

Paul J Seguin

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11032290/publications.pdf>

Version: 2024-02-01

25
papers

3,118
citations

471371

17
h-index

642610

23
g-index

25
all docs

25
docs citations

25
times ranked

1231
citing authors

#	ARTICLE	IF	CITATIONS
1	Price Volatility, Trading Volume, and Market Depth: Evidence from Futures Markets. Journal of Financial and Quantitative Analysis, 1993, 28, 21.	2.0	497
2	Heteroskedasticity in Stock Returns. Journal of Finance, 1990, 45, 1129-1155.	3.2	296
3	An empirical examination of information, differences of opinion, and trading activity. Journal of Financial Economics, 1996, 40, 105-134.	4.6	254
4	Futuresâ€Trading Activity and Stock Price Volatility. Journal of Finance, 1992, 47, 2015-2034.	3.2	237
5	Mean Reversion in Equilibrium Asset Prices: Evidence from the Futures Term Structure. Journal of Finance, 1995, 50, 361-375.	3.2	237
6	Price stabilization in the market for new issues. Journal of Financial Economics, 1993, 34, 177-197.	4.6	197
7	Futures-Trading Activity and Stock Price Volatility. Journal of Finance, 1992, 47, 2015.	3.2	180
8	Volume, Volatility, and New York Stock Exchange Trading Halts. Journal of Finance, 1994, 49, 183-214.	3.2	162
9	Focus, Transparency and Value: The REIT Evidence. Real Estate Economics, 1999, 27, 587-619.	1.0	150
10	Dividend Policy and Cash-Flow Uncertainty. Real Estate Economics, 1998, 26, 555-580.	1.0	144
11	Heteroskedasticity in Stock Returns. , 1990, 45, 1129.		137
12	Expectations, efficiency, and euphoria in the housing market. Regional Science and Urban Economics, 1996, 26, 369-386.	1.4	99
13	Debt, Agency, and Management Contracts in REITs: The External Advisor Puzzle. Journal of Real Estate Finance and Economics, 2000, 20, 91-116.	0.8	92
14	Inside Ownership, Risk Sharing and Tobin's q-Ratios: Evidence from REITs. Real Estate Economics, 2003, 31, 367-404.	1.0	92
15	The Value of Liquidity. Real Estate Economics, 2001, 29, 633-660.	1.0	71
16	Stock volatility and margin trading. Journal of Monetary Economics, 1990, 26, 101-121.	1.8	66
17	Managerial Style and Firm Value. Real Estate Economics, 1998, 26, 131-150.	1.0	47
18	The Irrelevance of Margin: Evidence from the Crash of '87. Journal of Finance, 1993, 48, 1457-1473.	3.2	40

#	ARTICLE	IF	CITATIONS
19	Institutional ownership, information and liquidity. <i>Advances in Financial Economics</i> , 0, , 41-71.	0.4	31
20	Higher Prices from Entry: Pricing of Brand-Name Drugs. <i>SSRN Electronic Journal</i> , 1995, , .	0.4	22
21	Foreword from the Guest Editors. <i>Real Estate Economics</i> , 2003, 31, 305-311.	1.0	18
22	Debt, Agency and Management Contracts in REITs: The External Advisor Puzzle. <i>SSRN Electronic Journal</i> , 1998, , .	0.4	16
23	The Irrelevance of Margin: Evidence from the Crash of '87. <i>Journal of Finance</i> , 1993, 48, 1457.	3.2	13
24	Margin regulation and market quality: a microstructure analysis. <i>Journal of Corporate Finance</i> , 2004, 10, 549-574.	2.7	13
25	Is There a Term Structure of Futures Volatilities? Reevaluating the Samuelson Hypothesis. <i>SSRN Electronic Journal</i> , 1996, , .	0.4	7