

| | | |
|---------------------|--|---|
| CONTACT INFORMATION | Department of Finance W. P. Carey School of Business Arizona State University | +1 480-735-9791 tbeason@asu.edu tbeason.com |
| EDUCATION | Arizona State University Ph.D. in Finance Dissertation co-chairs: Rajnish Mehra and Sunil Wahal GPA: 3.6/4.0 Bradley University M.Sc. in Quantitative Finance GPA: 4.0/4.0; Academic Excellence Award B.Sc. in Finance; B.Sc. in Mathematics GPA: 3.8/4.0; Honors Program, Magna Cum Laude, Outstanding Graduate in Quantitative Methods, Kalman Goldberg Award | Tempe, AZ <i>expected</i> May 2021 Peoria, IL May 2015 May 2014 |
| RESEARCH AREAS | Asset Pricing, Tail Risk, Macrofinance, Algorithmic Trading, Computational Finance | |
| RESEARCH | <i>* = presentation by co-author, presentations include scheduled</i> Job Market Paper Cash Flows in Equilibrium Asset Pricing Models Presentations: <i>ASU</i> I propose a method to model cash flows in macrofinance asset pricing models in a manner that respects equilibrium market clearing and matches the timing and nature of cash flow risk. Papers in the Editorial Process On Sources of Risk Premia in Representative Agent Models (with David Schreindorfer) <i>Revise & Resubmit at Journal of Political Economy</i> Presentations: <i>Carnegie Mellon*, Iowa*, Washington*, Federal Reserve Board*, ASU*, MFA 2020*, 7th SAFE Asset Pricing Workshop*, Alabama*</i> We decompose the equity premium in the return dimension using option prices and a novel empirical decomposition. Working Papers The Anatomy of Trading Algorithms (with Sunil Wahal) <i>Submitted</i> Presentations: <i>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</i> We shed light on modern financial markets by examining the design and behaviors of commonly-employed trading algorithms. Heterogeneity and Household Portfolio Choice Presentations: <i>ASU</i> Many proposed solutions to bring household life-cycle portfolio choice models in line with the average risky share fall far short of generating sufficient cross-sectional heterogeneity in portfolio allocations at nearly every point in the life-cycle. | |

Work in Progress

The Mathematics of Saving

Financial accounts admit more than one portfolio interpretation. I show how one can use portfolio theory to analyze future account values given a savings schedule.

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 EXPERIENCE

Instructor

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 2018-2020

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

Professional Affiliations

American Economic Association, American Finance Association, Financial Management Association, European Finance Association

COMMITTEE

Rajnish Mehra (Co-chair) Professor of Finance and Economics
W. P. Carey School of Business +1 480-965-6335
Arizona State University rajnish.mehra@asu.edu
E.N. Basha Arizona Heritage Endowed Chair

Sunil Wahal (Co-chair) Jack D. Furst Professor of Finance
W. P. Carey School of Business +1 480-965-8755
Arizona State University sunil.wahal@asu.edu

Seth Pruitt Associate Professor of Finance
W. P. Carey School of Business +1 480-727-0762
Arizona State University seth.pruitt@asu.edu

David Schreindorfer Assistant Professor of Finance
W. P. Carey School of Business +1 480-965-6212
Arizona State University david.schreindorfer@asu.edu

SKILLS

Julia, MATLAB, SAS, git, LaTeX, Big Data, HPC

CITIZENSHIP

United States of America