P E R S P E C T I V E

[illegible]

February 8, 2019 - Cliff Asness

Cliff points out that although the benefits of combining factors into a diversified portfolio are large and well understood, one obstacle for many is gaining intuition about results. He tries to help.

[illegible]

December 19, 2018 - Cliff Asness

Cliff discusses why many of the breathless articles and TV headlines we've seen lately about the overall U.S. stock market are just not that interesting.

A L T E R N A T I V E   I N V E S T I N G

[illegible]

December 20, 2018 - Cliff Asness

Cliff introduces AQR's 20th anniversary anthology, a collection of 20 papers that we're collectively most proud of and that we think best sum up our work.

A L T E R N A T I V E   I N V E S T I N G

[illegible]

November 23, 2018 - Cliff Asness

This year of pain in liquid alternatives has continued. Cliff shows the results of an AQR representative liquid alts portfolio and based on an analysis of it, discusses how our investment process and our long-term liquid alts record remains sound, how October was disappointing but not a particularly abnormal outcome, and how our process has been well-behaved over time, particularly compared with the market portfolio.

A L T E R N A T I V E   I N V E S T I N G

[illegible]

October 22, 2018 - Cliff Asness

In a follow-up to Liquid Alt Ragnarök?, Cliff shows the results of an illustrative portfolio that does the opposite of what we'd normally do in the spirit of George Costanza, who in one episode of Seinfeld decided he must, in all things, do the opposite of what he'd normally do.

A L T E R N A T I V E   I N V E S T I N G

[illegible]

September 7, 2018 - Cliff Asness

Cliff discusses the recent tough times for quantitative factor-based liquid alts and makes the case for why the painful and difficult times are a big part of why our quantitative factors are real and can improve long-term results for those who can allocate part of their portfolio to them and then stick with it.

A L T E R N A T I V E   I N V E S T I N G

[illegible]

August 8, 2018 - Cliff Asness

Cliff discusses the launch of the AQR podcast, The Curious Investor.

ASSET ALLOCATION

[illegible]

June 20, 2018 - Cliff Asness

My colleagues have written two papers questioning things we thought we knew. The first questions what we really know about current stock market valuations forecasting long-horizon future returns and the second explores whether or not the size effect really exists.

ALTERNATIVE INVESTING

[illegible]

June 28, 2018 - Cliff Asness

Cliff discusses the winners of the 2018 AQR Insight Award.

ALTERNATIVE INVESTING

[illegible]

May 31, 2018 - Cliff Asness

Cliff explains once again why hedge fund returns shouldn’t be compared to 100% long equities, how to do a more proper comparison, and then shares results.

BEHAVIORAL FINANCE

[illegible]

March 1, 2018 - Cliff Asness

We model when a hockey coach should pull the goalie when trailing and then discuss how our results relate to key lessons for portfolio and risk management, and business in general.