

Journal of Statistical Software

 $MMMMMM\ YYYY,\ Volume\ VV,\ Issue\ II.$

doi: 10.18637/jss.v000.i00

Imputation of Incomplete Multilevel Data with mice

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Abstract

This is a tutorial paper on imputing incomplete multilevel data with **mice**. Footnotes in the current version show work in progress/under construction. The last section is not part of the manuscript, but purely for reminders. We aim to submit at JSS, so there is no word count limit ("There is no page limit, nor a limit on the number of figures or tables").

Keywords: missing data, multilevel, clustering, mice, R.

1. Introduction

In many contemporary data analysis efforts, some form of hierarchical or clustered data structures are recorded. In the simplest case, such a structure entails the nesting of units within clusters (e.g., students within school classes). More complex clustered structures may occur when there are multiple hierarchical levels (e.g., patients within hospitals within regions or countries), or when the clustering is non-nested (e.g., data from diverse settings and populations within large databases). The clustered structure of multilevel data should be taken into account when developing analysis models: 1) for the simple reason that groups of observations share some common variance, and 2) because ignoring multilevel structures can be harmful to the statistical inferences and introduce bias in estimators (Hox, Moerbeek, and van de Schoot 2017). There are many names for models that take clustering into account. Some popular examples are 'multilevel models', 'hierarchical models', 'mixed effect models'

	Table 1: Key concepts in murtilevel modeling
Concept	Details
ICC	The variability due to clustering is often measured by means of the
	intraclass coefficient (ICC). The ICC can be seen as the percentage
	of variance that can be attributed to the cluster-level, where a high
	ICC would indicate that a lot of variability is due to the cluster
	structure.
Random intercept	Multilevel models typically accommodate for variability by including
	a separate group mean for each cluster. In addition to random
	intercepts, multilevel models can also include random effects and
	heterogeneous residual error variances across clusters [see e.g.
	@gelm06 @hov17 and @iong21]

Table 1: Key concepts in multilevel modeling

and 'random effect models'. Table 1 provides an overview of some key concepts in multilevel modeling.

1.1. Missingness in multilevel data

The process of analyzing multilevel data is further complicated when not all data entries are observed. Just as with single level data, missingness may occur at the unit level. But with multiple levels of data comes the potential for clustered missingness. Therefore, incomplete multilevel data can be categorized into two general patterns: systematic missingness and sporadic missingness (Resche-Rigon, White, Bartlett, Peters, and Thompson 2013). Systematic missingness implies that one or more variables are never observed in a certain cluster. With sporadic missingness there may be observed data for some but not all units in a cluster (Van Buuren 2018; Jolani 2018). We have visualized this difference in Figure 1, which shows an $n \times p$ set $\mathbf{X} = X_1, \dots, X_p$, with n units distributed over N clusters, and p = 3 columns. Column X1 is completely observed, column X2 is systematically missing in cluster 2, and column X3 is sporadically missing. To analyze these incomplete data, we have to take the nature of the missingness and the cluster structure into account. For example, the sporadic missingness in X3 could be easily amended if this would be a cluster-level variable (and thus constant within clusters). We could then just extrapolate the true (but missing) value of X3 for unit 1 from unit 2, and the value for unit 4 from unit 3. If X3 would instead be a unit-level variable (which may vary within clusters), we could not just recover the unobserved 'truth', but would need to use some kind of missing data method or discard the incomplete units altogether (i.e., list-wise deletion/complete case analysis). Further, with the systematic missingness in X2, it is impossible to fit a multilevel model since we cannot estimate the intercept of cluster 2. We would have to exclude this cluster from our analyses entirely to obtain any results. Obviously, excluding observations is not a desirable workflow.

