Demonstrating the imputeTestBench package

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Introduction I will demonstrate the use of imputeTestbench on dataset nottem which contains monthly average air temperatures measured at Nottingham Castle from 1920 to 1939. This demonstration tries to use maximum functions available in the package.

```
knitr::opts_chunk$set(echo=TRUE)

#load required packages
library(imputeTestbench)

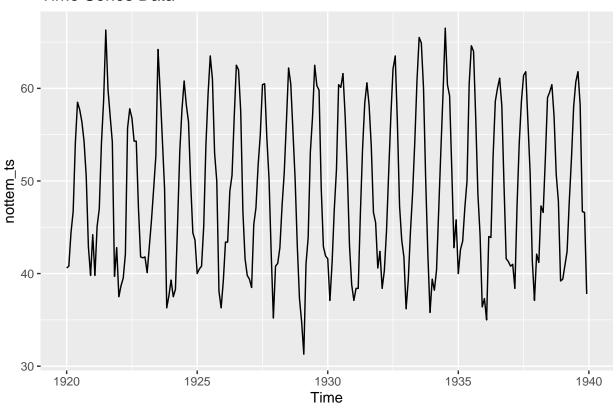
## Registered S3 method overwritten by 'quantmod':
## method from
## as.zoo.data.frame zoo

library(ggplot2)

#loading Data
data("nottem")
nottem_ts <- as.ts(nottem)

autoplot(nottem_ts) + ggtitle("Time Series Data")</pre>
```

Time Series Data



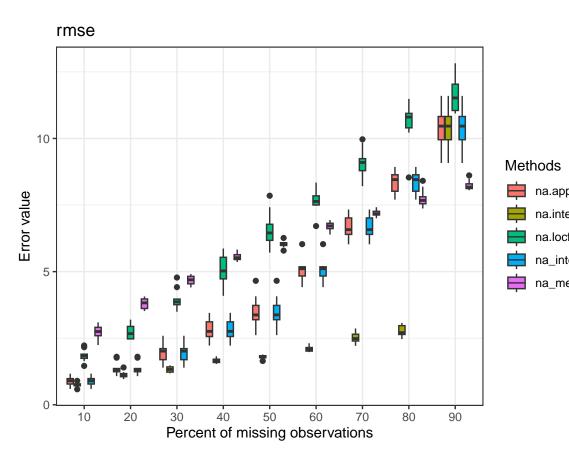
```
#Applying imputation using
nottem_ts_imputed <- impute_errors(dataIn = nottem_ts,
    smps = "mcar",
    methods = c("na.approx",
"na.interp", "na_interpolation", "na.locf", "na_mean"),
    errorParameter = "rmse",
    repetition = 10)
print(nottem_ts_imputed)</pre>
```

Using imputeTestBench for simulating missing value and applying impute methods

```
## $Parameter
## [1] "rmse"
##
## $MissingPercent
## [1] 10 20 30 40 50 60 70 80 90
##
## $na.approx
## [1] 0.8972215 1.3738418 1.9405243 2.8146363 3.4918143 5.0628108 6.6476047
## [8] 8.3689661 10.4047680
##
## $na.interp
## [1] 0.7515512 1.1259267 1.3274837 1.6649228 1.7941232 2.0950834 2.5134635
```

```
## [8] 2.7693108 10.4047680
##
## $na_interpolation
## [1] 0.8972215 1.3738418 1.9405243 2.8146363 3.4918143 5.0628108 6.6476047
       8.3689661 10.4047680
## [8]
##
## $na.locf
## [1] 1.845757 2.733951 3.945085 5.073271 6.580475 7.645756 9.099494
## [8] 10.601125 11.618421
##
## $na_mean
## [1] 2.726413 3.799683 4.672159 5.550081 6.025049 6.699951 7.204416 7.752384
## [9] 8.244470
```

```
plot_errors(nottem_ts_imputed, plotType = "boxplot")
```

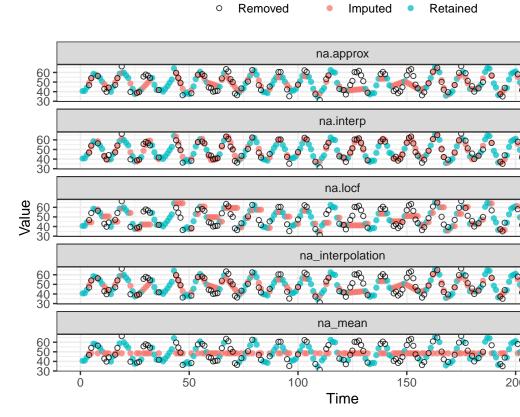


na.inte na.loct na_int

na_me

Visualization of Errors

```
plot_impute(dataIn = nottem_ts, smps = "mcar", showmiss = TRUE)
```



 ${\bf Visualization\ of\ Imputed\ Data}$

 ${\bf Conclusion} \quad {\bf This \ analysis \ demonstrates \ the \ effectiveness \ of \ different \ imputation \ methods \ on \ missing \ time \ series \ data }$