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1. Yves Choueifaty 1. is the head of Quantitative Asset Management, Europe, at Lehman Brothers in Paris, France. (yves.choueifaty{at}gmail.com) 2. Yves Coignard 1. is the co-deputy head of Quantitative Asset Management, Europe at Lehman Brothers in Paris, France. (yves.coignard{at}gmail.com) 1. To order reprints of this article, please contact Dewey Palmieri at dpalmieri@iijournals.com or 212 ...

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Choueifaty, Y. and Coignard, Y. (2008) Toward Maximum Diversification. The Journal of Portfolio Management, 35, 40-51.

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With the pursuit of diversification already at odds with how investors evaluate portfolios in hindsight, finding the correct level of diversification is probably more important than maximizing it. Choueifaty, Yves, and Yves Coignard. 2008. “Toward Maximum Diversification.”

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Maximum diversification portfolios use an objec-tive function recently introduced by Choueifaty and Coignard [2008] that maximizes the ratio of weighted-average asset volatilities to portfolio volatility. Like minimum variance, maximum diversification portfo-lios equalize each asset’s marginal contributions, given