Tyler Beason

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Contact Information

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

Option Pricing “Puzzles” Without Options Data (with David Schreindorfer & Mingyang Zhang)

The Variance Risk Premium Predicts the Equity Risk Premium (with Brad Paye & Andrey Ermolov)

The Mathematics of Terminal Wealth

Market and Size in Multifactor Asset Pricing Models

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 Mean evaluation 5.3/6.0	2021-2024
FIN6004 Doctoral Development (PhD), VT	2021-2024
FIN300 Fundamentals of Finance (UGRD), ASU Mean evaluation 6.6/7.0	2018
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

Undergraduate Honor System Panel Member, VT	2023-2024
Finance Tenure Track Search Committee, VT	2022-2024
Ph.D. Program Committee, VT	2021-2024
Finance Doctoral Committee, ASU	2016-2017, 2019-2020
Foster College of Business Curriculum Committee, Bradley	2014-2015

Advising

Kingway Lin, PhD Committee Member, VT	2024

Ad Hoc Reviewer

Journal of Financial and Quantitative Analysis, Journal of Empirical Finance, Journal of Banking and Finance, Emerging Markets Review, Annals of Finance, Journal of International Financial Markets, Institutions, & Money, 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