Tyler Beason, Ph.D.

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Summary

Quantitative finance researcher focused on empirical alpha/risk signals across equities and derivatives. Deep experience with CRSP/Compustat, TAQ, and index options data; strong econometrics and Monte Carlo background; comfortable across monthly to intraday horizons. Published in the *Journal of Political Economy*.

Targeting quantitative investing roles; open to research, portfolio, risk, and research-engineering positions. Chicago-based; relocation not required.

Core Skills

Data:	CRSP/Compustat, TAQ, index options data; large-scale panel & intraday datasets
Markets:	Equities, index options, futures; risk premia, tail risk, volatility
Methods:	Time-series econometrics, factor modeling, bootstrapping, regularization & cross-validation
Tools:	Julia, MATLAB, SAS, Git, LaTeX, HPC/parallel compute

Experience

Virginia Tech 2021–Present
Assistant Professor of Finance

- Led quantitative research across equity risk premia, alpha signals/factor models, tail risk, and derivatives analytics; published in the *Journal of Political Economy*
- Built reproducible research pipelines using CRSP/Compustat, TAQ (tick-level), and full-surface options data; implemented model optimization, estimation, backtesting, and Monte Carlo simulation frameworks
- Developed and validated empirical analytics spanning risk-neutral information extraction from option surfaces, execution-quality diagnostics, and market-impact measurement using high-frequency data
- Presented results to technical audiences (NBER; Federal Reserve System) and practitioner venues; consistently recognized for clear communication of quantitative concepts (strong teaching evaluations)

Selected Research

Dissecting the Equity Premium (with D. Schreindorfer) — *Journal of Political Economy*, 2022
Options-based decomposition of aggregate equity risk premia; clarifies role of tail risk in expected returns

The Anatomy of Trading Algorithms (with S. Wahal)
Empirical study of algorithmic equities order execution using institutional/high-frequency data

Is the Variance Risk Premium a 'VRP' (Very Reliable Predictor)? (with B. Paye & A. Ermolov)
Return forecast reliability hinges on variance measurement choices; economic restrictions improve performance

Elementary Sufficient Conditions for a Level Factor
Bounds the distance between the leading covariance eigenvector and a constant vector (equal-weight portfolio)

Education

Ph.D., Finance — Arizona State University, 2021
M.S., Quantitative Finance — Bradley University, 2015
B.S., Finance & B.S., Mathematics — Bradley University, 2014

Certification

CFA Program — Level II: Passed (Nov 2025)