Record Nr. UNINA9910449911903321 International real estate [[electronic resource] /] / guest editors, Tien **Titolo** Foo Sing and Seow Eng Ong Pubbl/distr/stampa [Bradford, England], : Emerald Group Pub., 2004 **ISBN** 1-280-51527-9 9786610515271 1-84544-385-3 Descrizione fisica 1 online resource (139 p.) Collana Journal of property investment & finance; ; v. 22, no. 1, 2004 Altri autori (Persone) SingTien Foo OngS. E (Seow Eng) Disciplina 363.5 Soggetti Real property - Asia Real property - Singapore Real property - Indonesia Real property - China - Hong Kong Housing - Asia Housing - Korea Electronic books. Lingua di pubblicazione Inglese **Formato** Materiale a stampa Monografia Livello bibliografico Note generali Description based upon print version of record. Nota di bibliografia Includes bibliographical references. Nota di contenuto CONTENTS; EDITORIAL ADVISORY BOARD; Abstracts and keywords; Guest editorial; Testing the statistical significance of real estate in an international mixed asset portfolio; Property price indices in the Commonwealth: An analysis of the trends and cyclical behaviours of house prices in the Asian markets; Land value capture mechanisms in Hong Kong and Singapore; Restrictions on the foreign ownership of property: Preferences for Korean seniors housing: Note from the publisher

This study re-examines the potential role that direct real estate can

play in institutional mixed-asset portfolios. The paper examines the statistical improvement in performance that can result from the

inclusion of real estate in an international mixed asset portfolio, using both in-sample and out-of-sample data. Using US real estate data the

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results provide evidence that in most cases real estate does not lead to a significant improvement in portfolio performance in sample. However, out-of-sample tests indicate that the asset does provide a valuable diversification asset, with significant im