



# **Anomalies in the European REITs Market: Evidence from Calendar Effects (Palgrave Macmillan Studies in Banking and Financial Institutions)**

*Gianluca Mattarocci*

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Calendar anomalies are recursive trends in the price of securities, and their relevance is affected by the characteristics of the market in which the financial instrument is traded. Calendar anomalies attract the attention of practitioners and academics because they open up the possibility of predicting, at least in part, the dynamics of financial markets and security prices. These periods in the year that demonstrate particularly strong performance removes the hypothesis of market efficiency, since all information is not reflected in the price and allows investment strategies to achieve abnormal returns. The relevance of calendar anomalies depends on the characteristics of the market in which the security is traded. Real estate markets cannot be considered perfect and the degree of efficiency and liquidity highlights the opportunities and the importance of analysing the presence and role of calendar effects.

This book analyses calendar anomalies in the real estate industry with a focus on the European market. It considers annual, monthly and weekly calendar anomalies looking at a representative sample of European REITs and highlights the main differences amongst the countries. The author also takes into account a buy and hold strategy corrected for the day of the week effect, the turn of the month effect, the holiday effect, the January effect, and any other relevant calendar anomalies. *Anomalies in the European REITs Market* is an ideal resource for academics, master and PhD students specializing in asset management and real estate.



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