

The situation

Using 25-month, GEKS-T, mean splice on published

Problem: how to impute elementary aggregates (EAs) when lack-of-matches?

We examine aggregate-level imputation

May be preferred to imputing prices by ensuring “neutral” impact on aggregates

The plan

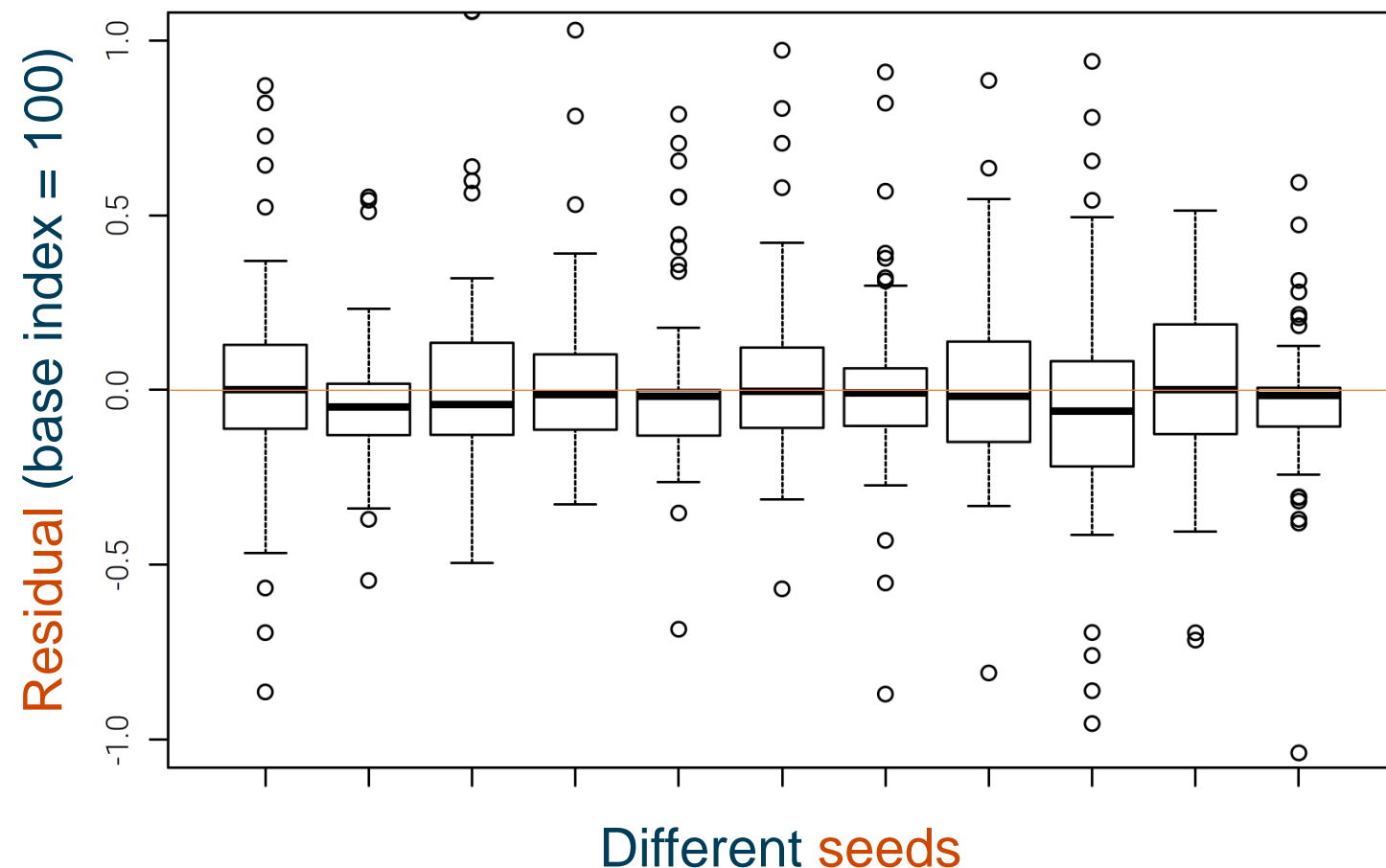
Simulate effect of imputation on scanner data

Drop 10% of EAs at random (different **seeds**: different sets of dropped EAs)

Impute EA using CS monthly rate

Calculate **residuals** = (COICOP5 index with 10% imputed values – original COICOP5 index)

Boxplot of **residuals**



The results

Eleven different **seeds**, each giving a **residual** boxplot

Means are generally close to 0

Slight downward bias in the imputed indices