I first wandered into the Galerie Proscenium on the Rue de Seine in Paris in the winter of 1975. I was finally in the city I'd dreamed about since childhood. The dollar was strong and I had money in my pocket. Hanging on the gallery walls were original costume and scenic designs by Christian Bérard, Jean Cocteau, Leonor Fini, Léon Bakst, and others. These were names I knew from school and I'd seen reproductions of their work in books, but never the real thing up close and available to buy. I left the gallery giddy with excitement and, tucked under my arm, a Cocteau drawing of Serge Diaghilev and a Bérard design for Balanchine's Mozartiana. At the hotel, I unwrapped them and propped them up on the desk like a proud father. I think I spent weeks staring at those drawings trying to absorb that they were truly mine.

That began many years of what I won't call collecting, but more following the impulse to surround myself with images related to dance and theater—images evoking the world where I felt most comfortable. Over time I added pieces from London, New York, Berlin, Helsinki, South America, wherever I happened to be. The works were portable friends, really. They'd get packed and unpacked as addresses changed. Some never made it out of the bubble wrap in a few locations, but if there were at least a dozen or so up on the walls to admire, I could relax and feel like I was home.

There's also a lot of serendipity in this collection. Along with pieces that I bought, people gave me things. Jerome Robbins gave me the Larionov drawing after we'd worked together on Suite of Dances, and the Antoni Clavé costume design for Carmen came from Roland Petit. The Alexander Iacovleff is from Tatiana Liberman, and Alik Kostaki made a present of two abstract pieces by Anatoly Zverev from her father's collection. Roman Kaplan gave me an Alexander Khvostov-Khvostenko—just because he thought I should have it. And after American Ballet Theatre commissioned The Molino Room, David Salle gave me a design sketch for one of the scenes. The list of generous friends goes on and on.

But things even came by way of complete strangers. An elderly gentleman whose name I unfortunately can't remember visited me after a show and asked me if I knew who Valentine Gross was. I answered that I did, and the next day he showed up with one of her studies of Vaslav Nijinsky in Le Spectre de la Rose. He said he'd had it for a very long time and wanted me to have it. Extraordinary.

I gave a few things away, too. A friend would have a birthday, or a special event, and I'd take something off the wall and pass it on. It seemed more meaningful to give someone an original piece of art than, say, a book or a trinket from Tiffany's.

I never imagined that anyone would regard these works as a cohesive collection. I didn't go to auctions and didn't accumulate based on scholarship or study like a proper collector. It was simply what caught my eye and what I could afford at any given time.

It was Irina Aleksandrovnna Antonova, director of the Pushkin Museum in Moscow, who, after seeing the pieces I had hanging in my office, insisted I find a way to show the collection, essentially to honor the artists. Several years later Anatol Bekkerman, owner of the ABA Gallery in New York, suggested the collection be shown in his gallery, and here we are. I can only hope that others will enjoy these works as much as I have.

MIKHAIL BARYSHNIKOV