Paul J Seguin

List of Publications by Year
in descending order

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	Margin regulation and market quality: a microstructure analysis. Journal of Corporate Finance, 2004, 10, 549-574.	2.7	13
2	Foreword from the Guest Editors. Real Estate Economics, 2003, 31, 305-311.	1.0	18
3	Inside Ownership, Risk Sharing and Tobin's q-Ratios: Evidence from REITs. Real Estate Economics, 2003, 31, 367-404.	1.0	92
4	The Value of Liquidity. Real Estate Economics, 2001, 29, 633-660.	1.0	71
5	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
6	Focus, Transparency and Value: The REIT Evidence. Real Estate Economics, 1999, 27, 587-619.	1.0	150
7	Managerial Style and Firm Value. Real Estate Economics, 1998, 26, 131-150.	1.0	47
8	Dividend Policy and Cash-Flow Uncertainty. Real Estate Economics, 1998, 26, 555-580.	1.0	144
9	Debt, Agency and Management Contracts in REITs: The External Advisor Puzzle. SSRN Electronic Journal, 1998, , .	0.4	16
10	Is There a Term Structure of Futures Volatilities? Reevaluating the Samuelson Hypothesis. SSRN Electronic Journal, 1996, , .	0.4	7
11	Expectations, efficiency, and euphoria in the housing market. Regional Science and Urban Economics, 1996, 26, 369-386.	1.4	99
12	An empirical examination of information, differences of opinion, and trading activity. Journal of Financial Economics, 1996, 40, 105-134.	4.6	254
13	Higher Prices from Entry: Pricing of Brand-Name Drugs. SSRN Electronic Journal, 1995, , .	0.4	22
14	Mean Reversion in Equilibrium Asset Prices: Evidence from the Futures Term Structure. Journal of Finance, 1995, 50, 361-375.	3.2	237
15	Volume, Volatility, and New York Stock Exchange Trading Halts. Journal of Finance, 1994, 49, 183-214.	3.2	162
16	Price stabilization in the market for new issues. Journal of Financial Economics, 1993, 34, 177-197.	4.6	197
17	Price Volatility, Trading Volume, and Market Depth: Evidence from Futures Markets. Journal of Financial and Quantitative Analysis, 1993, 28, 21.	2.0	497
18	The Irrelevance of Margin: Evidence from the Crash of '87. Journal of Finance, 1993, 48, 1457-1473.	3.2	40

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19	The Irrelevance of Margin: Evidence from the Crash of '87. Journal of Finance, 1993, 48, 1457.	3.2	13
20	Futuresâ€Trading Activity and Stock Price Volatility. Journal of Finance, 1992, 47, 2015-2034.	3.2	237
21	Futures-Trading Activity and Stock Price Volatility. Journal of Finance, 1992, 47, 2015.	3.2	180
22	Heteroskedasticity in Stock Returns. Journal of Finance, 1990, 45, 1129-1155.	3.2	296
23	Stock volatility and margin trading. Journal of Monetary Economics, 1990, 26, 101-121.	1.8	66
24	Heteroskedasticity in Stock Returns. , 1990, 45, 1129.		137
25	Institutional ownership, information and liquidity. Advances in Financial Economics, 0, , 41-71.	0.4	31