Tyler Abbot

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PERMANENT ADDRESS
11601 Autumn Ridge dr.
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EDUCATION

Sciences Po, Paris, France
Ph.D. in Economics, May 2018 (expected)
M.Sc. in Economics, May 2015. Cum laude (top 10% for all master's programs).

Princeton University, Princeton, NJ, USA
Visiting Exchange Student, Department of Economics, Fall 2017 - Spring 2018

Columbia University, New York, NY, USA
Visiting Scholar, Department of Economics, Spring 2017

University of Texas at Austin
Bachelor's of Business Administration, May 2013
Bachelor's of Arts in French Language, May 2013
G.P.A. 3.6/4.0

TEACHING EXPERIENCE

Programming for Economists: Instructor	Sciences Po	Fall 2016
Graduate Macro 2: TA	Sciences Po	Spring 2016
Python for Economists: Instructor	Sciences Po	Fall 2015
Intermediate Macroeconomics: TA	Sciences Po	Fall 2014
GRE Tutor	Vincia Prep	Summer 2013 - Summer 2014

RESEARCH EXPERIENCE

RA to Nicolas Cœurdacier	Sciences Po	Fall 2015 - Present
RA to Zsofia Barany	Sciences Po	Summer 2014 - Spring 2015
RA to Chacko George	UT Austin	Fall 2012

HONORS AND AWARDS

Finalist for SIAM FME Conference Paper Prize, Fall 2016
Successfully Nominated for Princeton Initiative: Macro, Money and Finance, Fall 2016
Best Master's Thesis in Economics, Sciences Po Ecole Doctorale, Spring 2015
University Honors at UT Austin, Fall 2010 - Spring 2011, Fall 2012 - Spring 2013

FELLOWSHIPS AND GRANTS

Alliance Doctoral Mobility Grant, 2017
SIAM Travel Grant, 2016
Princeton Initiative Travel Grant, 2016
Sciences Po Doctoral Mobility Grants (several), 2016
5th Berlin Workshop on Mathematical Finance for Young Researchers Travel Grant, 2016
Sciences Po Doctoral School Scholarship, 2015 - 2018

WORKING PAPERS

"Heterogeneous Risk Preferences in Financial Markets", 2017

WORK IN PROGRESS

"Identification and Estimation of Non-Linear, Continuous Time Macro Models"
"Estimating Distributions of Risk Preferences in Financial Markets"
"Heterogeneous Risk Preferences in Incomplete Financial Markets"
"Idiosyncratic Risk and Location Choice in the Face of Transportation Costs", with Simon Fredon

INVITED PRESENTATION

2017: Paris 6 and 7 Joint MathfiProNum Seminar (planned)

CONFERENCE PRESENTATION

2017: Rutgers Mathematical Finance, Probability, and Partial Differential Equations Conference (planned)
Columbia GSB Doctoral Seminar
American Economic Association Annual Meeting (Poster)
2016: Paris Winter Finance Meeting
Sciences Po Internal Lunch Seminar
SIAM Conference on Financial Mathematics and Engineering
Bachelier International Conference on Monte Carlo Techniques (Poster)
5th Berlin Workshop on Mathematical Finance for Young Researchers (Poster)
Sciences Po Internal Lunch Seminar
Sciences Po Internal 1st Year Doctoral Students Conference
Paris PhD Game Theory Seminar

CONFERENCE ATTENDANCE

2016: Bachelier Workshop on Particle Methods for Management of Risk
Society for Economic Dynamics Annual Meeting
2015: 9th Joint French Macro Workshop - Banque de France
2014: Dynare Summer School - Banque de France

COMPUTER SKILLS

Advanced: Python, R, MatLab, LaTeX
Introductory: Git, Jekyll, Markdown, HTML

EXTRACURRICULAR ACTIVITIES

We Connect The Dots 2017 Hackathon, Volunteer
Texas Rock Climbing - Vice President
Texas Parks and Wildlife - Hueco Tanks State Historic Site Volunteer Guide
Languages: Fluent in French, Native English Speaker