

# Testing different imputation methods on PUMS (MCAR) - DPMPM

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```
# load dataset: df
load('../Datasets/ordinalPUMS.Rdata')

# take 10,000 samples: df
set.seed(0)
n = 10000
sample <- sample(nrow(df), size = 10000)
df <- df[sample,]

# create MCAR scenario with 30% chance of missing: df_observed
missing_prob = 0.3
df_observed <- df
missing_col = colnames(df)[c(1,3,5,7,9,11)]
for (col in missing_col) {
  missing_ind <- rbernoulli(n,p = missing_prob)
  df_observed[missing_ind, col] <- NA
}
```

## DPMPM

Multiple imputation using NPBayesImputeCat package

Ref: <https://cran.r-project.org/web/packages/NPBayesImputeCat/NPBayesImputeCat.pdf>

1. Create and initialize the Rcpp\_Lcm model object using CreateModel with the following arguments:

- X: dataframe to be imputed = df
- MCZ: dataframe with the definition of structural zero = NULL
- K: the maximum number of mixture components = 40
- Nmax: An upper truncation limit for the augmented sample size = 0
- aalpha: the hyper parameter alpha in stick-breaking prior = 0.25
- balpha: the hyper parameter beta in stick-breaking prior = 0.25
- seed = 0

2. Set the tracer for the sampling process

- k\_star: the effective cluster number
- psi: conditional multinomial probabilities
- ImputedX: imputation result

3. Run the model using the method Run of Rcpp\_Lcm class with the following arguments:

- burnin = 300
- iter = 2000
- thinning = 5

4. Obtain result

```
N = 40
Mon = 2000
B = 300
thin.int = 5
```

```

# 1. Create and initialize the Rcpp_Lcm model object
model = CreateModel(X = df_observed, MCZ = NULL, K = N, Nmax = 0,
                    aalpha = 0.25, balpha = 0.25, seed = 0)

# 2. Set tracer
model$SetTrace(c('k_star', 'psi', 'ImputedX', 'alpha'), Mon)

# 3. Run model using Run(burnin, iter, thinning)
model$Run(B, Mon, thin.int)

# Extract results
output <- model$GetTrace()
k_star <- output$k_star
psi <- output$psi
imputed_df <- output$ImputedX
alpha <- output$alpha

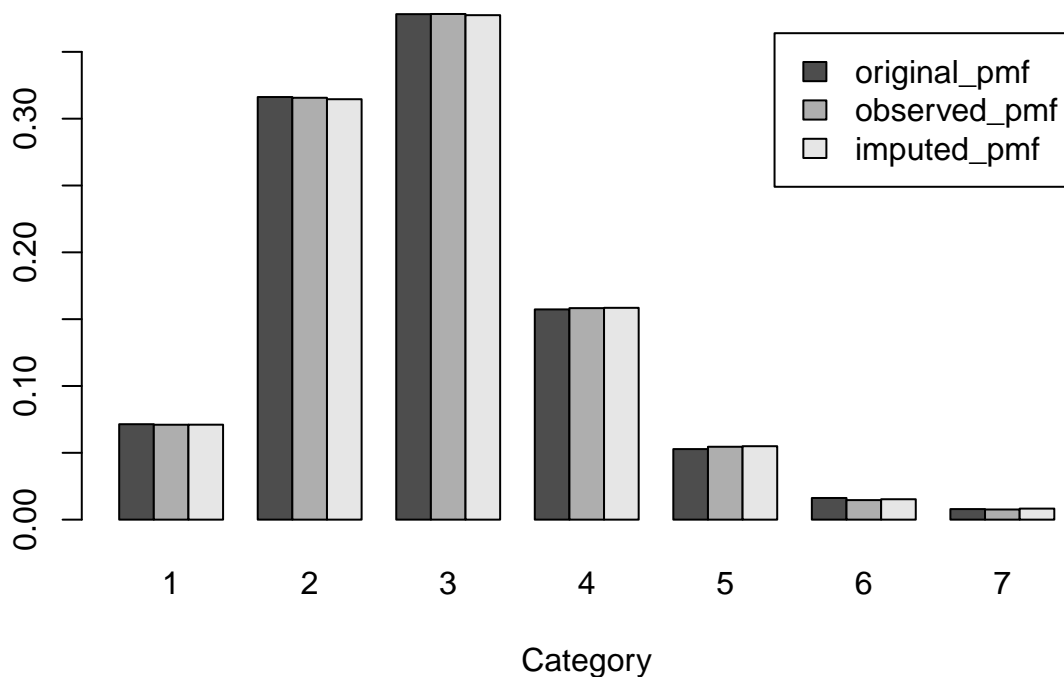
#retrieve parameters from the final iteration
result <- model$snapshot

