

Tyler Shumway

List of Publications by Year in descending order

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17
papers

7,664
citations

687220

13
h-index

996849

15
g-index

19
all docs

19
docs citations

19
times ranked

2934
citing authors

#	ARTICLE	IF	CITATIONS
1	Forecasting Bankruptcy More Accurately: A Simple Hazard Model. <i>The Journal of Business</i> , 2001, 74, 101-124.	2.1	1,854
2	Forecasting Default with the Merton Distance to Default Model. <i>Review of Financial Studies</i> , 2008, 21, 1339-1369.	3.7	1,573
3	Good Day Sunshine: Stock Returns and the Weather. <i>Journal of Finance</i> , 2003, 58, 1009-1032.	3.2	1,229
4	The Delisting Bias in CRSP Data. <i>Journal of Finance</i> , 1997, 52, 327-340.	3.2	831
5	The Delisting Bias in CRSP Data. <i>Journal of Finance</i> , 1997, 52, 327.	3.2	464
6	The Delisting Bias in CRSP's Nasdaq Data and Its Implications for the Size Effect. <i>Journal of Finance</i> , 1999, 54, 2361-2379.	3.2	458
7	Do Behavioral Biases Affect Prices?. <i>Journal of Finance</i> , 2005, 60, 1-34.	3.2	456
8	Learning by Trading. <i>Review of Financial Studies</i> , 2010, 23, 705-739.	3.7	431
9	Forecasting Default with the KMV-Merton Model. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	104
10	Is Sound Just Noise?. <i>Journal of Finance</i> , 2001, 56, 1887-1910.	3.2	95
11	Do Behavioral Biases Affect Prices?. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	47
12	Learning By Trading. <i>SSRN Electronic Journal</i> , 0, , .	0.4	40
13	Explaining Returns with Loss Aversion. <i>SSRN Electronic Journal</i> , 1998, , .	0.4	34
14	Does Disposition Drive Momentum?. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	29
15	Can Individual Investors Beat the Market?. <i>Review of Asset Pricing Studies</i> , 2021, 11, 552-579.	1.5	11
16	Can Individual Investors Time Bubbles?. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	1
17	Are Monthly Market Returns Predictable?. <i>Review of Asset Pricing Studies</i> , 2021, 11, 806-836.	1.5	0