

Flow of funds in trading data

2018-04-12

Lenders report all of their lending-type activity to Equifax. However, this does not cover the whole of the UK market. This project is to assess the coverage and provide estimates of the whole. Please note coverage will likely be different for each lending category so each should be assessed separately, if possible.

Team members

- Alex Noyvirt
- Ioannis Kaloskampis

The need

We are attempting to improve the UK Financial Account using data from Equifax (including filling gaps)

Impact

Users will be EFA NFS and RoW, with eventual use in the UK Financial Accounts

Stakeholders

EFA NFS and RoW branch

The Data Science

We investigate several state-of-the-art algorithms which can be used to predict the whole given the activity reported to Equifax, such generative models (e.g. generative adversarial networks) and time series modelling methods (e.g. dynamic Bayesian networks and recurrent neural networks).

Further information

Please contact datasciencecampus@ons.gov.uk for more information.

Updates

- No updates yet.