

# 결측(缺測) 데이터와 그 대책

Chanseok Park (박찬석)

Applied Statistics Laboratory  
Department of Industrial Engineering  
Pusan National University

August 5, 2020

Hosted by SEC



부산대학교  
PUSAN NATIONAL UNIVERSITY

## 1 Missing · Incomplete data

- Types of Missing and Incomplete
- Illustration of Missing Mechanism
- Ad-hoc methods
- Ad-hoc methods (deletion)
- Ad-hoc methods (single imputation)
- Which method can be used?

## 2 Multiple Imputation

- MLE
- EM algorithm
- MI algorithm

## 1 Missing · Incomplete data

- Types of Missing and Incomplete
- Illustration of Missing Mechanism
- Ad-hoc methods
- Ad-hoc methods (deletion)
- Ad-hoc methods (single imputation)
- Which method can be used?

## 2 Multiple Imputation

- MLE
- EM algorithm
- MI algorithm

# Missing · Incomplete data

## Types of Missing and Incomplete

- Missing data: no value is observed. (Little and Rubin, 2002)
  - Missing Completely AT Random (MCAR)  
if missingness does not depends on the data,  $Y = (Y_{\text{obs}}, Y_{\text{mis}})$ .  
 $f_{\theta}(M|Y) = f_{\theta}(M)$ , where  $M$  is a missing indicator.
  - Missing At Random (MAR)  
if missingness depends only on the observed data  $Y_{\text{obs}}$ .  
 $f_{\theta}(M|Y) = f_{\theta}(M|Y_{\text{obs}})$ .
  - Missing Not At Random (MNAR)  
if missingness depends on the data  $Y = (Y_{\text{obs}}, Y_{\text{mis}})$ .  
 $f_{\theta}(M|Y) = \text{as it is}$
- Incomplete data: value is partially observed.
  - Truncation
  - Censoring
  - Grouping
  - Masking

# Missing · Incomplete data

## Illustration of Missing Mechanism

Complete Data		MCAR		MAR		MNAR	
GPA	IQ	GPA	IQ	GPA	IQ	GPA	IQ
2.0	93	2.0	?	2.0	?	2.0	?
2.2	115	2.2	115	2.2	?	2.2	115
2.4	96	2.4	96	2.4	?	2.4	?
2.6	116	2.6	?	2.6	?	2.6	116
2.8	94	2.8	94	2.8	?	2.8	?
3.0	106	3.0	106	3.0	106	3.0	106
3.2	98	3.2	?	3.2	98	3.2	?
3.4	103	3.4	103	3.4	103	3.4	103
3.6	95	3.6	95	3.6	95	3.6	?
3.8	112	3.8	?	3.8	112	3.8	112
4.0	100	4.0	100	4.0	100	4.0	100
4.2	120	4.2	?	4.2	120	4.2	120

## Deletion

- Complete-case analysis (listwise deletion, casewise deletion)
- Available-case analysis (pairwise deletion)

## Single imputation

- Mean substitution
- Regression imputation
- Hot-deck, Cold-deck

# Ad-hoc methods (deletion)

Original Data			Complete case			Available case		
GPA	IQ	Hours	GPA	IQ	Hours	GPA	IQ	Hours
2.0	93	NA	2.4	96	26	<b>2.4</b>	96	<b>26</b>
2.2	115	NA	2.6	116	28	<b>2.6</b>	116	<b>28</b>
2.4	96	26	3.8	112	40	<b>3.2</b>	NA	<b>34</b>
2.6	116	28	4.0	100	42	<b>3.8</b>	112	<b>40</b>
NA	NA	30	4.2	120	44	<b>4.0</b>	100	<b>42</b>
NA	NA	32				<b>4.2</b>	120	<b>44</b>
3.2	NA	34				2.0	93	NA
NA	103	36				2.2	115	NA
3.6	95	NA				NA	NA	30
3.8	112	40				NA	NA	32
4.0	100	42				NA	103	36
4.2	120	44				3.6	95	NA

Available case depends on an estimate. (Here,  $\text{Cov}(X_1, X_3)$  is assumed.)

# Ad-hoc methods (deletion)

## Complete case (listwise/casewise deletion)

- MCAR: unbiased .
- MAR: biased .
- Popular in regression data.
- Loss in power. (small sample size).

