# Tyler Beason

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INFORMATION W.P Carey School of Business Email: tbeason@asu.edu
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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

B.Sc., Finance; B.Sc., Mathematics

May 2015

May 2014

Bradley University, Peoria, IL, USA

## Research Work in Progress

 $*=presentation\ by\ co-author,\ presentations\ include\ scheduled$ 

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

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

# 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	
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)

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Seth Pruitt

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

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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

EMPLOYMENT HISTORY	Arizona State University Graduate Research Assistant Tempe, AZ	Aug 2015 - Present
	Bradley University Graduate Assistant Student Tutor Peoria, IL	May 2014 - May 2015 Aug 2013 - Jun 2014
	Robert Bosch Tool Corporation Financial Analyst Intern Peoria, IL	May 2013 - Aug 2013
	RLI Insurance Risk Services Intern Peoria, IL	Feb 2012 - Oct 2012
	RLI Insurance via DPA Services Risk Services Intern	Nov 2011 - Feb 2012

Peoria, IL

EasyTech Associate Jun 2008 - Aug 2011 Mattoon, IL