#convert ImputedX matrix to dataframe, using proper factors/names etc.
ImputedX <- GetDataFrame(result$ImputedX, df)

```

Diagnostics

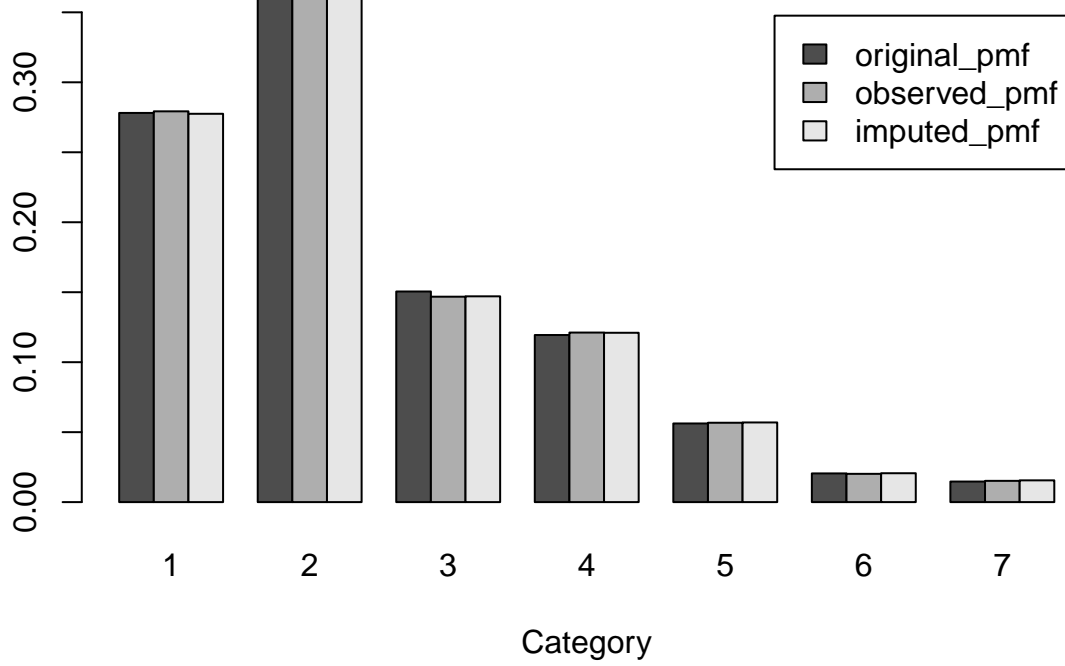
