

Missing Data

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Today's Lecture

- Types of missing data
- Describing your missing data
- Multiple imputation

Types of Missing Data

Missing Completely at Random (MCAR)



Missing at Random (MAR)



Missing Not at Random (MNAR)



Multiple imputation results

Regression coefficients from five imputed data sets

Data set	Estimated parameter	b_0	b_1	b_2	b_3	b_4	b_5
1	Coefficient	-11.535	-2.780	1.029	-.031	-0.359	0.572
	Variance	43.204	3.323	0.013	0.013	0.013	0.012
2	Coefficient	-11.501	-4.149	1.040	-0.093	-0.583	0.876
	Variance	40.488	2.680	0.010	0.009	0.009	0.007
3	Coefficient	-10.141	-5.038	0.766	0.123	-0.252	0.625
	Variance	42.055	3.301	0.010	0.010	0.010	0.009
4	Coefficient	-11.533	-6.920	0.870	0.084	-0.458	0.815
	Variance	28.751	1.796	0.081	0.007	0.007	0.007
5	Coefficient	-14.586	-1.115	0.718	0.050	-0.373	0.814
	Variance	32.856	2.362	0.009	0.009	0.009	0.008
Mean b_i		-11.859	-4.000	0.885	0.027	-0.405	0.740
Mean Var. (\bar{W})		37.471	2.692	0.025	0.010	0.010	0.009
Var. of b_i (B)		2.682	4.859	0.022	0.008	0.015	0.018
T							
\sqrt{T}		40.69	8.523	0.051	0.020	0.028	0.031
t		6.379	2.919	0.226	0.141	0.167	0.176
		-1.859	-1.370	3.916*	0.191	2.425*	4.204*

* $p < .05$ "Var." refers to the squared standard error of the coefficient.

DC Howell, [Treatment of Missing Data – Part II](#).