2021

Tyler Beason

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INFORMATION Department of Finance, Insurance, and Business Law beasont@vt.edu
Pamplin College of Business to beason.com

Virginia Tech [link to current CV]

Blacksburg, VA 24061

ACADEMIC Virginia Tech, Pamplin College of Business Blacksburg, VA
APPOINTMENTS Assistant Professor of Finance 2021 - present

Russell & Arlene Oliver Junior Faculty Fellow 2021 - present

EDUCATION Arizona State University Tempe, AZ

Ph.D. in Finance
Dissertation title: Essays in Financial Economic Modeling

Dissertation title: Essays in Financial Economic Modeling Dissertation co-chairs: Rajnish Mehra and Sunil Wahal

Bradley UniversityPeoria, ILM.Sc. in Quantitative Finance2015B.Sc. in Finance; B.Sc. in Mathematics2014

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

Areas

Publications Dissecting the Equity Premium (with David Schreindorfer)

Journal of Political Economy, Accepted, 2021

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

PAPERS 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 The Mathematics of Saving

Progress

PRE-PHD Simulation of a Financial Market: The Possibility of Catastrophic Disequilibrium (with

Publications Amit Sinha, Philip Horvath, and Kelly Roos)

Chaos, Solitons, & Fractals, 2019, 125, 13-16.

TEACHING Instructor

EXPERIENCE 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