Matthew Lutey

University of New Orleans

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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

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

Matt Lutey, David Rayome
"A primer on the Ichimoku Cloud"
Previous studies have shown moving averages to have predictive power in excess of macro fundamentals. This paper considers the Ichimoku cloud as a variation of the moving average which is constructed off of the midpoint between high and low values (rather than a smooth average of close). Trading signals are outined in Linton (2010). Preliminary results show the cloud to acheive profit on a basket of 30 randomly selected stocks and on four major benchmarks. Combining the signals of the Ichimoku cloud and moving averages generates statistically significant excess return.

Matt Lutey
"Comparison of Stock Selection Strategies"
This paper compares rule based stock selection strategies and evaluates them for superior performance. The CAN SLIM system is compared with Warren Buffets method. The results show simplifying the CAN SLIM method to two criteria based on current earnings and price near 52 week highs can show positive risk adjusted returns. The returns are also tested in a Fama and French 3 factor portfolio. Previous studies of the CAN SLIM system are evaluated and updated to include out of sample testing after publication. This shows viability of backtesting with compustat point in time data. The results are robust to additional benchmarks.

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, Discussant - MBAA International, Chicago, IL, 2014
	Outperforming the Broad Market: An Application of Can Slim Strategy Presenter, Discussant - ASBBS, Las Vegas, NV, 2013
Service	Committee Member Eastern Finance Association, Miami, FL, 2019
	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
Awards and Honors	Best Prize for Journal Award, Global Review of Accounting and Finance, 2017 Tulane Algorithmic Trading Competition - 1st Place 2016, 2nd Place 2015. 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

Academic Experience	**Instructor Full Responsibilities**

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

Spring 2019
Microeconomics (Econ 1203) - On Schedule

Fall 2018
Macroeconomics (Econ 1204)

Summer 2018
Microeconmics (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, Spring 2019 (on schedule)
Principles of Finanical Managment (Fin 3300)
Investments (Fin 3302)

Seminars and Talks	College of Business, Northern Michigan University
	Financial Planning Seminar, December 2013
	Technical Analysis Course, April 2013
Graduate 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
Industry Experience	Financial Planning and Investment Services, Marquette, MI, 2011-2013
Volunteer Experience	New Orleans Habitat for Humanity, Restore, 32 hours, 2018
	New Orleans Track Club, 4 Hours, 2018
Computer Skills	Wolfram Mathematica, R, Stata, C++
Professional Affiliations	Finance Management Association (FMA)
	Southern Finance Association (SFA)
	Southwestern Finance Association (SWFA)
Teaching Interests	Corporate Finance, Economics, Business Statistics, Money and Banking
Research Interests	Risk Premium, Filter Rules, Market Efficiency, Machine Learning, Pay Gap.
References	Available upon request.