## Blocked Gibbs Sampling Assessment: VEH



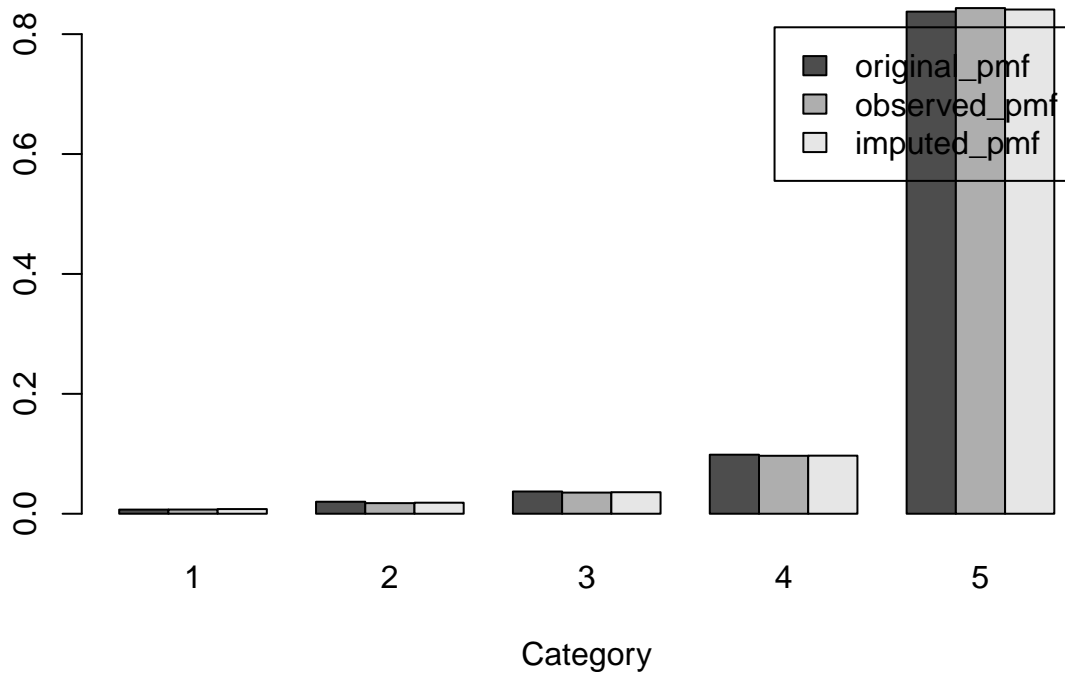
Assess bivariate joint distribution

Assess trivariate joint distribution

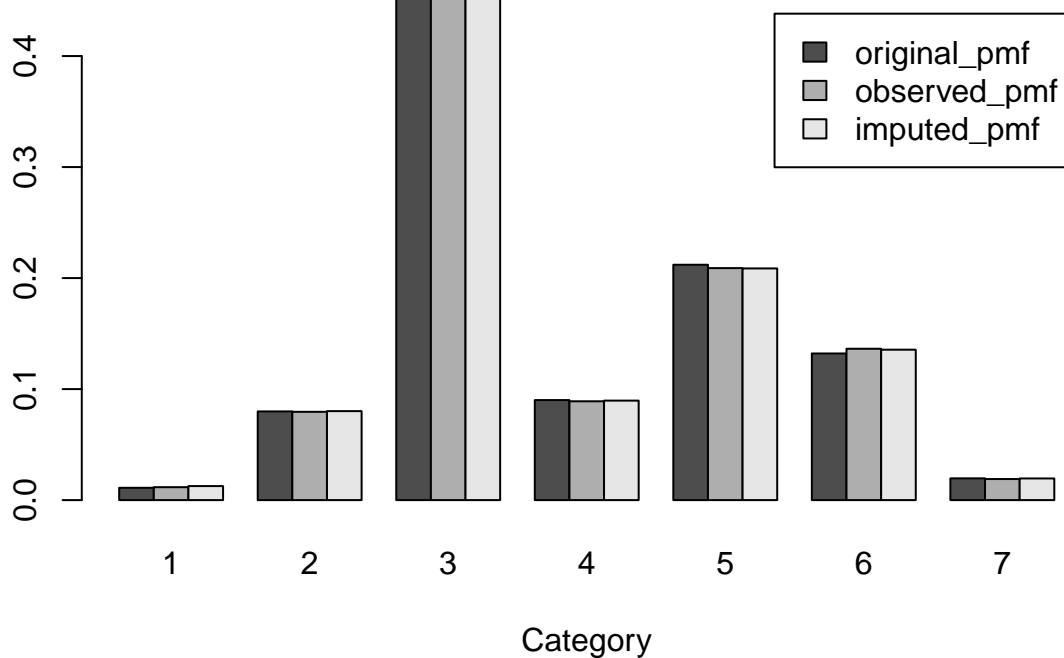
