

Help on Cross Mean method

This naive method imputes missing values in longitudinal (a panel of cross section and time series) data using other series (multivariate). It fulfills the missing values (NA) by computing the mean of other series for each row separately. Therefore, it is suitable only for similar other series i.e., with the same level and trend.

Screen example is depicted below. In all imputation figures, the non-NA observations are the colored lines while the imputed values are the colored dots.

It can be seen that the imputed dots for each series (different color) are far from the respective lines due to the trend and the different series levels.

