**Overview**

This file contains documentation for the method.

The method puts equal weight on each stock in each period. DeMiguel, Garlappi, and Uppal (2009) provide a further explanation of this method and show that it is a remarkably robust method for portfolio choice.

**References**

DeMiguel, V., Garlappi, L., & Uppal, R. (2009). Optimal versus naive diversification: How inefficient is the 1/N portfolio strategy?. *The review of Financial studies*, *22*(5), 1915-1953.