Tyler Beason

CONTACT Department of Finance Phone: 480-735-9791
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: Cash Flows in Equilibrium Asset Pricing Models

M.Sc., Quantitative Finance May 2015 B.Sc., Finance; B.Sc., Mathematics May 2014

Bradley University, Peoria, IL, USA

Research I primarily study financial markets and the pricing of financial assets at various frequencies,

from milliseconds to business cycles.

Work in Progress

On Sources of Risk Premia in Representative Agent Models (with David Schreindorfer)
Revise & Resubmit at Journal of Political Economy

The Anatomy of Trading Algorithms (with Sunil Wahal)

Submitted

Heterogeneity and Household Portfolio Choice

The Mathematics of Saving

Pre-PhD Work

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

FIN700 Research Methods (PhD), ASU 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

Awards	Student & Travel Awards	
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	
	Kalman Goldberg Award	2014
	Outstanding Graduate in Quantitative Methods	2014
	Dr. Alfonse & Nancy Masi Intl. Scholars Award for Student	
	Foster College of Business Dean's Award for Undergraduate	
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EMPLOYMENT	Arizona State University	
History	Graduate Research Assistant	Aug 2015 - Present
	Tempe, AZ	
	Bradley University	
	Graduate Assistant	May 2014 - May 2015
	Student Tutor	Aug 2013 - Jun 2014
	Peoria, IL	C
	Robert Bosch Tool Corporation	
	Financial Analyst Intern	May 2013 - Aug 2013
	Peoria, IL	V
	RLI Insurance	
	Risk Services Intern	Feb 2012 - Oct 2012
	Peoria, IL	
	RLI Insurance via DPA Services	
	Risk Services Intern	Nov 2011 - Feb 2012
	Peoria, IL	
	Staples Inc.	
	EasyTech Associate	Jun 2008 - Aug 2011
	Mattoon, IL	<u> </u>
C	LE MARIAD GAG ELLEN DE DE HIDG	
SKILLS	Julia, MATLAB, SAS, git, LaTeX, Big Data, HPC	
CITIZENSHIP	United States of America	
Professional	American Economic Association, American Finance Association, Financial Management	
Affiliations	Association, European Finance Association	

References

Rajnish Mehra (Committee Co-chair)

E.N. Basha Arizona Heritage Endowed Chair

Professor of Finance and Economics

Phone: 480-965-6335

W.P. Carey School of Business

E-mail: rajnish.mehra@asu.edu

Department of Economics Arizona State University

Sunil Wahal (Committee Co-chair)

Jack D. Furst Professor of Finance

W.P. Carey School of Business

Phone: 480-965-8755

E-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

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