2024/09/30　16:00～17:30

Speaker：Bertram Steininger　（KTH Royal Institute of Technology）

Title：Real Estate Tokens: Long-Term Relationship with Major Assets

Abstract：

We examine the complex long-term dynamics between real estate tokens and other major asset classes using COINtensity VECM, an advanced econometric methodology. By analyzing a comprehensive dataset that includes real estate tokens alongside traditional assets such as REITs, oil, gold, and stock indices, we uncover the evolving interconnectedness of these assets and their dynamic adjustments in response to deviations from long-term equilibria. Our findings reveal the varying intensity of cointegration effects over time, highlighting the fluid nature of financial markets. Additionally, we explore the potential causal relationship between the intensity of cointegration and profitability.