Ignoring the missingness in analyses can be extremely harmful to inferences. Complete case analysis can introduce bias in statistical inferences and lowers statistical power. Instead, the missingness should be accommodated <u>before</u> or <u>within</u> the analysis of scientific interest. Especially the former is very generic and popular. [VJ: add why multiple values are imputed.] Imputing (i.e., filling in) the missing values separates the missing data problem from the scientific problem: missing data are replaced by plausible values whereafter the completed data is analyzed as if it were completely observed. The R package **mice** has become the de-

	cluster	X_1	X_2	X_3	 X_p
1	1			NA	
2	1				
3	2		NA		
4	2		NA	NA	
n	N	-			

Figure 1: Missingness in multilevel data

facto standard for imputation by chained equations, which iteratively solves the missingness on a variable-by-variable basis. **mice** is known to yield valid inferences under many different missing data circumstances (Van Buuren 2018). In this paper, we will discuss how to use **mice** in the context of multilevel data.

1.2. Aim of this paper

This papers serves as a tutorial for imputing incomplete multilevel data with **mice**. We provide practical guidelines and code snippets for different missing data situations, including missing not at random (MNAR) mechanisms (where the probability to be missing depends on unrecorded information, making the missingness non-ignorable, Rubin 1976; Meng 1994). For reasons of brevity, we focus on imputation by chained equations wit **mice** exclusively¹. Other useful resources for the analysis of incomplete multilevel data include the R packages **mitml**, **miceadds**, and **mdmb**, and empirical work by Audigier, White, Jolani, Debray, Quartagno, Carpenter, van Buuren, and Resche-Rigon (2018) and Grund, Lüdtke, and Robitzsch (2018). Please note that this tutorial paper assumes a basic level of knowledge on multilevel models.² Assumed knowledge also includes the use of the 'piping operator', %>%, adopted from the **magrittr** package, and the **lme4** notation for multilevel models.³

We illustrate how to impute incomplete multilevel data by means of three case studies:

• popmis from the mice package (simulated data on perceived popularity, n = 2,000 pupils across N = 100 schools, van Buuren and Groothuis-Oudshoorn 2021);

¹Note that the alternative, joint modeling imputation for multilevel data or **jomo** Quartagno, Grund, and Carpenter (2019), has been implemented in **mice** as well but is outside the scope of this tutorial.

²Note to self: We're providing an overview of implementations. It's up-to the reader to decide which multilevel strategy suits their data. We won't go into detail for the different methods (and equations). This paper is just a software tutorial, so we'll keep it practical.

³TODO: Add environment info, seed and version number(s) somewhere!

- hiv from the GJRM package (simulated data on HIV diagnoses, n = 6,416 patients across N = 9 regions, Radice 2021);
- impact from the metamisc package (empirical data on traumatic brain injuries, n = 11,022 patients across N = 15 studies, Debray and de Jong 2021).

For each of these datasets, we will discuss the nature of the missingness, choose one or more imputation models and evaluate the imputed data, but we will also highlight one specific aspect of the imputation workflow. With the popmis data, we show how (and how not) to develop an imputation model. With the hiv data we focus on extending the imputation model to include Heckman-type selection-inclusion methods. With the impact data we provide an example of multivariate missingness in real-world data. Together, this should give enough scaffolding for applied researchers who are faced with incomplete multilevel data.

Set-up the R environment and load the necessary packages:

```
R> set.seed(2022)
R> library(mice)
R> library(ggmice)
R> library(ggplot2)
R> library(dplyr)
R> library(lme4)
R> library(mitm1)

REVIEW UNTIL THIS POINT SVP
```

2. Case Study I: How (not) to impute

In this section we'll go over the different steps involved with imputing incomplete multilevel data. The data we're using is the popmis dataset from the mice package. This is a simulated dataset with pupils (n=2000) clustered within schools (N=100). In this tutorial we'll use the following variables:

- school, school identification number (clustering variable);
- popular, pupil popularity (self-rating between 0 and 10; unit-level);
- sex, pupil sex (0=boy, 1=girl; unit-level);
- texp, teacher experience (in years; cluster-level).

