NEWS

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

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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 Nels 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.

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