Liquidity and price discovery in real estate assets

de Wit, E.R.

Citation for published version (APA):

General rights
It is not permitted to download or to forward/distribute the text or part of it without the consent of the author(s) and/or copyright holder(s), other than for strictly personal, individual use, unless the work is under an open content license (like Creative Commons).

Disclaimer/Complaints regulations
If you believe that digital publication of certain material infringes any of your rights or (privacy) interests, please let the Library know, stating your reasons. In case of a legitimate complaint, the Library will make the material inaccessible and/or remove it from the website. Please Ask the Library: http://uba.uva.nl/en/contact, or a letter to: Library of the University of Amsterdam, Secretariat, Singel 425, 1012 WP Amsterdam, The Netherlands. You will be contacted as soon as possible.
The Tinbergen Institute is the Institute for Economic Research, which was founded in 1987 by the Faculties of Economics and Econometrics of the Erasmus University Rotterdam, University of Amsterdam and VU University Amsterdam. The Institute is named after the late Professor Jan Tinbergen, Dutch Nobel Prize laureate in economics in 1969. The Tinbergen Institute is located in Amsterdam and Rotterdam.

The following books recently appeared in the Tinbergen Institute Research Series:

448. L. PAN, Poverty, Risk and Insurance: Evidence from Ethiopia and Yemen.
454. S. VUJIĆ, Econometric Studies to the Economic and Social Factors of Crime.
455. F. HEUKELOM, Kahneman and Tversky and the Making of Behavioral Economics.
460. O.E. JONKEREN, Adaptation to Climate Change in Inland Waterway Transport.
462. J. NIEMCZYK, Consequences and Detection of Invalid Exogeneity Conditions.
463. I. BOS, Incomplete Cartels and Antitrust Policy: Incidence and Detection
464. M. KRAWCZYK, Affect and risk in social interactions and individual decision-making.
468. M.I. OCHEA, Essays on Nonlinear Evolutionary Game Dynamics.
469. J.L.W. KIPPERSLUIS, Understanding Socioeconomic Differences in Health
An Economic Approach.
471. R.P. FABER, Prices and Price Setting.
473. J.W. VAN DER STRAATEN, Essays on Urban Amenities and Location Choice.
476. A. PARAKHONYAK, Essays on Consumer Search, Dynamic Competition and Regulation.
478. J. LIU, Breaking the Ice between Government and Business: From IT Enabled Control Procedure Redesign to Trusted Relationship Building.
480. H. WU, Essays on Top Management and corporate behavior.
481. X. LUI, Three Essays on Real Estate Finance
482. E.L.W. JONGEN, Modelling the Impact of Labour Market Policies in the Netherlands
483. M.J. SMIT, Agglomeration and Innovations: Evidence from Dutch Microdata
484. S.VAN BEKKUM, What is Wrong With Pricing Errors? Essays on Value Price Divergence
485. X. HU, Essays on Auctions
486. A.A. DUBOVIK, Economic Dances for Two (and Three)
487. A.M. LIZYAYEV, Stochastic Dominance in Portfolio Analysis and Asset Pricing
488. B. SCHWAAB, Credit Risk and State Space Methods
489. N. BASTÜRK, Essays on parameter heterogeneity and model uncertainty
490. E.GUTIÉRREZ PUIGARNAU, Labour markets, commuting and company cars
491. M.W. VORAGE, The Politics of Entry
492. A.N. HALSEMA, Essays on Resource Management: Ownership, Market Structures and Exhaustibility
493. R.E. VLHAHU, Three Essays on Banking
494. N.E. VIKANDER, Essays on Teams and the Social Side of Consumption
495. E. DEMIREL, Economic Models for Inland Navigation in the Context of Climate Change
496. V.A.C. VAN DEN BERG, Congestion pricing with Heterogeneous travellers