Tyler Beason

Contact Phone: 480-735-9791 Department of Finance Information W.P Carey School of Business Email: tbeason@asu.edu Arizona State University Online: tbeason.com

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: The Mathematics of Saving

M.Sc., Quantitative Finance May 2015 B.Sc., Finance; B.Sc., Mathematics May 2014 Bradley University, Peoria, IL, USA

Work in Progress Research

* = 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

Cash Flows in Equilibrium Asset Pricing Models

Pre-PhD Work

Teaching Assistant

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 2016-2017

FIN700 Research Methods (PhD), ASU

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

E-mail: rajnish.mehra@asu.edu

Department of Economics Arizona State University

Sunil Wahal (Co-chair)

Jack D. Furst Professor of FinancePhone: 480-965-8755W.P. Carey School of BusinessE-mail: sunil.wahal@asu.edu

Department of Finance Arizona State University

Seth Pruitt

Associate Professor of Finance Phone: 480-727-0762 W.P. Carey School of Business E-mail: seth.pruitt@asu.edu

Department of Finance Arizona State University

David Schreindorfer

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

Department of Finance Arizona State University