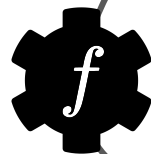


x_1	x_2	x_3	x_4
4.5	1.3	65	-2
3	NA	83	0.3
5	1.5	89	0.7
2	NA	45	1.2

Calculate surrogate
model with x_2 as
target

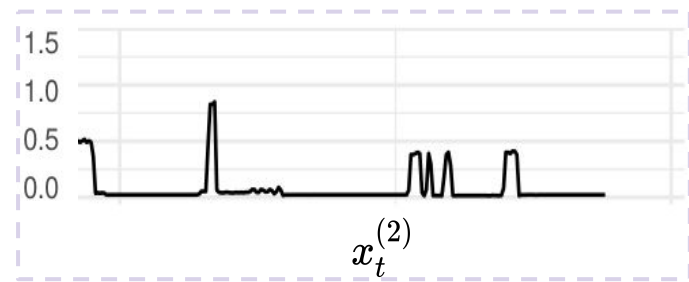


Use
predictions as
imputation
values

x_2	x_1	x_3	x_4
1.3	4.5	65	-2
1.5	5	89	0.7

x_2	x_1	x_3	x_4
1.1	3	83	0.3
1.7	2	45	1.2

x_1	x_2	x_3	x_{t1}	x_{t2}	\dots	x_{t365}
4.5	1.3	65	0.8	1.1	\dots	2.1
3	2.0	83	0.5	0.4	\dots	0.0
5	1.5	89	0.7	0.7	\dots	2.2
2	1.3	45	1.2	1.8	\dots	4.3

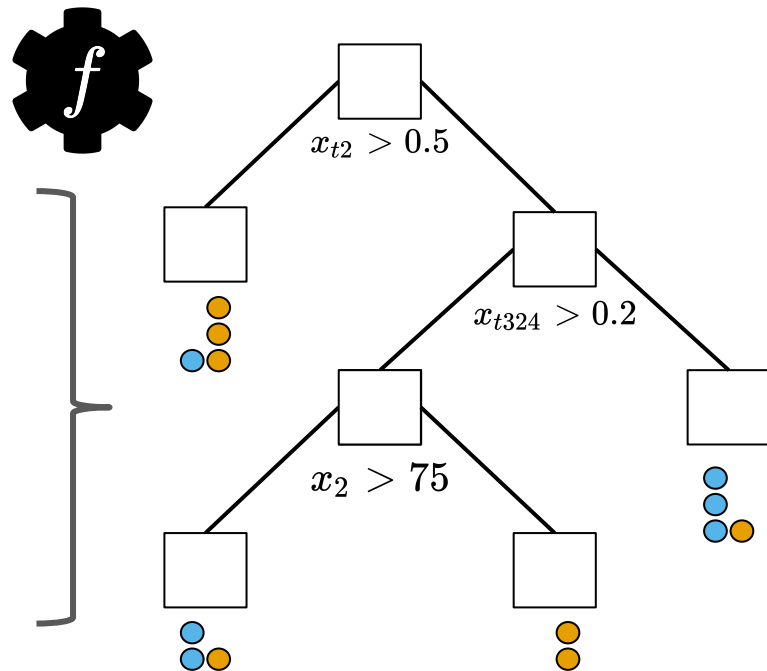


Regular features

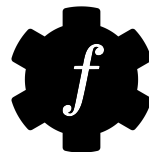


Functional features
e.g. "days in year"

x_1	x_2	x_3	x_{t1}	x_{t2}	\dots	x_{t365}
4.5	1.3	65	0.8	1.1	\dots	2.1
3	2.0	83	0.5	0.4	\dots	0.0
5	1.5	89	0.7	0.7	\dots	2.2
2	1.3	45	1.2	1.8	\dots	4.3



x_1	x_2	x_3	x_{t1}	x_{t2}	\dots	x_{t365}
4.5	1.3	65	0.8	1.1	\dots	2.1
3	2.0	83	0.5	0.4	\dots	0.0
5	1.5	89	0.7	0.7	\dots	2.2
2	1.3	45	1.2	1.8	\dots	4.3



$$\hat{f}(4.5, 1.3, 65, \text{[spectrum]}) = 117588$$

$$\hat{f}(3, 2.0, 83, \text{[spectrum]}) = 88395$$

$$\hat{f}(5, 1.5, 89, \text{[spectrum]}) = 55870$$

$$\hat{f}(2, 1.3, 45, \text{[spectrum]}) = 82525$$

x_1	x_2	x_3	x_{t1}	x_{t2}	\dots	x_{t365}	λ_1	λ_2
4.5	1.3	65	0.8	1.1	\dots	2.1	0.9	0.1
3	2.0	83	0.5	0.4	\dots	0.0	1.1	0.4
5	1.5	89	0.7	0.7	\dots	2.2	-1	1.9
2	1.3	45	1.2	1.8	\dots	4.3	0.2	-2

