Simple Missing Data Treatments

Utrecht University Winter School: Missing Data in R

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Outline

Bad Methods

- Deletion-Based Methods
- Deterministic Imputation Methods

OK Method

Comparisons

Bad Methods (These almost never work)

Listwise Deletion (Complete Case Analysis)

- Use only complete observations for the analysis
  - Very wasteful (can throw out lots of useful data)
  - Loss of statistical power

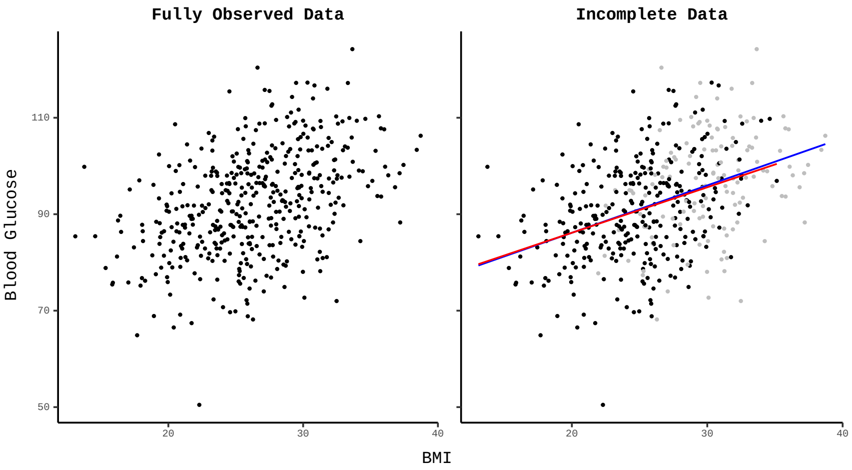
Pairwise Deletion (Available Case Analysis)

- Use only complete pairs of observations for analysis
  - Different samples sizes for different parameter estimates
  - Can cause computational issues

Example

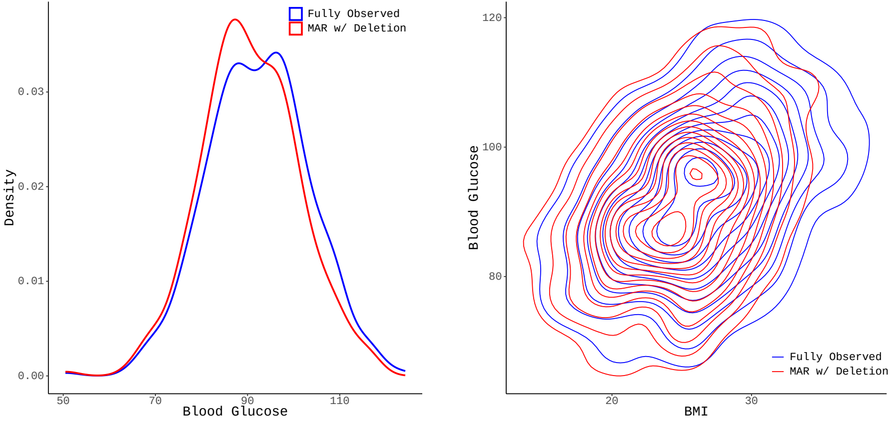
```r
## Read in some example data:
dat0 <- dat1 <- readRDS(paste0(dataDir, "diabetes_norm.rds"))

## Simulated missingness based on 'bmi':
m <- simLinearMissingness(data  = dat1,
                          pm    = 0.30,
                          preds = "bmi",
                          auc   = 0.85)$r

## Impose missing on 'glu' according to the missingness above:
dat1[m, "glu"] <- NA
```

Example



Fully Observed Data
Incomplete Data
Blood Glucose
110
90
70
50
20
30
40
20
30
40
BMI

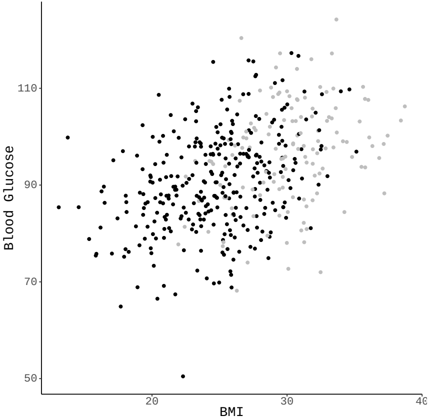
Example


Fully Observed
MAR w/ Deletion
Density
0.00
0.01
0.02
0.03
50
70
90
110
Blood Glucose
Blood Glucose
120
100
80
20
30
BMI
Fully Observed
MAR w/ Deletion

Bad Methods (These almost never work)