### Blocked Gibbs Sampling Assessment: NP



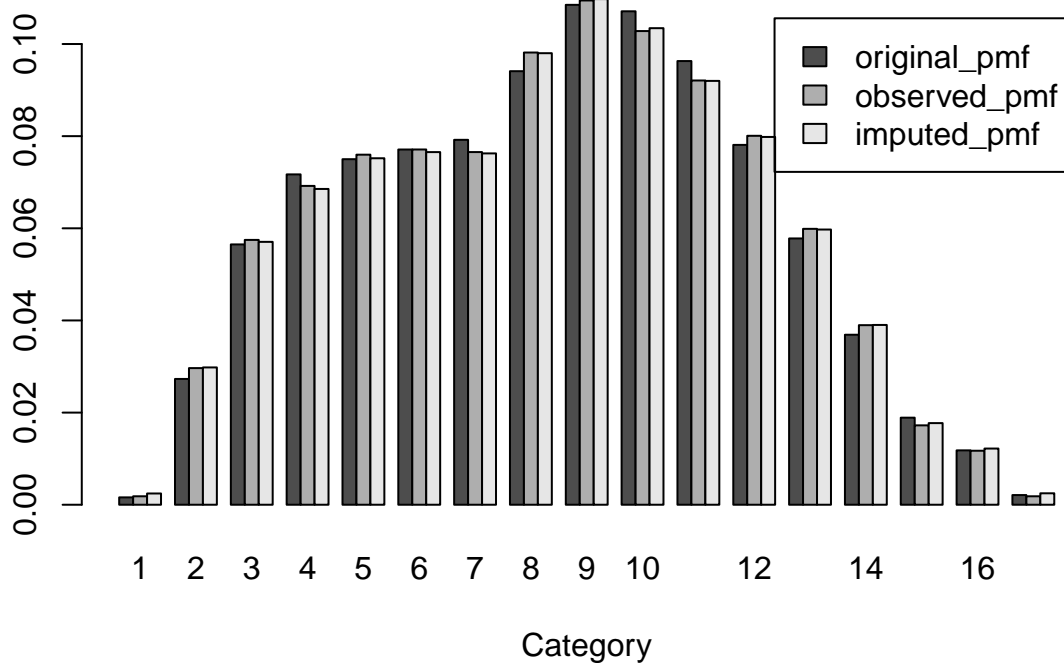
### Blocked Gibbs Sampling Assessment: ENG



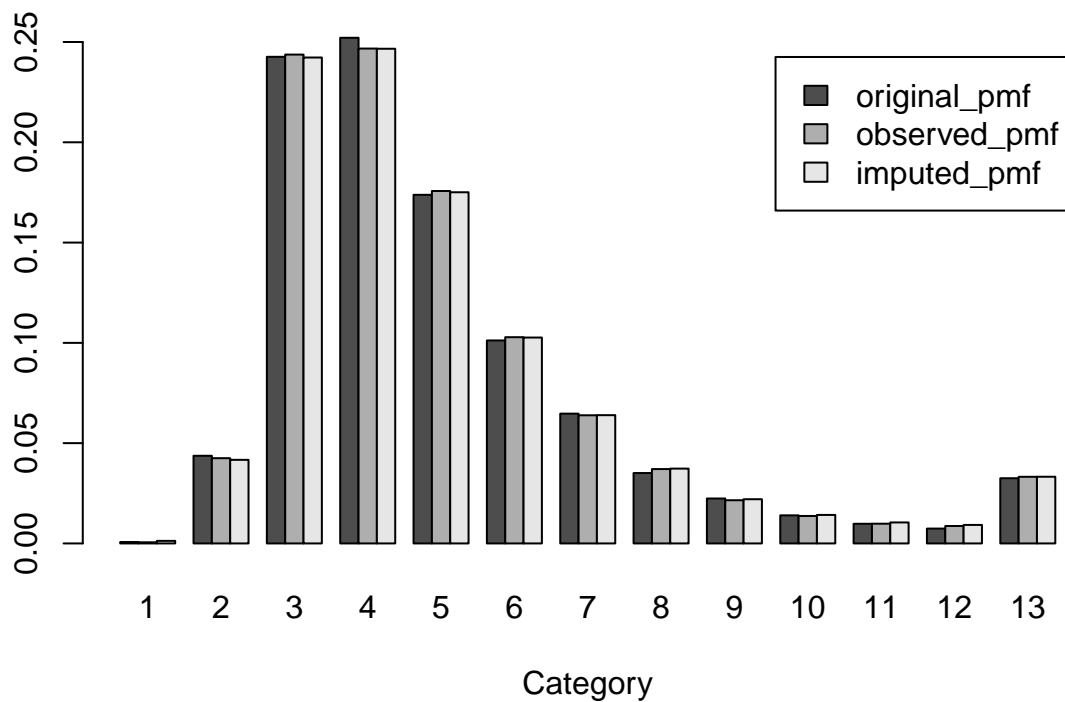
### Blocked Gibbs Sampling Assessment: