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The transmission of shocks across real estate investment trust (REIT) markets

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Notes

Background information on REITs can be obtained from the National Association of Real Estate Investment Trusts (www.nareit.com).

For a discussion on the relationship between REITs and the stock and bond markets consult Liu et al. ([1990](#)), Liu and Mei ([1992](#)), Gyourko and Keim ([1992](#)), Ambrose et al. ([1992](#)), Myer and Webb ([1993](#)), Li and Wang ([1995](#)), Okunev and Wilson ([1997](#)), Peterson and Hsieh ([1997](#)), Chandrashekar ([1999](#)), Quan and Titman ([1999](#)), Ling and Naranjo ([1999](#)), and Glascock et al. ([2000](#)). With respect to the integration of international real estate markets consult Asabere et al. ([1991](#)), Ziobrowski and Curcio ([1991](#)), Myer et al. ([1997](#)), Liu and Mei ([1998](#)), Eicholtz et al. ([1998](#)), and Kleiman et al. ([2002](#)).

Research by Gilberto ([1990](#)), Gyourko and Keim ([1992](#)), Myer and Webb ([1993](#)), Seck ([1996](#)), and Glascock et al. ([2000](#)) examine the relationship between REITs and unsecuritized real estate assets.

The studies by He ([1998](#)) and Glascock et al. ([2000](#)) test for cointegration in the bivariate system only and use a shorter time period in their analysis.

The use of return indices follows from Richards ([1995](#)).

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