

Matthew Lutey

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Education

University of New Orleans

Ph.D., Financial Economics, 2019 anticipated.

Fields: International Finance, Asset Pricing, Corporate Finance, Financial Markets

University of New Orleans

M.S. Financial Economics, 2017.

Qualifying: Microeconomics, Macroeconomics, Corporate Finance, Investments

Northern Michigan University

M.B.A., 2013

Northern Michigan University

B.S., 2011.

Dissertation

“Stock Price Pattern Predictability and Conditional Returns”

This research discusses nonlinear patterns common in technical trading circles (i.e. Head and Shoulders) which are identified by five consecutive extrema. $E1$ 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 patterns 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). The vertical lines show the extrema used in defining the pattern. Each pattern is defined as a set of rules relating to price minima, maxima, and their relative position to each other.

Publications

Refereed Journals

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.

Publications

Refereed Proceedings

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

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

Proceeding in the World Business Institute (WBI),

New York, NY, June 2017

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

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

Proceeding in the Southwestern Finance Association (SWFA),

Oklahoma City, OK March 2016

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

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

Proceeding in the Academy of Economics and Finance (AEF),

Pensacola, FL February 2016

Lutey, Matthew, Michael Crum, and David Rayome.

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

Proceeding in MBAA International,

Chicago, IL March 2014

Lutey, Matt, Michael Crum, and David Rayome.

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

Proceeding in ASBBS Conference,

Las Vegas, NV February 2013.

Working Papers

Revise and Resubmit

Federation of Business Disciplines (FBD, 2016)

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

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

Under Review

N/A

Working Papers **In Progress**

Matt Lutey, Neal Maroney.

“Reliability of Stock Price Pattern Predictability” (Dissertation Essay 1)

Matt Lutey, Neal Maroney.

“Stock Price Pattern Predictability and Conditional Returns” (Dissertation Essay2)

Matt Lutey, David Rayome

“A primer on the Ichimoku Cloud”

Matt Lutey

“Comparison of Stock Selection Strategies” (in response to revise and resubmit)

Matt Lutey

“Survival Analysis of Ichimoku Cloud Indicator”

Matt Lutey

“Forecasting Equity Premium with Ichimoku Cloud”

Matt Lutey

“Pay Gap: Do Outside CEO’s Earn Unfair Compensation”

Matt Lutey

“CAN SLIM and Technical Analysis”

Matt Lutey

“CAN SLIM vs U.S. Benchmarks”

Matt Lutey

“Forecasting Risk Premium with Macroeconomic Variables”

Matt Lutey

“Excess Returns from Interest Rate Inversion Strategy”

Matt Lutey

“CAN SLIM Live Testing”

Research Presentation [Click to View My Presentation at WBI Conference, New York, NY June, 2017](#)

Conferences

Presentations

An Application of Can Slim Investing in the Dow Jones Benchmark

Presenter - World Business Institute (WBI),
New York, NY, 2017

An Application of Can Slim Investing in the Dow Jones Benchmark

Presenter - Southwestern Finance Association (SWFA),
Oklahoma City, OK, 2016

An Application of Can Slim Investing in the Dow Jones Benchmark

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

OPBM II: An Interpretation of the CAN SLIM Investing Strategy.

