Tyler Beason

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Contact Information

3068 Pamplin Hall
Department of Finance, Insurance, and Business Law
Pamplin College of Business
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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

Focus

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

Publications

Dissecting the Equity Premium (with David Schreindorfer)
Journal of Political Economy, 2022, 130(8): 2203-2222

Working Papers

∗ = presentation by co-author, presentations include scheduled

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 Terminal Wealth

On the Non-linear Pricing of Stock Market Risks (with David Schreindorfer)

Stock Market Concentration and the Performance of Heavyweights

How Volatile is the Expected Market Return?

Pre-PhD Publications

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 — 2021-2023
  - Mean evaluation 5.3/6.0
- FIN5974 Doctoral Development (PhD), VT — 2021-2023
- FIN300 Fundamentals of Finance (UGRD), ASU — 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

- Finance Tenure Track Search Committee, VT — 2022-2023
- Ph.D. Program Committee, VT — 2021-2023
- Finance Doctoral Committee, ASU — 2016-2017, 2019-2020
- Foster College of Business Curriculum Committee, Bradley — 2014-2015

Ad Hoc Reviewer

Journal of Empirical Finance, Journal of Banking and Finance, Emerging Markets Review, Annals of Finance, NSF Economics Program

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