# 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

RESEARCH INTERESTS Asset Pricing, Tail Risk, Algorithmic Trading, Household Finance

EDUCATION Arizona State University, Tempe, AZ

Ph.D., Finance, Expected 2021

Job Market Paper: Downside Risk and Business Cycles

Bradley University, Peoria, IL

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

## Research Work in Progress

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

On Sources of Risk Premia in Representative Agent Models (with David Schreindorfer)

Presentations: MFA 2020\*, Carnegie Mellon U.\*, U. of Iowa\*, U. of Washington\*, Federal Reserve Board\*, ASU\*

The Anatomy of Trading Algorithms (with Sunil Wahal)

Presentations: World Symposium on Investment Research 2020, NBER Big Data and HPC in Economics\*,  $ASU^*$ 

Heterogeneity and Household Portfolio Choice

# 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
FIN700 Research Methods (PhD), ASU

2016-2017

## Teaching Assistant

FIN525 Investments (MBA), ASU 2018-2019 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 Phone: 480-965-6335 W.P. Carey School of Business E-mail: rajnish.mehra@asu.edu

Department of Economics Arizona State University

Sunil Wahal (Co-chair)

Jack D. Furst Professor of Finance Phone: 480-965-8755 W.P. Carey School of Business E-mail: sunil.wahal@asu.edu

Department of Finance Arizona State University

Seth Pruitt

Assistant 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