## Available case (pairwise deletion)

- MCAR: biased .
- MAR: biased .
- Correlation estimate (small value case is OK).  
Refer to Talk-R.r at <https://github.com/AppliedStat/seminar>  
For the case of pairwise deletion, the correlation estimate is even greater than one.



# Ad-hoc methods (Example: Available Case)

mean/sd GPA ( $X_1$ )	mean/sd Hours ( $X_3$ )	Covariance	
		GPA ( $X_1$ )	Hours ( $X_3$ )
2.0	26	2.4	26
2.2	28	2.6	28
2.4	30	3.2	34
2.6	32	3.8	40
3.2	34	4.0	42
3.6	36	4.2	44
3.8	40	$\text{Cov}_{13} = 5.67$	
4.0	42		
4.2	44		
$\bar{X}_1 = 3.11$	$\bar{X}_3 = 34.67$		
$S_1 = 0.83$	$S_3 = 6.32$		

Thus, we have  $r_{13} = \frac{\text{Cov}_{13}}{S_1 \cdot S_3} = \frac{5.67}{0.83 \times 6.32} = \mathbf{1.08 > 1}$ , which does not make sense at all. Refer to Talk-R.r at [Seminar](#)

# Ad-hoc methods (single imputation)

## Single imputation

- **Mean substitution** (location estimate)

Median, mode, HL, etc. are also OK instead of mean.

Distorted variance/covariance . Easily biased .

- **Regression imputation**

Distorted variance/covariance . can be unbiased .

A random error can be added to avoid distortion of variance/covariance. Note: if a dummy variable is used for a predictor, it can include mean substitution.

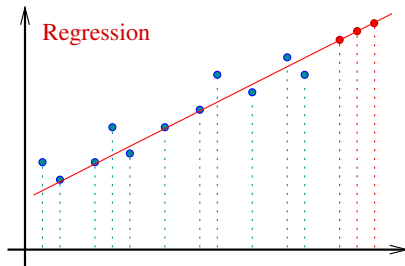
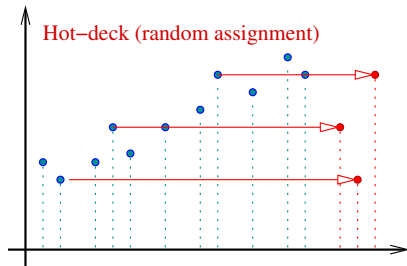
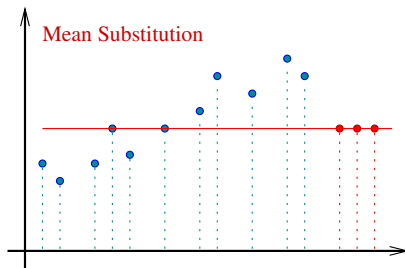
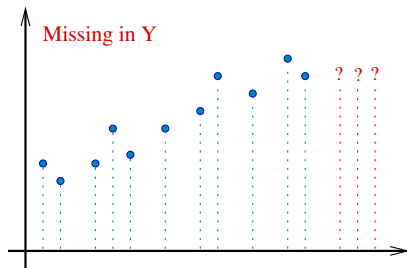
- **Hot-deck / Cold-deck** (similar to bootstrap/jackknife).

Hot-deck: random sample from **similar hot** responding values. (here, “hot” means current source.)

Cold-deck: random sample from **similar cold** responding values. (here, “cold” means previous/external source.)

Both can be easily biased .

# Ad-hoc methods (single imputation)



# Ad-hoc methods (Which method can be used?)

Recall “Complete case” versus “Available case”

## Complete case (listwise/casewise deletion)

- MCAR: unbiased  $\Leftarrow$  It looks OK although wasteful with deletion.
- MAR: biased .

## Available case (pairwise deletion)

- MCAR: biased .
- MAR: biased .

It is possible to test MCAR vs. MAR, but impossible to test MNAR.

