

Tyler Shumway

List of Publications by Year in descending order

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17
papers

7,664
citations

687363

13
h-index

996975

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. The Journal of Business, 2001, 74, 101-124.	2.1	1,854
2	Forecasting Default with the Merton Distance to Default Model. Review of Financial Studies, 2008, 21, 1339-1369.	6.8	1,573
3	Good Day Sunshine: Stock Returns and the Weather. Journal of Finance, 2003, 58, 1009-1032.	5.1	1,229
4	The Delisting Bias in CRSP Data. Journal of Finance, 1997, 52, 327-340.	5.1	831
5	The Delisting Bias in CRSP Data. Journal of Finance, 1997, 52, 327.	5.1	464
6	The Delisting Bias in CRSP's Nasdaq Data and Its Implications for the Size Effect. Journal of Finance, 1999, 54, 2361-2379.	5.1	458
7	Do Behavioral Biases Affect Prices?. Journal of Finance, 2005, 60, 1-34.	5.1	456
8	Learning by Trading. Review of Financial Studies, 2010, 23, 705-739.	6.8	431
9	Forecasting Default with the KMV-Merton Model. SSRN Electronic Journal, 2004, , .	0.4	104
10	Is Sound Just Noise?. Journal of Finance, 2001, 56, 1887-1910.	5.1	95
11	Do Behavioral Biases Affect Prices?. SSRN Electronic Journal, 2001, , .	0.4	47
12	Learning By Trading. SSRN Electronic Journal, 0, , .	0.4	40
13	Explaining Returns with Loss Aversion. SSRN Electronic Journal, 1998, , .	0.4	34
14	Does Disposition Drive Momentum?. SSRN Electronic Journal, 2005, , .	0.4	29
15	Can Individual Investors Beat the Market?. Review of Asset Pricing Studies, 2021, 11, 552-579.	2.5	11
16	Can Individual Investors Time Bubbles?. SSRN Electronic Journal, 2014, , .	0.4	1
17	Are Monthly Market Returns Predictable?. Review of Asset Pricing Studies, 2021, 11, 806-836.	2.5	0