

Discover relevant topic-led research across more than 60 investment disciplines

PORTFOLIO MANAGEMENT RESEARCH with intelligence

(/)

My Account (/openid-connect/sams-sigma/login-redirect?prompt=login&openid\_connect\_destination=/content/iijinvest/20/1/108&custom\_message=You%27ll%20n

Find topics, articles or authors...



Selected Topic: All topics

## Risk Parity Portfolio vs. Other Asset Allocation Heuristic Portfolios

Denis Chaves, Jason Hsu, Feifei Li, Omid Shakernia

The Journal of Investing Spring 2011, 20 (1) 108 - 118

DOI: 10.3905/joi.2011.20.1.108

Download PDF

Add to Favorites

Share

Labels

Cite

Alerts



### The Journal of Investing Vol 20 Issue 1

(/content/iijinvest/20/1)

Volume 20, Issue 1

Spring 2011 (/content/iijinvest/20/1)

(/content/iijinvest/20/1)

Log in (/openid-connect/sams-sigma/login-redirect?

prompt=login&openid\_connect\_destination=/content/iijinvest/20/1/108) to access this content or Request a Demo (/Request-Demo)



Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid\_connect\_destination=/content/iijinvest/20/1/108)

Request a Demo (/Request-Demo)

Focus (/highwire\_display/entity\_view/node/92688/content\_tabs)

Article

Authors

...

Download PDF

Add to Favorites

Share

Labels

Cite

Alerts

Previous (Https://www.Pm-Research.Com/Content/Iijinvest/20/1/99)

Next

## Related Topics

---

[Portfolio Management in Theory and Practice](#)

---

[Portfolio Construction](#)

---

[Performance Measurement](#)

---

[Risk Management in Theory and Practice](#)

---

[VAR and Alternative Risk Measures](#)

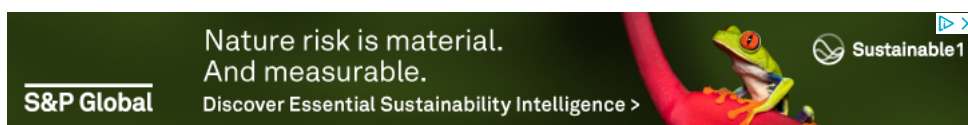
---

[Quantitative Finance](#)

---

[Statistical Methods](#)

---



Part of the With Intelligence Group

About  (/about-us)

Contact  (/contact-us)

## Locations

### New York

41 Madison Avenue  
20th Floor  
New York, NY 10010  
646 931 9045

### London

One London Wall  
London, EC2Y 5EA  
0207 139 1600

### Hong Kong

21/F Cityplaza Three,  
14 Taikoo Wan Road,  
Taikoo

---

## Explore our Research

### By Topic

[Portfolio Management in Theory and Practice \(/topic/portfolio-management-theory-and-practice\)](/topic/portfolio-management-theory-and-practice)

[Quantitative Finance \(/topic/quantitative-finance\)](/topic/quantitative-finance)

[Economics and Financial History \(/topic/economics-and-financial-history\)](/topic/economics-and-financial-history)

[Risk Management in Theory and Practice \(/topic/risk-management-theory-and-practice\)](/topic/risk-management-theory-and-practice)

[Asset Classes \(/topic/asset-classes\)](/topic/asset-classes)

[Regulation, Taxation, Governance, and Compliance \(/topic/regulation-taxation-governance-and-compliance\)](/topic/regulation-taxation-governance-and-compliance)

### By Journal

[Portfolio Management \(/content/iijpormgmt\)](/content/iijpormgmt)

[Financial Data Science \(/content/iijjfds\)](/content/iijjfds)

[Impact & ESG Investing \(/content/pmrjesg\)](/content/pmrjesg)

[Fixed Income \(/content/iijfixinc\)](/content/iijfixinc)

[Investing \(/content/iijinvest\)](/content/iijinvest)

[Derivatives \(/content/iijderiv\)](/content/iijderiv)

[Alternative Investments \(/content/iijaltinv\)](/content/iijaltinv)

[Retirement \(/content/iijretire\)](/content/iijretire)

[Wealth Management \(/content/iijwealthmgmt\)](/content/iijwealthmgmt)

[Beta Investment Strategies \(/content/iijindinv\)](/content/iijindinv)

[Structured Finance \(/content/iijstrfin\)](/content/iijstrfin)

[Trading \(/content/iijtrade\)](/content/iijtrade)

[Private Equity \(/content/iijpriveq\)](/content/iijpriveq)

[Practical Applications \(/pa-reports\)](/pa-reports)

© 2023 With Intelligence Ltd (<https://withintelligence.com/>) | All material subject to strictly enforced copyright laws.

[Cookies \(https://www.pageantmedia.com/cookies/\)](https://www.pageantmedia.com/cookies/)

[Code of ethics \(/code-of-ethics\)](/code-of-ethics)

[Terms & conditions \(https://www.pageantmedia.com/terms/\)](https://www.pageantmedia.com/terms/)

[Privacy policy \(https://withintelligence.com/privacy/\)](https://withintelligence.com/privacy/)