

Train a model that for the given IDs can predict the T_LOCAL_TX_PD

Static_data_all_PD.csv

LOCAL_ID: id of the business group

PARENT_ID: id of the parent company – Not yet in the data

ESG_SCORE: the esg score of the counterparty. It is an integer between 1 and 5, with 1 being the worst score and 5 being the best

CATEGORY: the category of counterparty in the supply chain, can be one of the following: 'tier_1', 'tier_2', 'raw_materials', 'oem', 'dealer'

REGION: business region of counterparty in the supply chain, can be one of the following: 'APAC', 'EMEA', 'LATAM', 'NAFTA', 'Other'

T_LOCAL_DT_CHIFF_AFF_CONSO: turnover consolidated, once per year, taken from end of the period

T_LOCAL_TX_PD: probability of default - internal notation, 0 low probability of default, 13 default, update quarterly

Transactions_all.csv

DATE – date of transaction

TX_AMOUNT – amount of transaction

ID – id of originator of transactions

COUNTERPARTY_ID – id of the counterparty