Presenter - MBAA International,
Chicago, IL, 2014

Outperforming the Broad Market: An Application of Can Slim Strateg

Presenter - ASBBS,
Las Vegas, NV, 2013

Chair

N/A

Discussant

Discussant Southern Finance Association,
Asheville, NC, 2018

Discussant World Business Institute
New York, NY, 2017

Discussant Southwestern Finance Association,
Oklahoma City, OK, 2016

Discussant MBAA International,
Chicago, IL, 2014

Discussant ASBBS
Las Vegas, NV, 2013

Reviewer

Committee Member Eastern Finance Association,
Miami, FL, 2019

Academic **Instructor Full Responsibilities**

Department of Economics and Finance, University of New Orleans

2018 Fall **Macroeconomics (Econ 1204)**

Category 1: Engagement / Interest – 4.331

Category 2: Assessment – 4.419

Category 3: Organization / Clarity - 4.331

Category 4: Overall Evaluation / Learning – 4.115

Enrollment: 50

Evaluations: 43

2018 Summer **Microeconomics (Econ 1203)**

Category 1: Engagement / Interest - 4.750

Category 2: Assessment - 4.750

Category 3: Organization / Clarity - 4.750

Category 4: Overall Evaluation / Learning - 4.667

Enrollment: 4

Evaluations: 4

2018 Spring **Money and Banking (Econ 2221)**

Category 1: Engagement / Interest - 4.554

Category 2: Assessment - 4.507

Category 3: Organization / Clarity - 4.586

Category 4: Overall Evaluation / Learning - 4.500

Enrollment: 30

Evaluations: 28

2017 Fall **Fundamentals of Financial Management (Fin 3300)**

Category 1: Engagement / Interest - 4.263

Category 2: Assessment - 4.408

Category 3: Organization / Clarity - 4.200

Category 4: Overall Evaluation / Learning - 4.173

Enrollment: 29

Evaluations: 25

2017 Summer **Business Statistics (Qmbe 4400)**

Category 1: Engagement/Interest - 3.857

Category 2: Assessment - 4.00

Category 3: Organization/Clarity - 3.560

Category 4: Overall Evaluation / Learning - 3.667

Enrollment: 5

Evaluations: 5

Academic **Graduate Teaching Assistant**

Department of Economics and Finance, University of New Orleans

2019 Spring

Microeconomics (ECON 1203)

Macroeconomics (ECON 1204)

2018 Spring

Econometrics II (Ph.D., QMBE 6282)

2017 Fall

Mathematical Economics (Ph.D, QMBE 6280)

Principles of Financial Management (FIN 3300)

2014 Fall

Financial Institutions and Markets (EMBA, FIN 6303)

Finance 3000 Lab (Department Tutor)

Department of Economics and Finance, University of New Orleans

2018 Fall

Principles of Financial Management (FIN 3300)

Principles of Investments (FIN 3302)

Graduate Research Assistant

Department of Economics and Finance, University of New Orleans

2015 Summer

Corporate Finance (MBA, FIN 6300)

Graduate Research Assistant

College of Business, Northern Michigan

2013 Fall

Student Managed Investment Fund

College of Business, Northern Michigan University

President 2013

Member 2011, 2012

Graduate Teaching Assistant

Department of Economics, Loyola University New Orleans

2017 Summer

ECON B365 Econometrics II - Time Series

Awards and Honors	<p>Best Prize for Journal Award, Global Review of Accounting and Finance, 2017</p> <p>Tulane Algorithmic Trading Competition - 1st Place 2016, 2nd Place 2015.</p> <p>Privateer Graduate Award, University of New Orleans, 2014</p> <p>Best Paper of a Track - Finance, ASBBS Conference, 2013</p> <p>Health Occupations Students of America National Leadership Conference, 2007</p>
Seminars and Talks	<p>College of Business, Northern Michigan University</p> <p>Financial Planning Seminar, December 2013</p> <p>Technical Analysis Course, April 2013</p>
Industry Experience	<p>Investment Research Associate</p> <p>Wealth Strategy Group, Marquette, MI, 2012-2013</p>
Internships Finance	<p>Investment Research and Social Media</p> <p>Wealth Strategy Group, Marquette, MI, 2011-2012</p> <p>Financial Modeling</p> <p>Mommaerts and Mahaney, Marquette, MI, 2013</p> <p>Bloomberg and Bond Trading</p> <p>Commonwealth Financial Network, Boston, MA, 2013</p>
Volunteer Experience	<p>New Orleans Habitat for Humanity, Restore, 32 hours, 2018</p> <p>New Orleans Track Club, 4 Hours, 2018</p>
Computer Skills	<p>Wolfram Mathematica, R, Stata, C++, Python, Latex, Matlab, Excel.</p>
Professional Affiliations	<p>Finance Management Association (FMA) 2018</p> <p>Southern Finance Association (SFA) 2018</p> <p>Southwestern Finance Association (SWFA)2016,2018</p> <p>American Economics Association (AEA)2019</p>
Conference Attendance	<p>Finance Management Association (FMA) 2018</p> <p>AEA/ASSA 2019 forthcoming</p> <p>Eastern Finance Association (EFA) 2015</p> <p>R.I.S.E. Conference - Dayton Ohio 2013</p>
Teaching Interests	<p>Corporate Finance, Economics, Business Statistics, Money and Banking</p>
Research Interests	<p>Risk Premium, Filter Rules, Market Efficiency, Machine Learning, Pay Gap.</p>
References	<p>Available upon request.</p>