The analysis model corresponding to this dataset is multilevel regression with random intercepts, random slopes and a cross-level interaction. The outcome variable is popular, which is

⁴TODO: Add notation paragraph or 'translation table' linking multilevel equations to **lme4** formulas. Use betas instead of gamma's and mu's. Add interpretation of values in predictormatrix (-2 for the cluster variable, 2 for random effects). Add ICC and congeneality here as well. And make missingness mechanism table as well.

predicted from the unit-level variable $\tt sex$ and the cluster-level variable $\tt texp$. The regression equation 5 and $\tt lme4$ notation for this model are

$$popular_{ij} = \gamma_{00} + \gamma_{10} \, \sec_{ij} + \gamma_{01} \, \tan_{j} + \gamma_{11} \, \tan_{j} \times \sec_{ij} + u_{0j} + u_{1j} \, \sec_{ij} + e_{ij}$$

popular
$$\sim 1$$
 + sex + texp + sex:texp + (1 + sex | school)

Since the data is simulated and the missingness is induced, we can compare our inferences after imputation to the true complete data. The data is created in such a way that the clustering variable school explains quite some variance in the outcome variable popular. We express this using the intraclass correlation, ICC = 0.58. We'll evaluate the ICC after each missing data strategy, and compare the estimated fixed effects:

```
Estimate with 95% CI
1 (Intercept) 3.314 [ 2.998, 3.629]
2 sex 1.330 [ 1.069, 1.590]
3 texp 0.110 [ 0.090, 0.130]
4 sex:texp -0.034 [-0.051, -0.017]
```

Incomplete data

Load the data into the environment and select the relevant variables:

```
R> popmis <- popmis[, c("school", "popular", "sex", "texp")]</pre>
```

Plot the missing data pattern:

```
R> plot_pattern(popmis)
```

The missingness is univariate and sporadic, which is illustrated in the missing data pattern in Figure 2. The ICC in the incomplete data is 0.56. This tells us that the multilevel structure of the data should probably be taken into account. If we don't, we'll may end up with incorrect imputations, biasing the effect of the clusters towards zero.

Plot the correlations in the incomplete data:

```
R> plot_corr(popmis)
```

 $^{^5}$ add the 'level notation' (Bryk and Raudenbush, 1992) and/or matrix notation ('linear mixed effects model'; Laird and Ware, 1982) too?

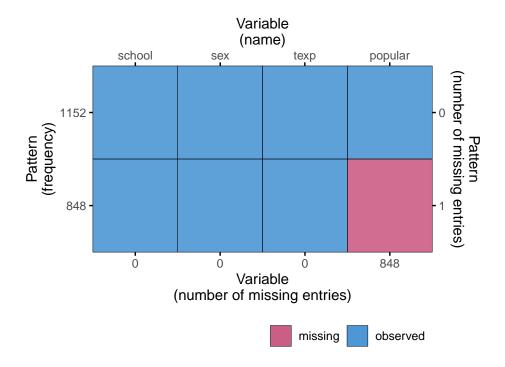
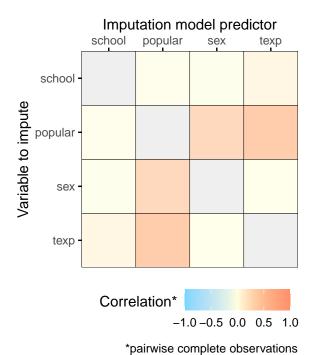


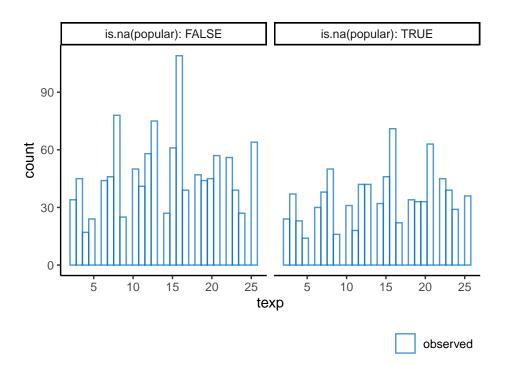
Figure 2: Missing data pattern in the popularity data



To develop the best imputation model for the incomplete variable popular, we need to know whether the missingness depends on the observed values of other variables. We'll highlight one other variable to illustrate, but ideally one would inspect all relations. The questions we'll

ask are: 'Does the missing data of pupil popularity (popular) depend on observed teacher popularity (texp)?'. This can be evaluated statistically, but visual inspection usually suffices. We'll make a histogram of texp separately for the pupils with known popularity and missing popularity.

