

Matthew Lutey

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Education

University of New Orleans

Ph.D., Financial Economics, 2019 anticipated.

Fields: International Finance, Investments, Corporate Finance, Financial Markets

M.S. Financial Economics, 2017.

Northern Michigan University

Masters of Business Administration, 2013

B.S., Finance, 2011.

Job Market

“Reliability of Pattern Recognition in Recognizing Stock Price Patterns”

This research discusses nonlinear patterns common in technical trading circles (i.e. Head and Shoulders) which are identified by five consecutive extrema (E1, E2, E3, E4, and E5). E1 must be a maximum, $E3 > E1$, $E3 > E5$, E1 and E5 must be within 1.5 percent of their average, and E2 and E4 must be within 1.5 percent of their average. The detection of each pattern requires 35 daily prices. Technical traders often search for these patterns as a way to extract information about future prices. The full pattern definitions are outlined in Lo, Mamysky, and Wang (LMW, 2000).

Dissertation

“Stock Price Pattern Recognition and Conditional Returns”

The question addressed in this research is twofold. First, can nonrandom patterns be identified objectively. Second, can the patterns generate significant returns. The later part discusses conditional returns, profitability, and pattern statistics. This leads to implications for both academia and industry such as market efficiency research, and program trading.

Publications

Lutey, Matt, Mohammad Kabir Hassan, and Dave Rayome.

“An Application of Can Slim Investing in the Dow Jones Benchmark.”

Asian Journal of Economic Modelling 6.3 (2018): 274-286.

Lutey, Matthew, Michael Crum, and David Rayome.

“OPBM II: An Interpretation of the CAN SLIM Investment Strategy.”

Journal of Accounting and Finance 14.5 (2014): 114.

Lutey, Matt, Michael Crum, and David Rayome.

“Outperforming the Broad Market: An Application of Can Slim Strategy.”

ASBBS e-Journal 9.1 (2013): 90.

Instructor

University of New Orleans

Fall 2018 Macroeconomics (Econ 1204)
Summer 2018 Microeconomics (Econ 1203) 4.7/5.0
Spring 2018 Money and Banking (Econ 2221) 4.5/5.0
Fall 2017 Principles of Financial Management (Fin 3300) 4.3/5.0
Summer 2017 Business Statistics (Qmbe 4400) 3.7/5.0

Tutor

University of New Orleans

Fall 2018 Principles of Financial Management (Fin 3300)
Fall 2018 Investments (Fin 3302)

Teaching Assistant

University of New Orleans

Spring 2018 Econometrics II (Qmbe 6282)
Fall 2017 Mathematical Economics (Qmbe 6280)
Fall 2017 Principles of Financial Management (Fin 3300)
Fall 2014 Financial Institutions and Markets (Fin 6303)

Research Assistant

Loyola University New Orleans

Summer 2017 Econometrics II (Econ B365)

University of New Orleans

Summer 2015 Financial Administration (Fin 6300)

Northern Michigan University

Fall 2013 College of Business

Working Papers

Job Market

“Reliability of Pattern Recognition in Recognizing Stock Price Patterns.”
“Stock Price Pattern Recognition and Conditional Returns.”

Working Papers

“Forecasting Equity Premium with Ichimoku Cloud.”
“Pay Gap: Do Outside CEOs Earn Unfair Compensation.”
“Performance Evaluation of Stock Selection Strategies.”
“A Primer on Ichimoku Cloud Indicator.”
“Survival Analysis of Ichimoku Cloud Indicator.”

Conference Activity

Presenter and Discussant

June 2017 World Business Institute (WBI), New York, NY
March 2016 Southwestern Finance Association (SWFA), Oklahoma City, OK
March 2014 MBAA International (MBAA), Chicago, IL
February 2013 ASBBS (ASBBS), Las Vegas, NV

Presenter

February 2016 Academy of Economics and Finance (AEF), Pensacola, FL

Attendee

October 2018 Finance Management Association (FMA), San Diego, CA
February 2015 Eastern Finance Association (EFA), New Orleans, LA

Professional Affiliations

Finance Management Association (FMA)
Southern Finance Association (SFA)
Southwestern Finance Association (SWFA)

Awards

June 2017 Best Prize for Journal Award,
Global Review of Accounting and Finance
Fall 2014 Privateer Graduate Award, University of New Orleans
February 2013 Best Paper of a Track - Finance, ASBBS Conference
June 2007 Health Occupations Students of America
National Leadership Conference

Volunteer

New Orleans, LA

May 2018 New Orleans Habitat for Humanity
June 2018 New Orleans Track Club

Industry

Marquette, MI

2011-2013 Financial Planning and Investment Services

Computer Skills

Mathematica, R, Stata, C++

References

Available upon request.