Tyler Beason

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INFORMATION W.P Carey School of Business Email: tbeason@asu.edu
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Tempe, AZ 85287

INTERESTS Asset Pricing, Tail Risk, Macrofinance, Algorithmic Trading, Computational Finance

EDUCATION Ph.D., Finance Expected May 2021

Arizona State University, Tempe, AZ, USA

Committee: Rajnish Mehra, Sunil Wahal, Seth Pruitt, David Schreindorfer Job Market Paper: Cash Flows in Equilibrium Asset Pricing Models

M.Sc., Quantitative Finance
B.Sc., Finance; B.Sc., Mathematics
May 2014
Bradley University, Peoria, IL, USA

Research Work in Progress

* = presentation by co-author, presentations include scheduled

On Sources of Risk Premia in Representative Agent Models (with David Schreindorfer)

Revise & Resubmit at Journal of Political Economy

Presentations: Carnegie Mellon*, Iowa*, Washington*, Federal Reserve Board*, ASU*, MFA 2020*, 7th SAFE Asset Pricing Workshop*

The Anatomy of Trading Algorithms (with Sunil Wahal)

Submitted

Presentations: NBER Big Data and HPC in Economics*, ASU*, Microstructure Exchange*, Purdue*, Virginia*, SMU*, EFA 2020, World Symposium on Investment Research 2020, FMA 2020

Heterogeneity and Household Portfolio Choice

Terminal Wealth in the Presence of Contributions

Pre-PhD Work

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 Instructor

EXPERIENCE FIN300 Fundamentals of Finance (UGRD), ASU Summer 2018 FIN700 Research Methods (PhD), ASU 2016-2017

Teaching Assistant

FIN525 Investments (MBA), ASU 2018-2020 FIN421 Security Analysis & Portfolio Mgmt (UGRD), ASU Spring 2016

AWARDS Student & Travel Awards

Macro-Finance Society Travel Grant	2018
AFA Student Travel Award	2018
Academic Excellence Award	2015
Foster College of Business Dean's Award for Undergraduate Research	2015
Kalman Goldberg Award	2014
Outstanding Graduate in Quantitative Methods	2014
Dr. Alfonse & Nancy Masi Intl. Scholars Award for Student Research	2014
Foster College of Business Dean's Award for Undergraduate Research	2014

Service Committees

ASU Finance Doctoral Committee 2016-2017, 2019-2020 Foster College of Business Curriculum Committee 2014-2015

Referee

Journal of Banking and Finance (2017, 2019, 2020) Emerging Markets Review (2018)

Discussions

2017 FMA Annual Meeting

Professional Affiliations

American Economic Association, American Finance Association, Financial Management Association, European Finance Association

COMMITTEE Rajnish Mehra (Co-chair)

E.N. Basha Arizona Heritage Endowed Chair

Professor of Finance and Economics

W.P. Carey School of Business

Phone: 480-965-6335

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Department of Economics Arizona State University

Sunil Wahal (Co-chair)

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Seth Pruitt

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David Schreindorfer

Assistant Professor of Finance Phone: 480-965-6212 W.P. Carey School of Business E-mail: david.schreindorfer@asu.edu

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