Matthew Lutey

Last Revised 1/27/2019

University of New Orleans
Department of Economics and Finance
2000 Lakeshore Dr.
New Orleans, LA 70122

mlutey@uno.edu
www.matthewlutey.com
Skype: mlutey10
Phone: +1 (906) 869-1990

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

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" (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"

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 Strategy
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

Spring 2019
Microeconomics (Econ 1203) - On Schedule 30 students

Fall 2018
Macroeconomics (Econ 1204)
Rating: 4.4/5.0 51 Students

Summer 2018
Microeconmics (Econ 1203)
Rating: 4.7/5.0 4 students

Spring 2018
Money and Banking (Econ 2221)
Rating: 4.5/5.0 30 students

Fall 2017
Fundamentals of Financial Management (Fin 3300)
Rating: 4.3/5.0 30 students

Summer 2017
Business Statistics (Qmbe 4400)
Rating: 3.7/5.0 5 students

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

Spring 2019
Microeconomics (Econ1203)
Macroeconomics (Econ1204)

Spring 2018
Econometrics II (Qmbe 6282)

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

Finance 3000 Lab
Department of Economics and Finance, University of New Orleans

Fall 2018
Principles of Finanical Managment (Fin 3300)
Investments (Fin 3302)

Student Managed Investment Fund
College of Business, Northern Michigan University

President 2013
Member 2011, 2012

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

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

Seminars and Talks

College of Business, Northern Michigan University
Financial Planning Seminar, December 2013

Technical Analysis Course, April 2013

Industry Experience

Investment Research Associate
Wealth Strategy Group, Marquette, MI, 2012-2013

Internships Finance

Investment Research and Social Media
Wealth Strategy Group, Marquette, MI, 2011-2012

Financial Modeling
Mommaerts and Mahaney, Marquette, MI, 2013

Bloomberg and Bond Trading
Commonwealth Financial Network, Boston, MA, 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++, Python, Latex

Professional Affiliations

Finance Management Association (FMA) 2018
Southern Finance Association (SFA) 2018
Southwestern Finance Association (SWFA)2016,2018
American Economics Association (AEA)2019

Conference Attendance

Finance Management Association (FMA) 2018
AEA/ASSA 2019 forthcoming
Eastern Finance Association (EFA) 2015
R.I.S.E. Conference - Dayton Ohio 2013

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.