

# CALL FOR PAPERS

## PENSION REAL ESTATE ASSOCIATION SPONSORED SPECIAL REAL ESTATE ISSUE OF THE JOURNAL OF PORTFOLIO MANAGEMENT

The Pension Real Estate Association (PREA) announces a call for papers for the 2017 Special Real Estate issue of *The Journal of Portfolio Management*, published by Institutional Investor. This will be the eighth special issue of JPM sponsored by PREA and devoted entirely to the investment characteristics of real estate and its fundamental drivers. All submitted manuscripts must be original work that has not been submitted for inclusion in another form such as another journal, magazine, or book chapter.

Authors are invited to submit papers on topics of interest to institutional real estate investors. Appropriate topics include, but are not limited to:

- Role of real estate in an investment portfolio
- Real estate risk-return metrics and benchmarks
- Real estate capital markets, capital flows, and liquidity
- International and cross-border investment issues
- Niche or non-traditional property sectors in institutional portfolios
- High yield debt as part of the real estate portfolio
- Technological and demographic disruption in real estate
- Transaction costs, incentive fees and their impact on performance
- CMBS and their relationship to private mortgages and the fixed-income markets
- Concerns of institutional versus individual investors
- Impact of the move from defined benefit to defined contribution pension plans
- Role of financial leverage in institutional real estate portfolios
- Commercial real estate derivatives
- Structure and performance of private equity real estate funds
- Risk management in real estate portfolios

The special issue's editors welcome papers with a variety of approaches and methodologies, but favor papers with a strong empirical content. Due to space constraints in the special issue, and a desire to concentrate on areas of research on institutional real estate investment not widely represented in other venues, the Special Real Estate Issue will **not** publish papers concentrating on publicly traded real estate equities such as REITs, unless they provide significant insights on the underlying real estate market.

All papers will be reviewed by the editorial board for this special issue or by individuals appointed by them. Authors should submit papers by **February 1, 2017** via e-mail to Frank Fabozzi ([fabozzi321@aol.com](mailto:fabozzi321@aol.com)) and Greg MacKinnon ([greg@prea.org](mailto:greg@prea.org)) as both PDF and Word file attachments. The subject of the e-mail should state "JPM- RE SPECIAL ISSUE".

### Special Issue Editorial Board:

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