*Section 2.2.4 of van Buuren (2018) stated: several tests have been proposed to test MCAR vs. MAR. These tests are not widely used, and their practical value is unclear. ... It is not possible to test MAR versus MNAR since the information that is needed for such a test is missing.*

# Ad-hoc methods (Which method can be used?)

## Which method can be used?

- Listwise deletion is **OK** (in a sense of unbiasedness) under **MCAR** although it is **wasteful**.  
Note: listwise deletion is **not** robust to violations of the MCAR assumption. Also, the MCAR (too strong) is often **unrealistic** in practice.
- There are several specific methods under MAR, but these are **not** robust to violation of MAR assumption.
- We can think of imputation.  
However **single** imputation also has several **drawbacks**.

Multiple Imputation (MI) can handle both MAR and MNAR.  
Some research papers show that listwise deletion method can outperform the MI method, but it is extremely rare in practice.

# Multiple Imputation (MLE)

Multiple imputation have a very similar mechanism as EM algorithm. We look at MLE and EM and then multiple imputation.

## Likelihood and log-likelihood

$$L(\boldsymbol{\theta}|\mathbf{x}) = \prod_{i=1}^n f(x_i) \quad \text{and} \quad \ell(\boldsymbol{\theta}|\mathbf{x}) = \log L(\boldsymbol{\theta}|\mathbf{x}) = \sum_{i=1}^n \log f(x_i),$$

where  $\mathbf{x} = (x_1, x_2, \dots, x_n)$  and  $\boldsymbol{\theta} = (\theta_1, \theta_2, \dots, \theta_p)$ .

## MLE (maximum likelihood estimate/estimator)

$$\hat{\boldsymbol{\theta}} = \arg \max_{\boldsymbol{\theta}} L(\boldsymbol{\theta}|\mathbf{x}) \quad \text{or} \quad \hat{\boldsymbol{\theta}} = \arg \max_{\boldsymbol{\theta}} \ell(\boldsymbol{\theta}|\mathbf{x}).$$

In many practical cases, the MLE is obtained in a closed form.

# Multiple Imputation (EM algorithm)

What if  $\mathbf{y} = (x_1, x_2, \dots, x_m)$  are complete and  $\mathbf{z} = (x_{m+1}, x_{m+2}, \dots, x_n)$  are **incomplete**. Say,  $a_j \leq x_j \leq b_j$ , where  $j = m+1, m+2, \dots, n$ . Then we have

$$L(\boldsymbol{\theta}|\mathbf{y}, \mathbf{z}) = \prod_{i=1}^m f(x_i) \prod_{j=m+1}^n \{F(b_j) - F(a_j)\}$$
$$\ell(\boldsymbol{\theta}|\mathbf{y}, \mathbf{z}) = \sum_{i=1}^m \log f(x_i) + \sum_{j=m+1}^n \log\{F(b_j) - F(a_j)\}.$$

In general, the MLE can **not** be obtained in a closed form.

# Multiple Imputation (EM algorithm)

Treat incomplete part as random variable with an appropriate distribution. In this case, we can set up  $\mathbf{z} = (z_{m+1}, z_{m+2}, \dots, z_n)$  where  $z_j$  has the pdf  $p(\mathbf{z}|\mathbf{y}, \boldsymbol{\theta})$ . Then the complete likelihood is given by

$$L^c(\boldsymbol{\theta}|\mathbf{y}, \mathbf{z}) = \prod_{i=1}^m f(x_i) \prod_{j=m+1}^n f(z_j) \quad \text{and} \quad \ell^c(\boldsymbol{\theta}|\mathbf{y}, \mathbf{z}) = \log L^c(\boldsymbol{\theta}|\mathbf{y}, \mathbf{z}).$$

Start with an initial value (say,  $t = 0$ ). Repeat E-step and M-step below.

- **E-step:**  $Q(\boldsymbol{\theta}|\boldsymbol{\theta}^{(t)}) = \int \ell^c(\boldsymbol{\theta}|\mathbf{y}, \mathbf{z}) p(\mathbf{z}|\mathbf{y}, \boldsymbol{\theta}^{(t)}) d\mathbf{z}$
- **M-step:**  $\boldsymbol{\theta}^{(t+1)} = \arg \max_{\boldsymbol{\theta}} Q(\boldsymbol{\theta}|\boldsymbol{\theta}^{(t)})$

This iterative method provides clear benefit over the Newton-Raphson method. (If the likelihood is unimodal, finding the MLE is guaranteed). The issue is how to obtain an explicit form after the integration in E-step. To relax this, **MC-EM** and **Q-EM** are developed.