Plot the histogram for teacher experience conditional on the missingness indicator of popular:



TODO: think about what is a meaningful rule of thumb to signal that the user should be worried?

This shows us that there are no apparent differences in the distribution of texp depending on the missingness indicator of popular (t = -0.873, p = 0.383).

Complete case analysis (not recommended)

Complete case analysis ignores the observations with missingness altogether, which lowers statistical power and may even introduce bias in MCAR situations.

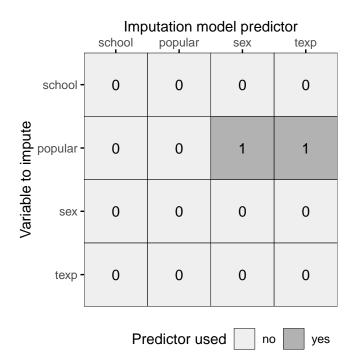
Imputation ignoring the cluster variable (not recommended)

The first imputation model that we'll use is likely to be invalid. We do <u>not</u> use the cluster identifier school as imputation model predictor. With this model, we ignore the multilevel structure of the data, despite the high ICC. This assumes exchangeability between units. We include it purely to illustrate the effects of ignoring the clustering in our imputation effort.

We'll use the default imputation methods in mice() (predictive mean matching to impute the continuous variables and logistic regression to impute binary variables).

Create a methods vector and predictor matrix for popular, and make sure school is not included as predictor:

```
R> meth <- make.method(popmis) # methods vector
R> pred <- quickpred(popmis) # predictor matrix
R> plot_pred(pred)
```



Impute the data, ignoring the cluster structure:

```
R> imp_ignored <- mice(popmis, maxit = 1, pred = pred, print = FALSE)</pre>
```

TODO: remove the broom.mixed output, use mitml only Analyze the imputations:

```
R> fit_ignored <- imp_ignored %>%
+ with(lme4::lmer(popular ~ 1 + sex + texp + sex:texp + (1 + sex | school)))
R> testEstimates(as.mitml.result(fit_ignored), var.comp = TRUE)
```

Call:

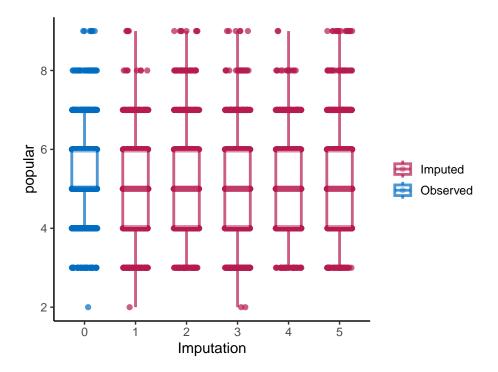
```
testEstimates(model = as.mitml.result(fit_ignored), var.comp = TRUE)
```

Final	parameter	estimates	and	inferences	obtained	from	5	imputed	data	sets.
-------	-----------	-----------	-----	------------	----------	------	---	---------	------	-------

	Estimate	Std.Error	t.value	df	P(> t)	RIV	FMI
(Intercept)	3.354	0.245	13.704	6.831	0.000	3.260	0.813
sex	1.247	0.332	3.759	6.154	0.009	4.160	0.849
texp	0.110	0.017	6.320	6.084	0.001	4.286	0.852
sex:texp	-0.027	0.022	-1.225	5.914	0.267	4.631	0.862

	Estimate
<pre>Intercept~~Intercept school</pre>	0.177
sex~~sex school	0.232
Intercept~~sex school	-0.043
Residual~~Residual	0.670
ICC school	0.209

Unadjusted hypothesis test as appropriate in larger samples.



