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Diversification when It Hurts? The Joint Distributions of Real Estate and Equity Markets¹

John Knight, Colin Lizieri & Stephen Satchell

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are falling. This has implications for allocation strategies in mixed asset portfolios.

Keywords:

2. Or, for professional investors, by investing in securitized or unitized property vehicle

3. However, Lu and Mei (1999) observe that international real estate stocks show a

4. Other de-smoothing models produced very similar results.

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