



Research Statement
Matt Lutey

As shown on my curriculum vitae, I have published previously in peer reviewed Cabel's listed journals. My dissertation and job market essays address the question of whether nonlinear patterns can be objectively discovered in stock prices. If so, do they earn significant returns. These questions contribute to academia and industry.

My research ability is evidenced by presenting original essays at Southwestern Finance Association, MBAA International, American Society of Business and Behavioral Sciences, Academy of Economics and Finance, and World Business Institute. As well as serving as a finance track referee at these conferences. My essay titled "An Application of Can Slim investing in the Dow Jones Benchmark" was published in 2018 in the Asian Journal of Economic Modeling. My essay titled "OPBM II: An Interpretation of the CAN SLIM Investment Strategy" was published in 2014 in the Journal of Accounting and Finance. My essay titled "Outperforming the Broad Market: An Application of Can Slim Strategy" was published in 2013 in ASBBS e-journal.

My dissertation 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). Each pattern is defined as a set of rules relating to price minima, maxima, and their relative position to each other. The work will contribute to both academics and industry via market efficiency research and program trading. The final result will have ability to aggregate bias between the output of predict patterns and professional analyst recommendation.

My goal is to develop a pipeline of top level research over the next 2-3 years. Ideally I would like to work at a R1 school but if I end up at a teaching focused university I am confident I can pursue high level scholarly work.

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