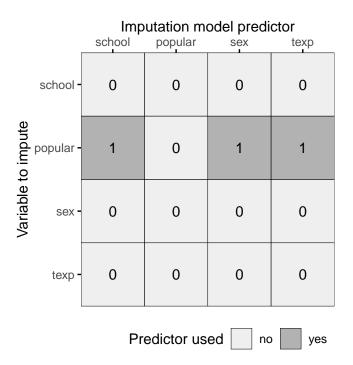
Imputation with the cluster variable as predictor (not recommended)

We'll now use school as a predictor to impute all other variables. This is still not recommended practice, since it only works under certain circumstances and results may be biased (Drechsler 2015; Enders, Mistler, and Keller 2016). But at least, it includes some multilevel aspect. This method is also called 'fixed cluster imputation', and uses N-1 indicator variables representing allocation of N clusters as a fixed factor in the model (Reiter, Raghunathan, and Kinney 2006; Enders et al. 2016). Colloquially, this is 'multilevel imputation for dummies'.

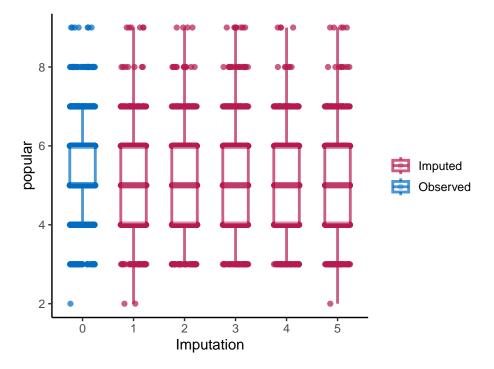
Add: doesn't work with syst missing (only sporadically). There's some pro's and con's. May not differ much if the number of clusters is low.

The more the random effects are of interest, the more you need ml models.

```
R> # adjust the predictor matrix
R> pred["popular", "school"] <- 1
R> plot_pred(pred)
```



R> # impute the data, cluster as predictor
R> imp_predictor <- mice(popmis, maxit = 1, pred = pred, print = FALSE)</pre>



Now, we can clearly see that the imputed values of texp are higher than the observed values, which is in line with right-tailed MAR.

The ICCs are way more in line with the ICCs in the incomplete data. But this is a quick and dirty way of imputing multilevel data. We should be using a multilevel model.

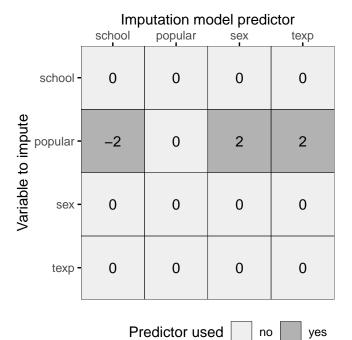
Imputation with random effects

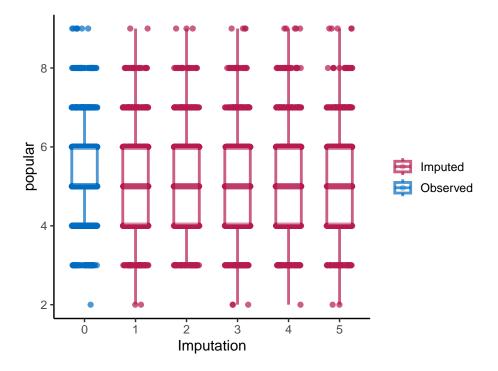
With 21.norm we impute the outcome with a multilevel model assuming random slopes for each variable in the imputation model and homogeneous within-cluster variance.

"Van Buuren (2011) considered the homoscedastic linear mixed model as invalid for imputing incomplete predictors, and investigated only the 2l.norm method, which allows for heterogeneous error variances" (Van Buuren 2018).

```
R> # adjust the predictor matrix
R> pred["popular", ] <- c(school = -2, popular = 0, sex = 2, texp = 2)
R> plot_pred(pred)
```

