

**Tyler Abbot**  
tyler.abbot@sciencespo.fr  
tyler-abbot.github.io

---

**PRESENT ADDRESS**

6 square Bolivar  
75019 Paris  
France  
+33 (0)6 13 91 75 83  
+01 (706) 449-4025

**PERMANENT ADDRESS**

11601 Autumn Ridge dr.  
Austin, TX 78759  
USA  
+01 (512) 219-8929

**EDUCATION**

Sciences Po, Paris, France  
Ph.D. in Economics, May 2018 (expected)  
M.Sc. in Economics, May 2015. Cum laude (top 10% for all master's programs).

Princeton University, Princeton, NJ, USA  
Visiting Exchange Student, Bendheim Center for Finance, Fall 2017

Columbia University, New York, NY, USA  
Visiting Scholar, Department of Economics, Spring 2017

University of Texas at Austin  
Bachelor's of Business Administration, May 2013  
Bachelor's of Arts in French Language, May 2013  
G.P.A. 3.6/4.0

**WORKING PAPERS**

"Heterogeneous Risk Preferences in Financial Markets", 2017  
"Heterogeneous Preferences, Constraints, and the Cyclicalities of Leverage", 2017

**WORK IN PROGRESS**

"D-CAPM: Reconciling Consumption and Asset Pricing", joint with Julien Pascal  
"Portfolio Constraints and Labor Income Risk", joint with Jean-François Chassagneux

**TEACHING EXPERIENCE**

Intermediate Macroeconomics: Instructor	American University in Paris	Spring 2018
Programming for Economists: Instructor	Sciences Po	Fall 2016
Graduate Macro 2: AI	Sciences Po	Spring 2016
Python for Economists: Instructor	Sciences Po	Fall 2015
Intermediate Macroeconomics: AI	Sciences Po	Fall 2014
GRE Tutor	Vincia Prep	Summer 2013 - Summer 2014

**RESEARCH EXPERIENCE**

RA to Nicolas Cœurdacier	Sciences Po	Fall 2015 - Present
RA to Zsofia Barany	Sciences Po	Summer 2014 - Spring 2015
RA to Chacko George	UT Austin	Fall 2012

## **HONORS AND AWARDS**

Successful applicant to FMA Doctoral Consortium, 2017  
Finalist for SIAM FME Conference Paper Prize, Fall 2016  
Successfully Nominated for Princeton Initiative: Macro, Money and Finance, Fall 2016  
Best Master's Thesis in Economics, Sciences Po Ecole Doctorale, Spring 2015  
University Honors at UT Austin, Fall 2010 - Spring 2011, Fall 2012 - Spring 2013

## **FELLOWSHIPS AND GRANTS**

Princeton Exchange Scholarship, Fall 2017  
Sciences Po Doctoral Mobility Grants (several), 2017  
Alliance Doctoral Mobility Grant, 2017  
SIAM Travel Grant, 2016  
Princeton Initiative Travel Grant, 2016  
Sciences Po Doctoral Mobility Grants (several), 2016  
5th Berlin Workshop on Mathematical Finance for Young Researchers Travel Grant, 2016  
Sciences Po Doctoral School Scholarship, 2015 - 2018

## **INVITED PRESENTATIONS**

2018: CMAP, CREST, ENSTA Stochastic Models in Finance (planned)  
2017: Paris 6 and 7 Joint MathfiProNum Seminar

## **CONFERENCE AND SEMINAR PRESENTATIONS**

2017: Royal Economic Society Postgraduate Meeting  
Sciences Po Internal Lunch Seminar  
Princeton Informal Student Macro Seminar  
FMA Doctoral Consortium  
SIAM-LMS Conference on Mathematical Modelling in Finance  
Rutgers Mathematical Finance, Probability, and Partial Differential Equations Conference  
Columbia GSB Doctoral Seminar  
American Economic Association Annual Meeting (Poster)

2016: Paris Winter Finance Meeting  
Sciences Po Internal Lunch Seminar  
SIAM Conference on Financial Mathematics and Engineering  
Bachelier International Conference on Monte Carlo Techniques (Poster)  
5th Berlin Workshop on Mathematical Finance for Young Researchers (Poster)  
Sciences Po Internal Lunch Seminar  
Sciences Po Internal 1st Year Doctoral Students Conference  
Paris PhD Game Theory Seminar

## **CONFERENCE ATTENDANCE**

2017: Financial Management Association Annual Meeting  
2016: Bachelier Workshop on Particle Methods for Management of Risk  
Society for Economic Dynamics Annual Meeting  
2015: 9th Joint French Macro Workshop - Banque de France  
2014: Dynare Summer School - Banque de France

## **COMPUTER SKILLS**

Advanced: Python, R, MatLab, LaTeX  
Introductory: Fortran, Git, Jekyll, Markdown, HTML

**EXTRACURRICULAR ACTIVITIES**

We Connect The Dots 2017 Hackathon, Volunteer

Texas Rock Climbing - Vice President

Texas Parks and Wildlife - Hueco Tanks State Historic Site Volunteer Guide

Languages: Fluent in French, Introductory in Italian, Native English Speaker