(Unconditional) Mean Substitution

- Replace Y_{mis} with $\bar{Y}_{obs}$
  - Negatively biases regression slopes and correlations
  - Attenuates measures of linear association



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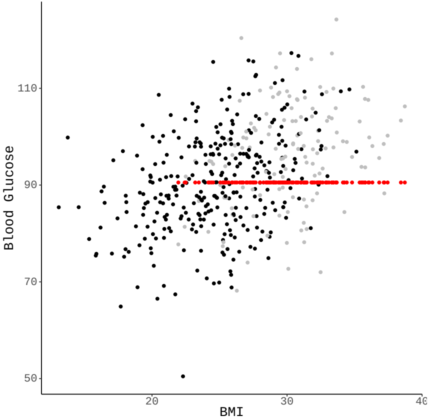

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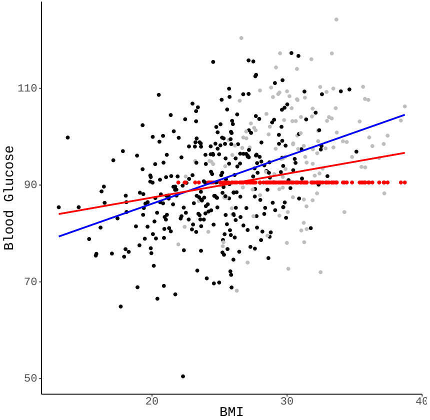

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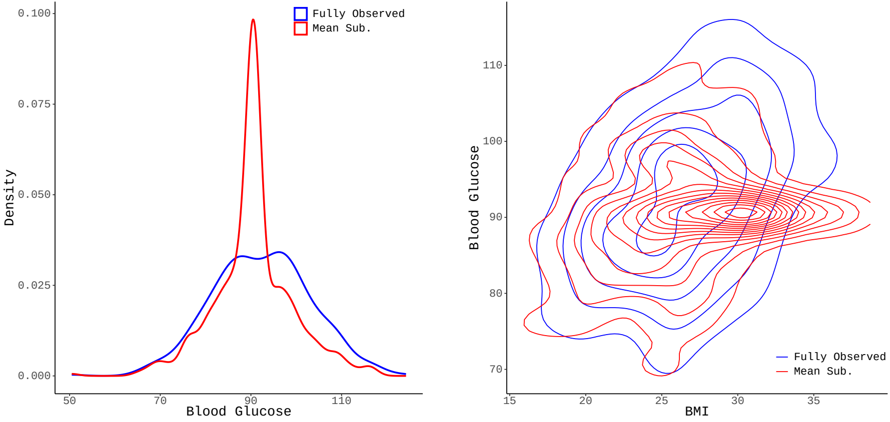
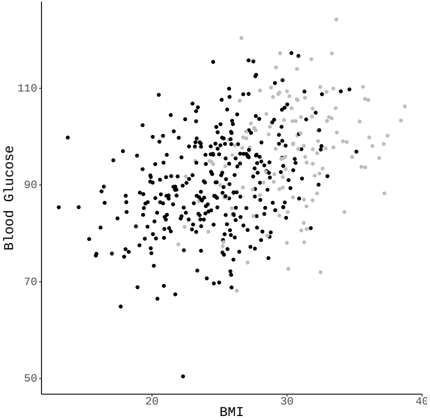


Fully Observed
Mean Sub.
0.100
0.075
0.050
0.025
0.000
Density
50
70
90
110
Blood Glucose
110
100
90
80
70
Blood Glucose
15
20
25
30
35
BMI
Fully Observed
Mean Sub.

Bad Methods (These almost never work)

Deterministic Regression Imputation
(Conditional Mean Substitution)

- Replace Y_{mis} with $\widehat{Y}_{mis}$ from some regression equation
  - Positively biases regression slopes and correlations
  - Inflates measures of linear association



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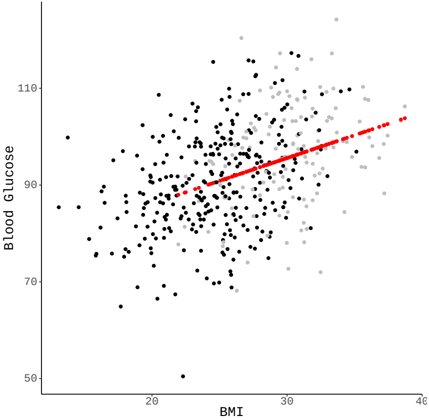

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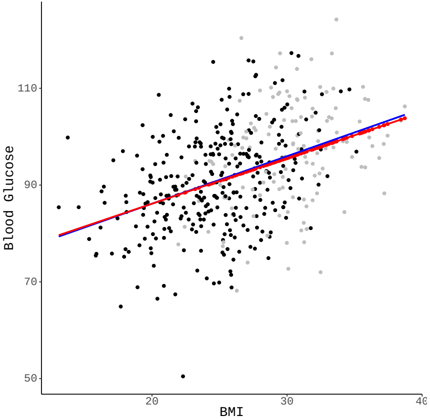

