Unit Roots: A Monte Carlo Investigation. Journal of Business and Economic Statistics, 1989, 7, 147-159.	2.9	722
5	IPO Market Cycles: Bubbles or Sequential Learning?. Journal of Finance, 2002, 57, 1171-1200.	5.1	488
6	Stock Returns and Real Activity: A Century of Evidence. Journal of Finance, 1990, 45, 1237-1257.	5.1	454
7	Chapter 15 Anomalies and market efficiency. Handbook of the Economics of Finance, 2003, , 939-974.	3.1	404
8	Indexes of U.S. Stock Prices from 1802 to 1987. The Journal of Business, 1990, 63, 399.	2.1	300
9	Heteroskedasticity in Stock Returns. Journal of Finance, 1990, 45, 1129-1155.	5.1	296
10	The Variability of IPO Initial Returns. Journal of Finance, 2010, 65, 425-465.	5.1	286
11	Stock Volatility during the Recent Financial Crisis. European Financial Management, 2011, 17, 789-805.	2.9	134
12	Stock volatility in the new millennium: how wacky is Nasdaq?. Journal of Monetary Economics, 2002, 49, 3-26.	3.4	120
13	Stock Returns and Real Activity: A Century of Evidence. Journal of Finance, 1990, 45, 1237.	5.1	100
14	Tests for Unit Roots. Journal of Business and Economic Statistics, 2002, 20, 5-17.	2.9	81
15	Margin requirements and stock volatility. Journal of Financial Services Research, 1989, 3, 153-164.	1.5	66
16	The Variability of IPO Initial Returns. SSRN Electronic Journal, 2008, , .	0.4	30
17	Stock Volatility During the Recent Financial Crisis. SSRN Electronic Journal, 2011, , .	0.4	6