

Tyler Beason

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CONTACT INFORMATION	Department of Finance W. P. Carey School of Business Arizona State University	+1 480-735-9791 tbeason@asu.edu tbeason.com
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 <i>expected</i> May 2021 Peoria, IL 2015 2014
RESEARCH AREAS	Asset Pricing, Tail Risk, Macrofinance, Algorithmic Trading, Computational Finance	
WORKING PAPERS	* = presentation by co-author, presentations include scheduled On Sources of Risk Premia in Representative Agent Models (with David Schreindorfer) <i>Revise & Resubmit at Journal of Political Economy</i> Presentations: <i>Carnegie Mellon*</i> , <i>Iowa*</i> , <i>Washington*</i> , <i>Federal Reserve Board*</i> , <i>ASU*</i> , <i>MFA 2020*</i> , <i>7th SAFE Asset Pricing Workshop*</i> , <i>Alabama*</i> The Anatomy of Trading Algorithms (with Sunil Wahal) <i>Submitted</i> 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> Cash Flows in Equilibrium Asset Pricing Models Presentations: <i>ASU</i> , <i>Office of Financial Research</i> , <i>FRB Chicago</i> , <i>University of Houston</i> , <i>Boston University</i> , <i>Virginia Tech</i> Heterogeneity and Household Portfolio Choice Presentations: <i>ASU</i>	
WORK IN PROGRESS	The Mathematics of Saving	
OLDER PAPERS	Simulation of a Financial Market: The Possibility of Catastrophic Disequilibrium (with Amit Sinha, Philip Horvath, and Kelly Roos) <i>Chaos, Solitons, & Fractals</i> , 2019, 125, 13-16.	
TEACHING EXPERIENCE	Instructor FIN300 Fundamentals of Finance (UGRD), ASU Mean evaluation 6.6/7.0 FIN700 Research Methods (PhD), ASU	Summer 2018 2016-2017

Teaching Assistant

FIN525 Investments (MBA), ASU

2018-2020

FIN421 Security Analysis & Portfolio Mgmt (UGRD), ASU

Spring 2016

SERVICE**Committees**

ASU Finance Doctoral Committee

2016-2017, 2019-2020

Foster College of Business Curriculum Committee

2014-2015

Referee

Journal of Banking and Finance, Emerging Markets Review

Professional Affiliations

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

**DISSERTATION
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SKILLS

Julia, MATLAB, SAS, git, LaTeX, Big Data, HPC

CITIZENSHIP

United States of America