Wes Anderson usually isn’t thrilled to talk about himself onstage, but the filmmaker behind such movies as “Moonrise Kingdom” and the upcoming “Grand Budapest Hotel” is feeling differently ahead of his talk on Thursday at the New York Public Library.

“I usually tend to look forward to a Q&A-type public experience with a combination of fear, dread and terror,” he said. “But Paul’s talks at the NYPL are actually, genuinely fun.”

The source of his excitement is Paul Holdengräber, the animated director of “Live From the NYPL.” In the library’s discussion series, like this week’s talk with Mr. Anderson, Mr. Holdengräber has been known to jibe with everyone from Pete Townsend to Toni Morrison. No subject seems to elude his interest.

“He asks very different questions than most interviewers,” said Rebecca Mead, a writer for the New Yorker who discussed her new book “My Life in Middlemarch” with Mr. Holdengräber last month. “There’s an element of the psychoanalytic in his questioning. He’ll interrogate the pauses and the places where your sentence fades out because you’ve come to something that you don’t want to say. He made me almost cry.”

Mr. Holdengräber assumed his duties at the library’s main branch in 2004, when he took up the charge "to make the lions roar," as he routinely states on stage. The lion statues guarding the soaring lobby of the Fifth Avenue entrance, he said, embody special qualities with their names, Patience and Fortitude.

“I love the entrance because it diminishes us,” Mr. Holdengräber said. “We’re small, but...
there's a whole world to discover."

His office in the bowels of the building is crammed with books and ephemera collected from interview subjects past and future. There's a Jay Z poster, from a discussion event in 2010, and galleys from authors scheduled for talks yet to come.

"Insofar as there's a programming process, it has to do with elective affinities," Mr. Holdengräber, 53 years old, said of his eclectic tastes. "What motivates it is just being ravenous, having an appetite for appetite and being a curator of public curiosity."

Past events have included Tom Wolfe, Warren Buffett and Supreme Court Justice Stephen Breyer. Events later this year include the writer Malcolm Gladwell, artist Kara Walker, magician Ricky Jay, "Fight Club" author Chuck Palahniuk and Brooklyn Brewery co-founder Steve Hindy.

From all of them, Mr. Holdengräber requests a seven-word autobiography to be read and discussed on stage. Classics of the genre include Don DeLillo ("Bronx boy wondering why he is here") and Madeleine Albright ("optimist who worries a lot; grateful American").

Mr. Holdengräber said his favorite interview came from a surprising source: Mike Tyson.

"The most extraordinary interview I've done, without a doubt," Mr. Holdengräber said. "He said a room without a book is like a body without a soul. I found out later it was a sentence from Cicero."

They talked about 5th-century European kings and watched archival fights with the sound turned off. Asked about the lessons of his trainer Cus D'Amato, Mr. Tyson stilled the room with talk of having been trained to maim, dismantle and kill.

"It was so candid, so raw, so rough, so real, so extraordinary to hear someone say that on stage," Mr. Holdengräber said.

Knowing the boxer’s passion for pigeons, Mr. Holdengräber showed him the library's prized copy of John James Audubon’s "The Birds of America," which measures nearly four feet tall and requires two curators to turn a page. Mr. Tyson also admired an early edition of a favorite book: Machiavelli’s "The Prince."

To prepare for his Thursday interview with Mr. Anderson, Mr. Holdengräber has been watching old movies and reading Stefan Zweig, an Austrian writer whose books, some from his prime in the 1920s and '30s, figure into "The Grand Budapest Hotel." "Zweig is a writer who—I always exaggerate everything, so let's just say emphatically—is one of the most important writers of my entire life," Mr. Holdengräber said.

He had originally wanted to invite the filmmaker to talk about Marcel Proust, before learning of a shared devotion to an author largely forgotten in the U.S.

"Hopefully the library will be one of the ways in which we can make Zweig again as famous as he needs to be," Mr. Holdengräber said. "It's amazing to think of the power of serendipity."