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Toward Maximum Diversification YVES CHOUEIFATY AND YVES COIGNARD YVES CHOUEIFATY is the head of Quantitative Asset Management, Europe, at Lehman Brothers in Paris, France. yves.choueifaty@gmail.com YVES COIGNARD is the co-deputy head of Quantitative Asset Manage-ment, Europe, at Lehman Brothers in Paris, France. yves.coignard@gmail.com Copyright © 2008

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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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Along with the ongoing effort to build market cap–independent portfolios, the authors explore the properties of diversification as a driver of portfolio construction. They introduce a measure of the diversification of a portfolio that they term the diversification ratio. The measure is then employed to build a risk-efficient portfolio, or the Most- Diversified Portfolio.

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This article expands upon "Toward Maximum Diversification" by Choueifaty and Coignard [2008]. We present new mathematical properties of the Diversification Ratio and Most Diversified Portfolio (MDP), and investigate the optimality of the MDP in a mean-variance framework. Properties of the Most Diversified Portfolio by Yves ...

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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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The Maximum Diversification ® approach and Anti-Benchmark ® strategy were developed and refined in-house, and are maintained by the Research team. 24 investment professionals are Involved in research, working on a day to day basis to increase the theoretical foundation for the Anti-Benchmark ® investment approach – making it one of the largest, if not the largest, research team dedicated to a single investment strategy in the asset management industry.

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Toward Maximum Diversification Choueifaty and Coignard introduce and employ a diversification measure to build a risk- efficient portfolio. Yves Choueifaty, Tristan Froidure, Julien Reynier

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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

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