

# Matt 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.

## Dissertation

“Reliability of Stock Price Pattern Predictability”

Using data about nonlinear stock price patterns outlined in Lo, Mamysky, and Wang (LMW, 2000) (i.e., Head and Shoulders) we test the ability of kernel density estimators to uncover the chart patterns and discuss their frequency using an automated bandwidth. This is done for the full CRSP cross section of stocks omitting penny stocks. This feeds in to the second essay “Stock Price Pattern Predictability and Conditional Returns.”

“Stock Price Pattern Predictability and Conditional Returns”

Modern computer vision such as Histogram of Oriented Gradients can summarize information from images in a final feature vector (a vector of image information) which can be used for image training and processing. Our paper uses this method with object detection (detecting a smaller image or object in a larger image among noisy data). The purpose is to test whether image processing can be a useful tool for economists.

## 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.

## Working Papers

Matt Lutey, David Rayome  
'A Primer on the Ichomoku cloud',  
Working Paper, 2017

Matt Lutey  
'CEO Compensation Pay Gap the case of Inside vs. Outside CEO',  
Working Paper, 2017

Matt Lutey, Neal Maroney  
"Reliability of Stock Price Pattern Predictability"

Matt Lutey, Neal Maroney  
"Stock Price Pattern Predictability and Conditional Returns"

## Conferences

**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, Discussant - 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, Discussant - MBAA International,  
Chicago, IL, 2014

**Outperforming the Broad Market: An Application of Can Slim Strategy**  
Presenter, Discussant - ASBBS,  
Las Vegas, NV, 2013

## Awards and Honors

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

## Teaching Interests

Corporate Finance, Economics, Business Statistics, Money and Banking

## Research Interests

Risk Premium, Filter Rules, Market Efficiency, Machine Learning, Pay Gap.

Research Assistant      Neal Maroney, University of New Orleans, 2017-2018  
John Levendis, Loyola University, Summer 2017  
Tarun Mukherjee, University of New Orleans, Fall 2014, Summer 2015  
M.Kabir Hassan, University of New Orleans, Fall 2014  
College of Business, Northern Michigan University, Fall 2013

Academic Experience      **Instructor Full Responsibilities**  
Department of Economics and Finance, University of New Orleans

Spring 2019  
Microeconomics (Econ 1203)

Fall 2018  
Macroeconomics (Econ 1204)

Summer 2018  
Microeconomics (Econ 1203)  
Rating: 4.7/5.0

Spring 2018  
Money and Banking (Econ 2221)  
Rating: 4.5/5.0

Fall 2017  
Fundamentals of Financial Management (Fin 3300)  
Rating: 4.3/5.0

Summer 2017  
Business Statistics (Qmbe 4400)  
Rating: 3.7/5.0

**Teaching Assistant**  
Department of Economics and Finance, University of New Orleans

Spring 2018  
Econometrics II (Qmbe 6282)

Fall 2017  
Mathematical Economics (Qmbe 6280)  
Fundamentals of Financial Management (Fin 3300)

**Tutor**  
Department of Economics and Finance, University of New Orleans

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

Computer Skills	Wolfram Mathematica, R, Stata
Professional Affiliations	Finance Management Association (FMA) Southern Finance Association (SFA) Southwestern Finance Association (SWFA)
Volunteer Experience	New Orleans Habitat for Humanity, Restore, 32 hours, 2018 New Orleans Track Club, 4 Hours, 2018
Industry Experience	Financial Planning and Investment Services, Marquette, MI, 2011-2013
Service	Discussant Southern Finance Association, Asheville, NC, 2018  Committee Member Eastern Finance Association, Miami, FL, 2019  Discussant Southwestern Finance Association, Oklahoma City, OK, 2016