# Tyler Beason

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**Contact Information**

3068 Pamplin Hall
Department of Finance, Insurance, and Business Law
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[link to current CV]


**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**

The Mathematics of Terminal Wealth

On the Non-linear Pricing of Stock Market Risks (with David Schreindorfer)

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<br>Mean evaluation 5.3/6.0 | 2021-2024 |
| FIN6004 Doctoral Development (PhD), VT | 2021-2024 |
| FIN300 Fundamentals of Finance (UGRD), ASU<br>Mean evaluation 6.6/7.0 | 2018 |
| FIN700 Research Methods (PhD), ASU | 2016-2017 |

**Teaching Assistant**

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|---|---|
| FIN525 Investments (MBA), ASU | 2018-2021 |
| FIN421 Security Analysis & Portfolio Mgmt (UGRD), ASU | Spring 2016 |

**Service**

**University Committees**

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|---|---|
| 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 |

**Ad Hoc Reviewer**

Journal of Financial and Quantitative Analysis, Journal of Empirical Finance, Journal of Banking and Finance, Emerging Markets Review, Annals of Finance, 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