SCHL



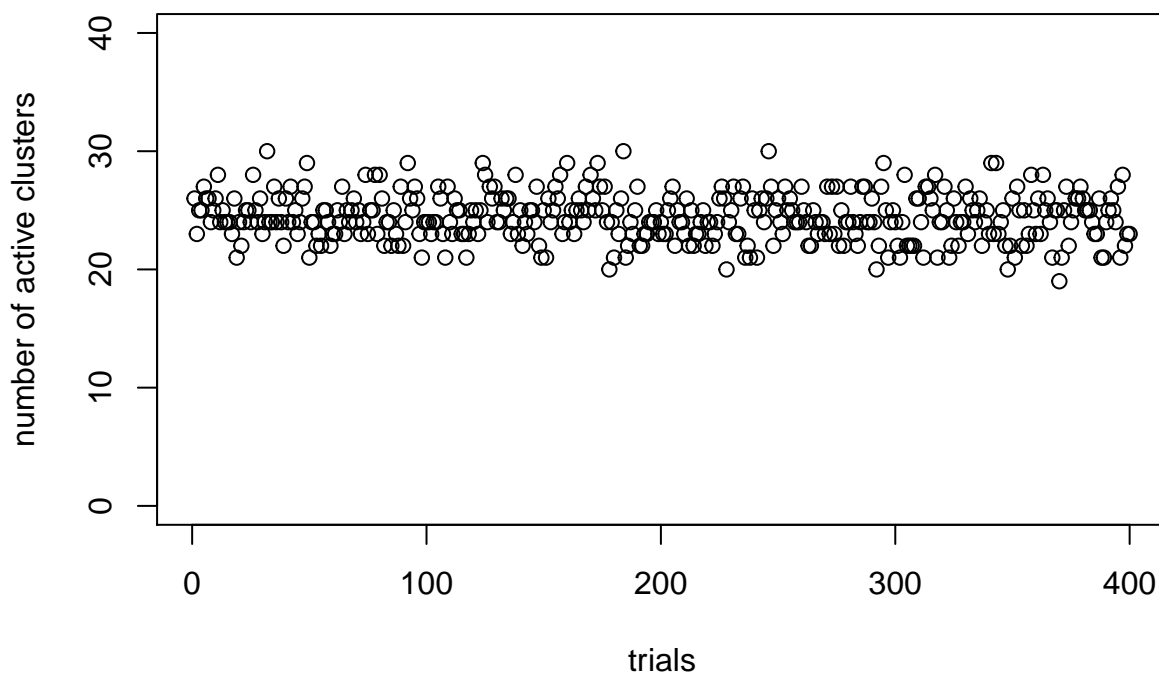
### Blocked Gibbs Sampling Assessment: AGEF



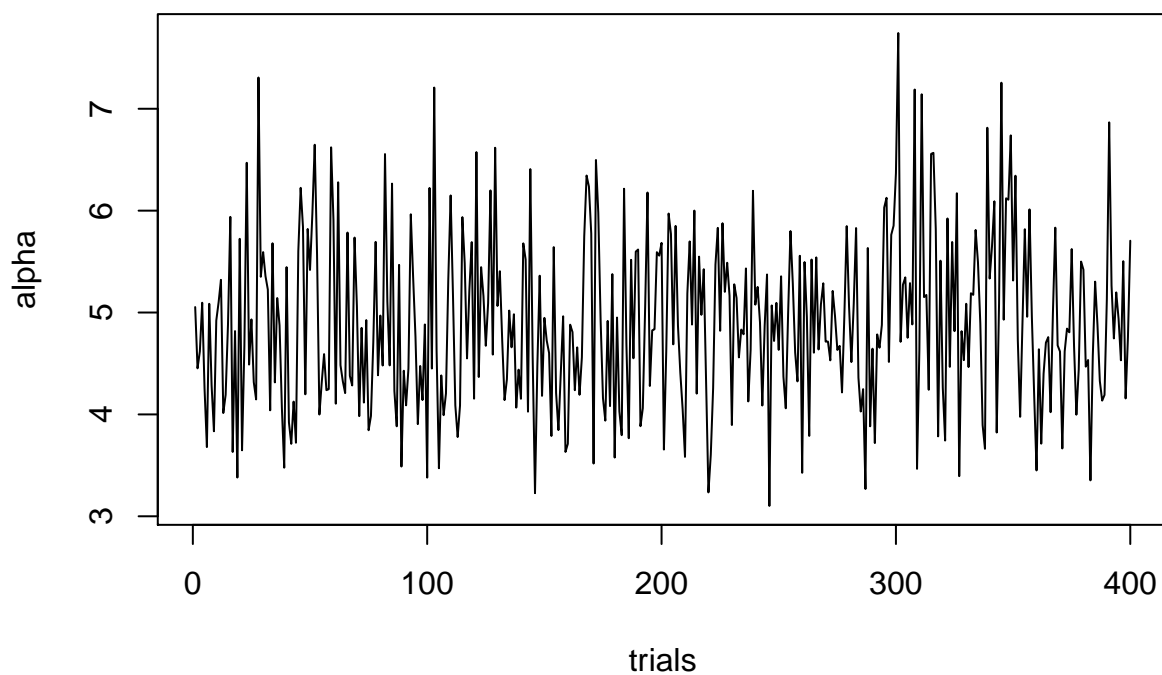
### Blocked Gibbs Sampling Assessment: PINCP



