

# Tyler Shumway

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/12157691/publications.pdf>

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