Andrea Frazzini

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APPOINTMENTS

AQR Capital Management LLC	Principal	2014 - present
Leonard N. Stern School of Business	Adjunct Professor of Finance	2011 - present

PAST APPOINTMENTS

AQR Capital Management LLC	Vice President	2008 - 2013
University of Chicago, Booth School of Business	Associate Professor of Finance	2009 - 2009
University of Chicago, Booth School of Business	Assistant Professor of Finance	2005 - 2009

EDUCATION

PhD in Economics	Yale University	2001 - 2005
MSc in Economics	London School of Economics and Political Science	2000 - 2001
BS in Economics	Università degli Studi Roma Tre	1996 - 2000

OTHER POSITIONS

National Bureau of Economic Research	Research Fellow	2005 - 2009
The Center for Research in Security Prices	Director	2007 - 2009
DKR Capital Partners	Consultant	2007 - 2008
Cake Financial	Advisor	2007 - 2009
JP Morgan, Statistical Arbitrage Group	Consultant	2006 - 2007
Bank of England, Financial Stability Group	Intern	2002 - 2002

FELLOWSHIPS, HONORS AND AWARDS

15th Annual Bernstein Fabozzi/Jacobs Levy Award	2013
Roger F. Murray Price	2012
Swiss Finance Institute Outstanding Paper Award	2011
Journal of Finance: Smith Breeden Prize	2011
Journal of Finance: Smith Breeden Prize	2008
Journal of Financial Economics: Fama/DFA Prize	2008
Initiative on Global Markets Research Grant	2007
Barclays Global Investors Award, Best Paper in Asset Pricing	2007
BSI Gamma Foundation Grant, Firm Characteristics and Investment Management	2001

Winner: Chicago Quantitative Alliance 13th annual academic competition	2006
Winner: PanAgora Asset Management - Crowell Prize	2005
Winner: Chicago Quantitative Alliance 11th annual academic competition	2004
Yale University Fellowship	2001 – 2005
Whitebox Advisors Doctoral Fellowship, Yale International Center for Finance	2004
Ente Einaudi: Visiting Scholar Fellowship	2003
Medio Credito Centrale: Marco Fanno Fellowship	2001 - 2003

SELECTED PUBBLICATIONS

The Devil in HML's Details, Cliff Asness and Andrea Frazzini, *Journal of Portfolio Management*, 39, 49-68.

Betting Against Beta, Andrea Frazzini and Lasse Heje Pedersen (2013). *Journal of Financial Economics*, 111, 1-25. (Swiss Finance Institute Outstanding Paper Award, 2011, Roger F. Murray Prize, 2011).

"Leverage Aversion and Risk Parity" (with Cliff Asness and Lasse H. Pedersen), *Financial Analysts Journal,* 68(1), 47-59

"Hiring Cheerleaders: Board Appointments of "Independent" Directors" (with Lauren Cohen and Christopher Malloy), *Management Science*, 58(6), 1039-1058

"Sell Side School Ties" (with Lauren Cohen and Christopher Malloy), 2010, *Journal of Finance* 65, 1409-1437. (*2010 Smith Breeden Prize, Distinguished Paper Prize*)

"The Small World of Investing: Board Connections and Mutual Fund Returns" , 2008 (with Lauren Cohen and Christopher Malloy) *Journal of Political Economy*, Vol. 116, 951-979. (*Barclays Global Investors Best Paper Award)*

"Economic Links and Predictable Returns" (with Lauren Cohen). 2008 , *Journal of Finance* (*2009 Smith Breeden Distinguished Paper Prize*)

Dumb Money: Mutual Fund Flows and the Cross-Section of Stock Returns , (with Owen Lamont), 2008 , *Journal of Financial Economics . (Fama/DFA Prize for Capital Markets and Asset Pricing*)

The Disposition Effect and Under-reaction to News, 2006, *Journal of Finance*. (*First Prize, Chicago Quantitative Alliance Academic Paper Competition, PanAgora Asset Management Crowell Memorial Prize*)