

Tyler Beason

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CONTACT INFORMATION	3068 Pamplin Hall Department of Finance, Insurance, and Business Law Pamplin College of Business Virginia Tech Blacksburg, VA 24061	+1 540-231-5002 beasont@vt.edu tbeason.com [link to current CV]
ACADEMIC APPOINTMENTS	Virginia Tech, Pamplin College of Business Assistant Professor of Finance Russell & Arlene Oliver Junior Faculty Fellow	Blacksburg, VA 2021 - present 2021 - present
EDUCATION	Arizona State University Ph.D. in Finance Dissertation title: Essays in Financial Economic Modeling Dissertation co-chairs: Rajnish Mehra and Sunil Wahal Bradley University M.Sc. in Quantitative Finance B.Sc. in Finance; B.Sc. in Mathematics	Tempe, AZ 2021 Peoria, IL 2015 2014
FOCUS	Asset Pricing, Tail Risk, Macrofinance, Algorithmic Trading, Computational Finance	
PUBLICATIONS	Dissecting the Equity Premium (with David Schreindorfer) Journal of Political Economy, 2022, 130(8): 2203-2222	
WORKING PAPERS	* = <i>presentation by co-author, presentations include scheduled</i> The Anatomy of Trading Algorithms (with Sunil Wahal) Presentations: <i>NBER Big Data and HPC in Economics*</i> , <i>ASU*</i> , <i>Microstructure Exchange*</i> , <i>Purdue*</i> , <i>Virginia*</i> , <i>SMU*</i> , <i>EFA 2020</i> , <i>World Symposium on Investment Research 2020</i> , <i>FMA 2020</i> , <i>NBER Big Data and Securities Markets*</i> , <i>EFA (US) 2021</i> , <i>SWFA 2021</i> , <i>CFMR 2021</i> , <i>AQR*</i> Is the Variance Risk Premium a ‘VRP’ (Very Reliable Predictor)? (with Brad Paye & Andrey Ermolov) Elementary Sufficient Conditions for a Level Factor	
WORK IN PROGRESS	The Mathematics of Terminal Wealth An Improved Spline Method for Fitting Risk-Neutral Densities from Options Surfaces Market and Size in Multifactor Asset Pricing Models	
PRE-PHD PUBLICATIONS	Simulation of a Financial Market: The Possibility of Catastrophic Disequilibrium (with Amit Sinha, Philip Horvath, and Kelly Roos) Chaos, Solitons, & Fractals, 2019, 125, 13-16.	

TEACHING EXPERIENCE	Instructor	
	FIN3144 Investments (UGRD), VT	2021-2025
	Mean evaluation 5.4/6.0	
	FIN6004 Doctoral Development (PhD), VT	2021-2025
	FIN300 Fundamentals of Finance (UGRD), ASU	2018
	Mean evaluation 6.6/7.0	
	FIN700 Research Methods (PhD), ASU	2016-2017
	Teaching Assistant	
	FIN525 Investments (MBA), ASU	2018-2021
	FIN421 Security Analysis & Portfolio Mgmt (UGRD), ASU	Spring 2016
SERVICE	University Committees	
	Undergraduate Honor System Panel Member, VT	2023-2025
	Finance Tenure Track Search Committee, VT	2022-2025
	Ph.D. Program Committee, VT	2021-2025
	Finance Doctoral Committee, ASU	2016-2017, 2019-2020
	Foster College of Business Curriculum Committee, Bradley	2014-2015
	Advising	
	Kingway Lin, PhD Committee Member, VT	2024
	Ad Hoc Reviewer	
	Journal of Financial and Quantitative Analysis, Journal of Empirical Finance, Journal of Banking and Finance, Emerging Markets Review, Annals of Finance, Journal of International Financial Markets, Institutions, & Money, NSF Economics Program	
	Professional Affiliations	
	American Economic Association, American Finance Association, Financial Management Association, European Finance Association	
SKILLS	Julia, MATLAB, SAS, git, LaTeX, Big Data, HPC	
CITIZENSHIP	United States of America	