Teaching Demonstration Click to view my teaching demonstration
 Student Comments

QMBE 4400 Business Statistics (Pre-MBA)		
Summer 2017	Areas for Improvement	Instructor's Strengths
1	Hard to say because it was a summer course, but he did well to be a teacher asst.	
2	I need more definitions and less concepts. More problem solving. Slow down when using excel.	high knowledge, and is very understanding and switched his teaching style for the classes benefit.

ECON 2221 Money and Banking		
Spring 2018	Areas for Improvement	Instructor's Strengths
1	Connect could be a easier process. Grades not communicated clearly from homework.	Wanted students to progress, necessary knowledge, and prepared.
2	Interact a little more with students.	easy going and approachable.
3	None	Interesting topic, knows what's going on with the world
4	None.	Mr. Lutey is very straightforward and to the point on the subject matter. Kept us engaged during class by giving us problems to work on together.
5		Very approachable and ready to answer questions.

Student Comments

FIN 3300 Principles of Financial Management		
Fall 2017	Areas for Improvement	Instructor's Strengths
1		You are really nice and I can tell you are getting better at teaching as time is going by.
2		This professor truly cares about our grades and how well we understand the material.
3	Hopefully becomes available fall and spring. Great teacher who makes the course easy, you just have to study and go to the tutor 2nd day of class.	Very understanding toward all students in the room.
4		The instructor is very enthusiasm. His lessons were so much easier to remember. He was concerned about my progress in the course. He is my favorite professor in this semester.
5	Nothing	challenged everyone to think critically and keep students engaged
6	None he was a great professor and very helpful	He knows what to do
7	N/A	Explained the work good. Made it easy to learn the material. Answered all questions with no problem.

Student Comments

ECON 1204 - Macroeconomics		
Fall 2018	Areas for Improvement	Instructor's Strengths
1	Professor is very knowledgeable in the subject and presents the info clearly and cares about his students. The only negative is that he speaks in a monotone sometimes.	He told us exactly what was required, and as long as you met those requirements you will be fine.
2	Very good instructor!	Very concerned that the students are doing good in the class.
3	none	Worked out all problems and made sure we all understood them. Great class would take instructor again.
4		I really like how the instructor goes over the material in class but really leaves it up to the student to master the material during the homework assignments or while studying. I feel like I get more out of the class when he does this because it makes me go the extra mile if I want to do to good in the class .

Student Comments

ECON 1203 - Microeconomics		
Summer 2018	Areas for Improvement	Instructor's Strengths
1	None	That he would teach us something until we fully understand and he was available if we need it more help
2	N/A	Communicating with students, helping students, making sure students understand the materials
3	none honestly, he seems to be right on track in his career	his best strength was caring for the students. I have taken classes in the past where the teachers did not care at all but he let us know from day 1 that he was there to educate us but not fail us and that he would help us if we asked, which he did