



Discussant

Treatment for Missing Prices in the U.S. CPI due to COVID, BLS

UNECE – OG webinars on producing the CPI under lockdown (Session 3)

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Imputations for missing prices

- **Impute with the price change from the home cell or similar cells:** minimum number of prices; importance of the regional dimension in the selection of donor cells
- **Beyond the ‘standard’ imputation methods:** carry forward as a last resort; issues with specific product categories
- **Scope of the imputations:** less frequent than monthly price collection; seasonal products; replacements; collected price of a service not supplied
- **Measuring and monitoring the impact of imputations:** ‘number’ versus ‘weight’ of imputed prices; other metrics; link to the compilation method and measurement objective; informing users about imputations