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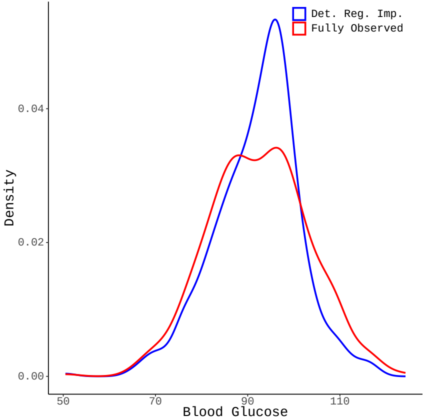
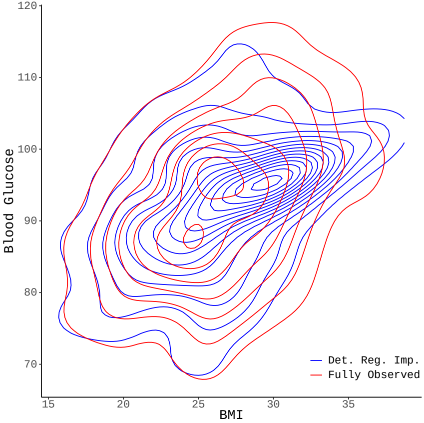


Det. Reg. Imp.
Fully Observed
Density
0.04
0.02
0.00
50
70
90
110
Blood Glucose



120
110
100
90
80
70
Blood Glucose
15
20
25
30
35
BMI
Det. Reg. Imp.
Fully Observed

Bad Methods (These almost never work)

General Issues with Deletion-Based Methods

- Biased parameter estimates unless data are MCAR
- Generalizability issues

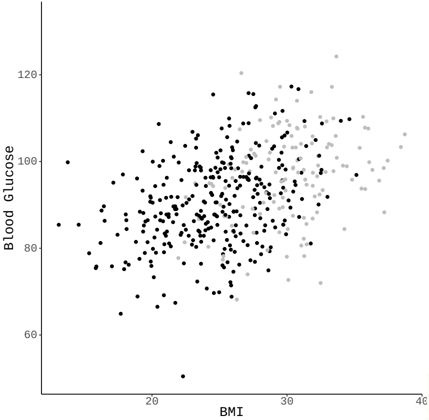
General Issues with Simple Single Imputation Methods

- Biased parameter estimates even when data are MCAR
- Attenuates variability in any treated variables

OK Method (This sometimes works)

Stochastic Regression Imputation

- Fill Y_{mis} with $\widehat{Y}_{mis}$ plus some random noise.
  - Produces unbiased parameter estimates and predictions
  - Computationally efficient
  - Attenuates standard errors
  - Makes CIs and prediction intervals too narrow



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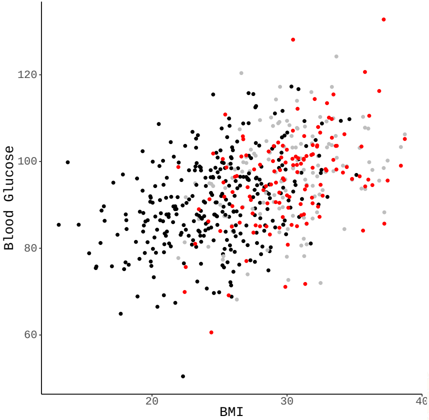

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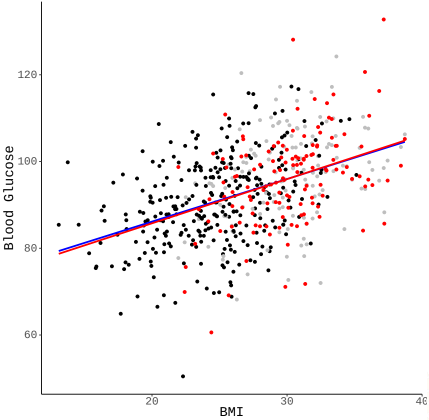
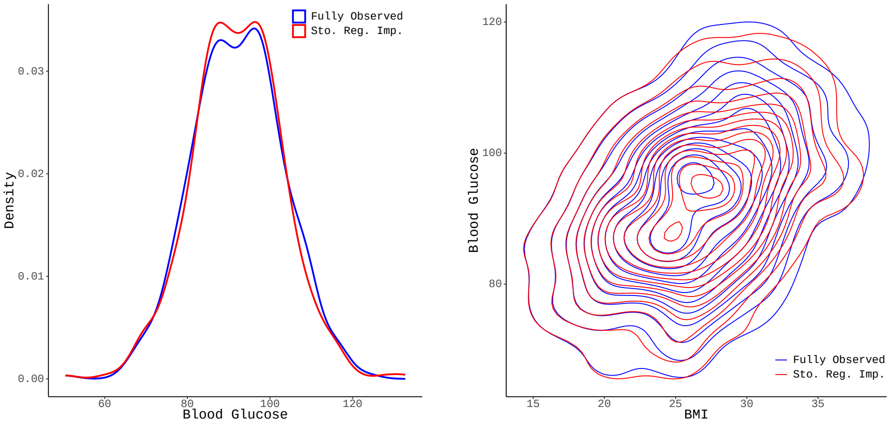


