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

Academic Appointments

Virginia Tech, Pamplin College of Business — Blacksburg, VA
Assistant Professor of Finance — 2021 - present
Russell & Arlene Oliver Junior Faculty Fellow — 2021 - present

Education

Arizona State University — Tempe, AZ
Ph.D. in Finance — 2021
Dissertation title: Essays in Financial Economic Modeling
Dissertation co-chairs: Rajnish Mehra and Sunil Wahal

Bradley University — Peoria, IL
M.Sc. in Quantitative Finance — 2015
B.Sc. in Finance; B.Sc. in Mathematics — 2014

Research Areas

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

Working Papers

$*$ *= presentation by co-author, presentations include scheduled*

Dissecting the Equity Premium (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*, Alabama*, SITE 2021**

The Anatomy of Trading Algorithms (with Sunil Wahal)
Presentations: *NBER Big Data and HPC in Economics*, ASU*, Microstructure Exchange*, Purdue*, Virginia*, SMU*, EFA 2020, World Symposium on Investment Research 2020, FMA 2020, NBER Big Data and Securities Markets*, EFA (US) 2021, SWFA 2021, CFMR 2021, AQR**

Cash Flows in Equilibrium Asset Pricing Models
Presentations: *ASU, Office of Financial Research, FRB Chicago, University of Houston, Boston University, Virginia Tech*

Heterogeneity and Household Portfolio Choice
Presentations: *ASU*

Work in Progress

The Mathematics of Saving

Pre-PhD Papers

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	Fall 2021
FIN5974 Doctoral Development (PhD), VT	Fall 2021
FIN300 Fundamentals of Finance (UGRD), ASU	Summer 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

VT Ph.D. Program Committee	2021-2022
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, Annals of Finance

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