

V O L A T I L I T Y



October 31, 2018 - [Roni Israelov](#)

AQR Principal Roni Israelov answers questions about the volatility risk premium (VRP), including how it is similar to other alternative risk premia and how AQR implements it.

F I X E D I N C O M E



October 12, 2018 - [Jordan Brooks](#)

AQR Managing Director Jordan Brooks answers questions about systematic fixed income, including how AQR implements the strategy and what makes it different from smart beta.

B E H A V I O R A L F I N A N C E



July 27, 2018

Richard Thaler, a founding father of behavioral finance and the 2017 recipient of the Nobel Prize in Economics, discusses his pioneering research, including how our behaviors influence decision making and investing and what to do about it.

F I X E D I N C O M E



May 8, 2018 - [Cliff Asness](#)

Cliff Asness was interviewed on Bloomberg Television about AQR's expansion into fixed income. The segment focused on our diversified, factor-based approach relative to traditional fixed income portfolios.



January 10, 2018 - [Antti Iltanen](#), [Rodney N. Sullivan](#), [Ed Thorp](#)

We sat down with Ed Thorp, a pioneer in the mathematical analysis of casino games and investing, to get his insights on an array of topics from casino gambling to quantitative investing.

P O R T F O L I O C O N S T R U C T I O N



October 2, 2017 - [Antti Iltanen](#), [Lasse H. Pedersen](#), [Rodney N. Sullivan](#)

This issue of "Words from the Wise" features an interview with Robert Engle, Nobel prize winner and father of risk modeling. Engle discusses his breakthrough research on analyzing economic time series with time-varying volatility.

P O R T F O L I O C O N S T R U C T I O N



October 10, 2016 - [Antti Iltanen](#), [Rodney N. Sullivan](#)

Roger Urwin, global head of investment content at Willis Towers Watson, discusses in a Q&A how two powerful industry trends—specialization and complexity—will continue to have impact in coming years.

P O R T F O L I O C O N S T R U C T I O N



February 16, 2016 - [AQR Capital Management](#)

Attorneys Amy Pocino Kelly and Julie Stape discuss fiduciary due diligence considerations for defined contribution (DC) plans.

P O R T F O L I O C O N S T R U C T I O N



January 29, 2016 - [Antti Iltanen](#), [Rodney N. Sullivan](#)

A question-and-answer session with Harry M.

F E E S



December 11, 2015 - [Antti Iltanen](#), [Rodney N. Sullivan](#)

An executive summary of the main themes explored in a question-and-answer session with John C. Bogle.

