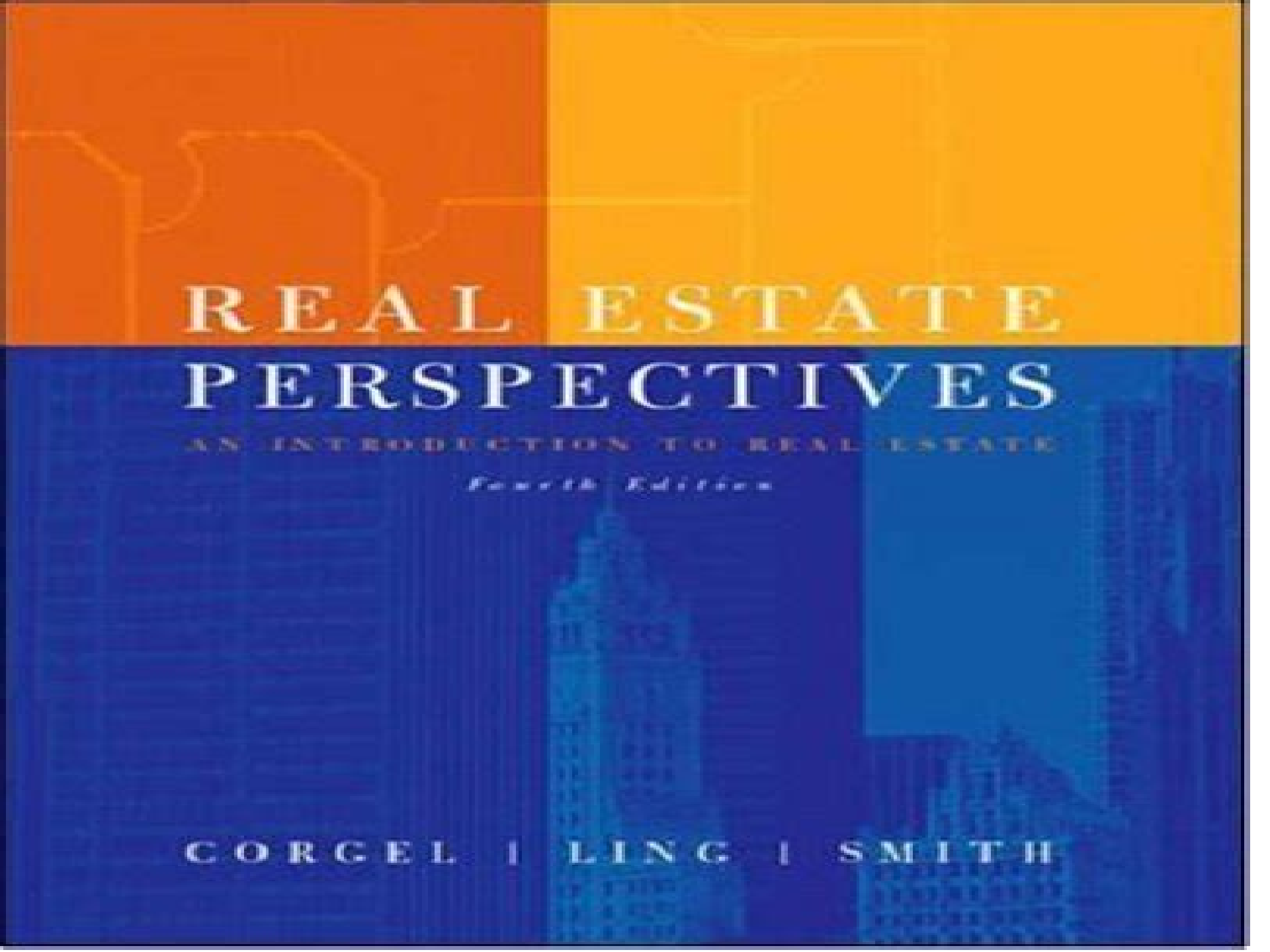




REAL ESTATE PERSPECTIVES

AN INTRODUCTION TO REAL ESTATE

Fourth Edition

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Real Estate Perspectives An Introduction To Real Estate

Martin Hoesli, Bryan D. Macgregor



Real Estate Perspectives An Introduction To Real Estate:

Real Estate Perspectives John B. Corgel, Halbert C. Smith, David C. Ling, 1998 This text provides a clear presentation of the numerous investment decisions involved in real estate such as whether and how to lease buy sell or mortgage a property how to analyze and predict the forces in the market that determine real estate values whether and when to renovate rehabilitate or demolish and when and how to divest a property The authors use Value as a unifying theme supporting their view that students best understand and appreciate the importance of the complex economic social and legal processes that affect real estate markets after they have developed an understanding of how real estate valuation and investment decisions are made The text provides a decision making framework through a greater use of technology and quantitative decision making tools It is organized into five perspectives Investment Market Value Mortgage Finance and Legal *Real Estate Perspectives* Halbert C. Smith, John B. Corgel, 1992 Global Decisions, Local Collisions David Ranney, 2003 A new politics for a new economy Real Estate Perspectives Halbert C. Smith, John B. Corgel, 1987 *Private Real Estate Investment* Roger J. Brown, 2005-02-03 Fiduciary responsibilities and related court imposed liabilities have forced investors to assess market conditions beyond gut level resulting in the development of sophisticated decision making tools Roger Brown s use of historical real estate data enables him to develop tools for gauging the impact of circumstances on relative risk His application of higher level statistical modeling to various aspects of real estate makes this book an essential partner in real estate research Offering tools to enhance decision making for consumers and researchers in market economies of any country interested in land use and real estate investment his book will improve real estate market efficiency With property the world s biggest asset class timely data on housing prices just got easier to find and use Excellent mixture of theory and application Data and database analysis techniques are the first of their kind Real Estate Perspectives John B. Corgel, Property Investment Martin Hoesli, Bryan D. Macgregor, 2014-01-09 Property investment markets and applied property research are now recognised as an increasingly important international phenomenon Written by two of the most respected academics in the field this authoritative guide provides a fresh and much needed perspective on this important subject The book examines the unique characteristics of property investment within the context of other capital markets The emphasis is strongly on the application of analytical tools from other markets to help academics and practitioners alike understand and apply the investment management of property with that of other asset classes The book is split into three parts each focusing mainly on direct commercial property The characteristics of the various asset classes in the investment background The analyses necessary to develop a property portfolio strategy An examination of property in a wider context This book will be invaluable to all undergraduate and postgraduate students on property courses worldwide It is also an essential tool to understanding this complex and exciting field for students on finance business and accountancy courses which cover property Its practical applied approach means that the book will be a welcome addition to the bookshelf of any researchers

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the original La Porta study Specifically Property stocks are very tangible assets that can easily be collateralised due to the direct property underpinning the net asset backing of Property stocks The end result of this research endeavour is to provide a framework for institutional portfolio investors to determine the appropriate countries whose real estate markets have the most favourable investor climate to facilitate a more attractive environment for institutional investors given the Means Variance Optimisation MVO methodology A tactical asset allocation strategy will be employed to determine the three stages that a global investor should undertake to arrive at the optimum proportions of funds to invest in Common stocks or Real Estate stocks in any country firstly based on an Emerging Developed country analysis then secondly a geographic Regional analysis and finally on Legal Origin analysis to distil the appropriate proportions of funds that should be invested This Dissertation has three original contributions which are as follows 1 An Empirical investigation of role of Legal origin on the performance of Real Estate stocks within the context of a tactical asset allocation strategy This dissertation studies the impact that Developed versus Emerging Regional markets and Legal Origin jurisdictions have on the results of the optimal MVO portfolios based on the highest Sharpe ratio and presents the research findings of this study at the Primary Secondary and Tertiary levels This dissertation is envisaged to fill the research gap between legal origin and the performance of Property stocks across four legal fraternities in 23 countries and make an original contribution in the Law Finance and Portfolio Management Literature 2 ACTIVE Ex Ante versus PASSIVE na ve portfolio management strategy The original contribution is the application of this methodology to property stocks specifically within a Legal Origin and Regional market framework Data is collated from 1984 to 2003 20 years inclusive from 23 countries with specific reference to the Common and Real Estate stocks markets therein A 5 year rolling Ex Post analysis is computed to determine the optimum allocation weights in a multi asset portfolio and subsequently an Ex Ante analysis next immediate year of the portfolio weights applied to an Actively managed portfolio This portfolio will be compared with actual portfolio performance from 1989 to 2002 fifteen subsequent years to determine whether the Ex ANTE methodology which underpinned the Active management strategy is preferred over a Passive equal investment in each asset class strategy for real estate stocks portfolio management The Ex Ante analysis will be undertaken at two stages Firstly Legal Origin markets and Secondly Regional markets 3 A replication of the Gordon et al 1995 study which determined the appropriate percentage based on the Markowitz Portfolio Theory MPT that should be invested in the Real Estate stock markets in 14 countries The original contribution is the application of Gordon s methodology to the Legal Origin markets proposed by La Porta et al 1997 This research study encompasses 23 c

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