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(Machine) Learning From Transaction-Level Investment Account Data

In this talk I will give a high-level overview of several recent projects related to a rich set of transaction-level data from individual investment accounts. Time permitting I will touch on (i) clustering individuals based on their trading behaviour, (ii) assessing the degree to which client behaviour aligns with professional advice, (iii) understanding the relationship between savings habits and investment outcomes and (iv) the extent to which professional advice can be replicated by classification algorithms.