Example



Fully Observed
Sto. Reg. Imp.
Density
0.03
0.02
0.01
0.00
60
80
100
120
Blood Glucose
120
100
80
Blood Glucose
15
20
25
30
35
BMI
Fully Observed
Sto. Reg. Imp.

Implementation

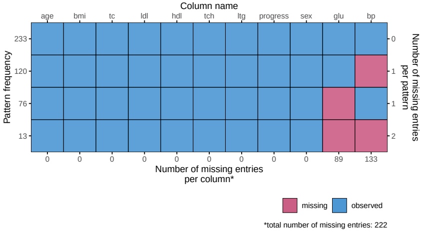
```r
miceOut <- mice(data = dat1, m = 1, seed = 42, method = "norm.nob")
impData <- complete(1)
```

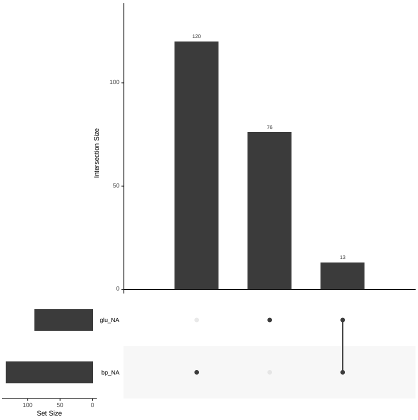
Comparison

Run a Monte Carlo simulation to compare the treatments.

- Use the synthetic diabetes data as the population.
- Simulate MAR missingness.
  - Blood Glucose
    - $PM = 20\%, P(M) \sim \{bmi, age\}$
  - Blood Pressure
    - $PM = 30\%, P(M) \sim \{bmi, tc\}$
- Treat the missing data as above.
- Use the treated data to estimate several statistics.
- Repeat the process 250 times and pool the results.

Comparison


Column name
age
bmi
tc
ldl
hdl
tch
ltg
progress
sex
glu
bp
Pattern frequency
233
120
76
13
Number of missing entries per pattern
0
1
1
2
0 0 0 0 0 0 0 0 0 89 133
Number of missing entries per column*
missing
observed
*total number of missing entries: 222


Intersection Size
120
76
13
100
50
0
glu_NA
bp_NA
100 50 0
Set Size

Comparison

	MS	DRI	SRI	CC	FO
glu	91.30	92.43	92.41	91.30	92.35
bp	97.29	95.50	95.55	97.29	95.50

Variable Means

	MS	DRI	SRI	CC	FO
glu	92.98	105.69	120.70	112.26	117.29
bp	117.22	139.89	175.35	158.40	177.85

Variable Variances

Comparison

$$Y_{BP} = \beta_0 + \beta_1 X_{BMI} + \beta_2 X_{Glucose} + \beta_3 X_{Age} + \varepsilon$$

	MS	DRI	SRI	CC	FO
β_0	65.06	31.85	39.41	40.65	39.74
β_{bmi}	0.39	0.51	0.62	0.61	0.66
β_{glu}	0.16	0.44	0.32	0.32	0.30
β_{age}	0.16	0.19	0.22	0.19	0.22
R^2	0.12	0.37	0.26	0.21	0.25

Linear Regression Estimates

Comparison

	age	bmi	bp	tc	ltg
MS	29.46	15.42	25.29	92.26	1.74
DRI	44.53	21.78	66.47	118.07	2.32
SRI	43.99	21.66	61.16	118.12	2.32
CC	29.76	14.28	50.35	67.44	1.85
FO	40.52	21.19	58.19	107.83	2.28

Covariances with Blood Glucose

Comparison

	age	bmi	tc	ltg	glu
MS	33.11	12.29	34.57	1.51	25.29
DRI	54.20	22.46	92.89	2.54	66.47
SRI	54.19	22.27	90.86	2.54	61.16
CC	36.42	14.87	50.73	2.05	50.35
FO	52.50	22.65	86.00	2.60	58.19

Covariances with Blood Pressure