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| Nota di contenuto | Intro -- Table of Contents -- List of Figures -- List of Tables -- List of Abbreviations -- 1 Introduction -- 2 Modified Fama-French Factors for REITs and the Impact of Short Selling -- 2.1 Introduction -- 2.2 Data Sources and Variable Construction -- 2.3 Empirical Analysis -- 2.4 Conclusion -- 3 Impacts of the Covid-19 Crisis on US Real Estate Investments: A Sectoral Performance and Spillover Analysis -- 3.1 Introduction -- 3.2 Previous Literature -- 3.3 Data and Method -- 3.4 Performance Metrics -- 3.4.1 Total Return -- 3.4.2 Volatility -- 3.4.3 Tail Risk -- 3.5 Spillover Analysis -- 3.5.1 Unadjusted - Total Return - Spillover Analysis -- 3.5.2 Stock Market Adjusted - Total Return - Spillover Analysis -- 3.5.3 Stock Market and Real Estate Market Adjusted - Total Return Spillover Analysis -- 3.5.4 Unadjusted - Volatility - Spillover Analysis -- 3.5.5 Stock Market Adjusted - Volatility - Spillover Analysis -- 3.5.6 Stock Market and Real Estate Market Adjusted - Volatility - Spillover Analysis -- 3.5.7 Unadjusted - Tail Risk - Spillover Analysis -- 3.5.8 Stock Market Adjusted - Tail Risk - Spillover Analysis -- 3.5.9 Stock Market and Real Estate Market Adjusted - Tail Risk - Spillover Analysis -- 3.5.10 Combined Results - Spillover Analysis -- 3.6 Conclusion -- 4 ESG Stocks in Times of Crisis: Evidence from US REITs During Covid-19 -- 4.1 Introduction -- 4.2 Previous Literature -- 4.3 Data and Method -- 4.4 Performance Metrics -- 4.4.1 Total Return -- 4.4.2 Volatility -- 4.4.3 Tail Risk -- 4.5 Before |

and During Covid-19 Comparison -- 4.6 Conclusion -- 5 Summary and
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