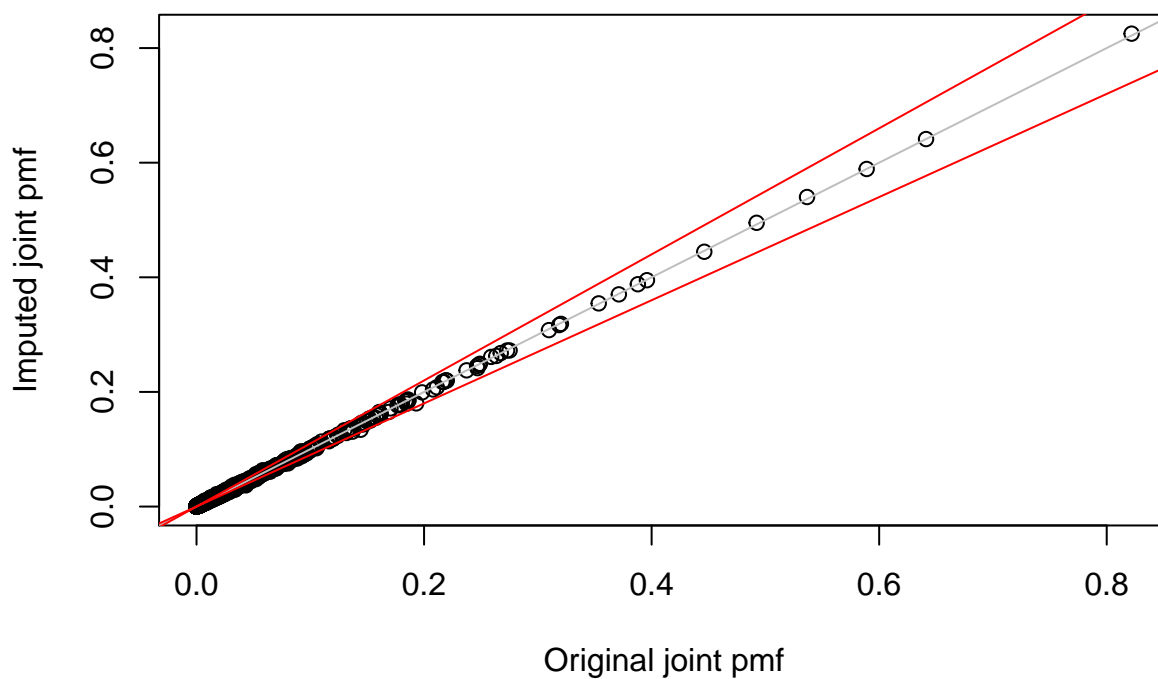
### Number of clusters used over time



**alpha value for the stick breaking process**



**Bivariate pmf , r square: 1**



Trivariate pmf , r square: 0.999

