Matthew Lutey, Ph.D.

Last Revised 8/30/2019

Indiana University Northwest
School of Business and Economics
3400 Broadway Gary, IN 46408

mlutey@iu.edu
www.matthewlutey.com
Phone: +1 (219) 981-4213

Education

University of New Orleans
Ph.D., Financial Econometrics, 2019
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 Technical Stock Price Pattern Predictability."
This is an exciting project exploring modern machine learning tools. It discusses the ability of support vector machines to mimic a technical traders behavior. It is used to gain greater understanding of technical analysts and how they make decisions.

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"
This paper discusses the reliability of the Ichimoku cloud as a technical trading tool. The cloud was used previously in Japan in the last century and is recently being used by western practitioners.

Matt Lutey
"Comparison of Stock Selection Strategies"
This paper simplifies CAN SLIM to two selection criteria based on curent earnings and new highs. It compares the system to its full version and other stock selection strategies. The methodology uses ready to implement stock screeners. It finds that the C-N criteria perform almost as well as the full system, and both outperform other selection based criteria.

Working Papers

Submitted

"N/A"

Working Papers

Under Revision

Revise and Resubmit - Federation of Business Disciplines (FBD, 2016)
"An Application of Can Slim Investing in the Dow Jones Benchmark"
Revised to working paper 3.

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

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 **Microeconmics (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 Finanical Managment (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

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, Matlab, Excel.

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

Technical Analysis, Asset Pricing

References

Available upon request.