# Multiple Imputation (MI algorithm)

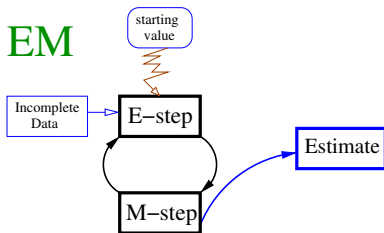
MI is the similar line of EM algorithm which solves an **incomplete-data** problem by repeatedly solving the **complete-data** version. In MI, the unknown missing data  $Y_{\text{mis}}$  are replaced by simulated values  $Y_{\text{mis}}^{(1)}, Y_{\text{mis}}^{(2)}, \dots, Y_{\text{mis}}^{(m)}$ .

- **I-step:**  $Y_{\text{mis}}^{(t+1)} \sim p(Y_{\text{mis}} | Y_{\text{obs}}, \theta^{(t)})$
- **P-step:**  $\theta^{(t+1)} \sim p(\theta | Y_{\text{obs}}, Y_{\text{mis}}^{(t+1)})$

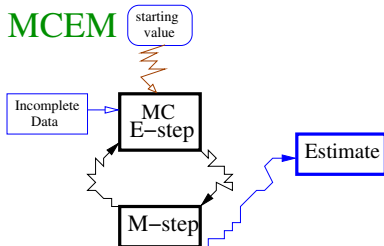
Thus, we obtain  $m$  completed data sets. With each of data sets, we analyze it by a **standard method** with a completed data set. We will have  $m$  different results. By pooling them (summarizing them), we can obtain a result along with the uncertainty due to missing.

# Multiple Imputation (Algorithms)

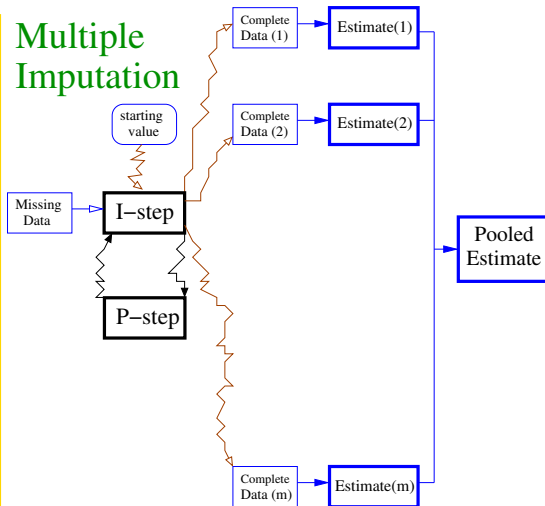
## EM



## MCEM



## Multiple Imputation



# Multiple Imputation (summary)

## Recall

- MCAR: unbiased with listwise deletion (but, wasteful).
- MAR: biased.
- MNAR: biased. Impossible to test MNAR.

With MI, we can generate complete-data sets.

## When MI works well

- MAR and Distinctness: unbiased.

The parameters  $\theta$  and  $\psi$  are distinct if  $g(\theta, \psi) = g_1(\theta) \cdot g_2(\psi)$ .  
See Definition 6.4 of Little and Rubin (2002).

- MI method is very robust to MNAR.  
See Section 6.2 of van Buuren (2018).

# References

- Little, R. J. A. and Rubin, D. B. (2002). Statistical Analysis with Missing Data. John Wiley & Sons, New York, 2nd edition.
- Park, C. (2018). A quantile variant of the Expectation-Maximization algorithm and its application to parameter estimation with interval data. Journal of Algorithms & Computational Technology, 12:253–272.
- Schafer, J. L. (1997). Analysis of Incomplete Multivariate Data. Chapman & Hall, Boca Raton, FL.
- van Buuren, S. (2018). Flexible Imputation of Missing Data. Chapman & Hall/CRC, Boca Raton, second edition.
- Wei, G. C. G. and Tanner, M. A. (1990a). A Monte Carlo implementation of the EM algorithm and the poor man's data augmentation algorithm. Journal of the American Statistical Association, 85:699–704.
- Wei, G. C. G. and Tanner, M. A. (1990b). Posterior computations for censored regression data. Journal of the American Statistical Association, 85:829–839.