NEWS

AQR Paper Wins First Prize in Q Group’s 2017 Roger F. Murray Prizes

May 7, 2018

AQR’s “Betting Against Correlation” was awarded first prize in the Q Group’s 2017 Roger F. Murray Prizes, which recognize outstanding research presented at the Q Group’s semi-annual seminars. The paper takes a deeper look into what drives the low-risk effect, which is when low-beta and low-volatility assets return high alpha. It was authored by AQR’s Cliff Asness, Managing and Founding Principal; Andrea Frazzini, Principal; Lasse H. Pedersen, Principal; and Niels Joachim Gormsen of Copenhagen Business School. Cliff presented the paper at the Q Group’s Spring Seminar.

Learn more about the award criteria and winners here.

The views and opinions expressed herein are those of the author and do not necessarily reflect the views of AQR Capital Management, LLC, its affiliates or its employees.

The information contained herein is only as current as of the date indicated, and may be superseded by subsequent market events or for other reasons. Neither the author nor AQR undertakes to advise you of any changes in the views expressed herein.

This information is not intended to, and does not relate specifically to any investment strategy or product that AQR offers. It is being provided merely to provide a framework to assist in the implementation of an investor’s own analysis and an investor’s own view on the topic discussed herein.

Past performance is no guarantee of future results.
Certain publications may have been written prior to the author being an employee of AQR.