12

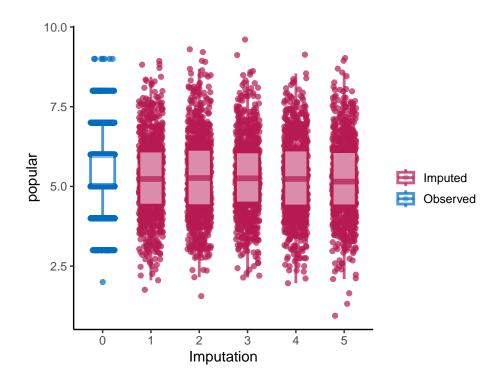




Imputation with random effects and heterogeneity

This method assumes random slopes for each variable in the imputation model. In contrast to 21.norm this method allows a cluster-specific residual error variance.

```
R> pred["popular", ] <- c(-2, 2, 1, 2)
R> meth <- c("", "21.pan", "", "")
R> imp_pan_21 <-
+    mice(
+    popmis %>% mutate(school = as.integer(school)),
+    pred = pred,
+    meth = meth,
+    maxit = 1,
+    print = FALSE
+ )
```



3. How to handle non-random selection (Case study II: HIV)

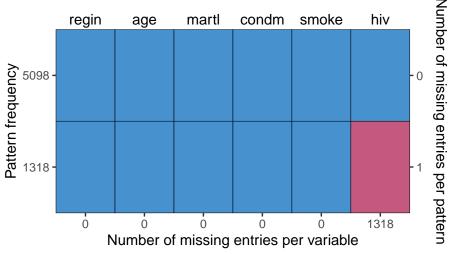
Data are simulated and included in the GJRM package. We will use the following variables:

- region Cluster variable,
- hiv HIV diagnosis (0=no, 1=yes),
- age Age of the patient,
- marital Marital status,
- condom Condom use during last intercourse,
- smoke Smoker (levels; inclusion restriction variable).

The imputation of these date is based on the toy example from IPDMA Heckman Github repo.

Missing data pattern

Total number of missing entries: 1318



Note. regin = region, martl = marital, condm = condom

From the missing data pattern we see that we can set maxit to 1, since there is only one variable with missingness.

The inclusion restriction variable should be a predictor of the the actual value of the variable of interest, but <u>not</u> of missingness indicator for the variable of interest. In this case, the data were simulated to adhere to this requirement. Namely, $\beta_{smoke} = -0.064$, 95% CI [-0.256, 0.126] for the analysis model (formula = hiv ~ .), and $\beta_{smoke} = -0.265$, 95% CI [-0.422, -0.11] for the selection model (formula = is.na(hiv) ~ .). This means the assumptions for the Heckman-type selection model are met.

4. How to handle multivariate missingness (Case study III: IMPACT)

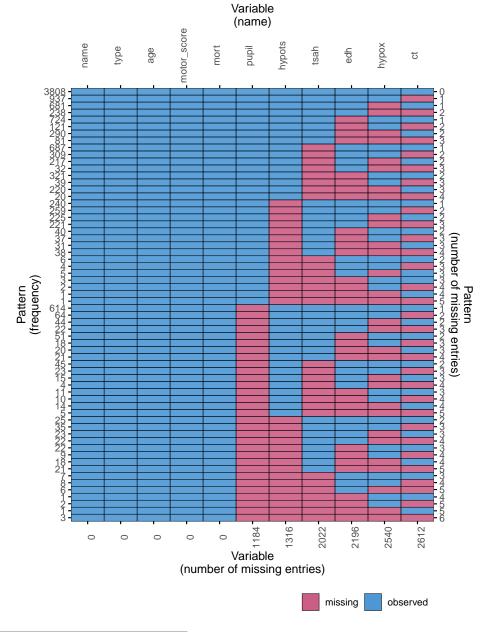
impact is traumatic brain injury data with patients, n = 11022, clustered in studies, N = 15. With the following 11 variables:

- name Name of the study,
- type Type of study (RCT: randomized controlled trial, OBS: observational cohort),
- age Age of the patient,
- motor_score Glasgow Coma Scale motor score,
- pupil Pupillary reactivity,
- ct Marshall Computerized Tomography classification,
- hypox Hypoxia (0=no, 1=yes),
- hypots Hypotension (0=no, 1=yes),
- tsah Traumatic subarachnoid hemorrhage (0=no, 1=yes),
- edh Epidural hematoma (0=no, 1=yes),
- mort 6-month mortality (0=alive, 1=dead).

The analysis model for this dataset is a prediction model with mort as the outcome.⁶ The data is already imputed (Steyerberg et al, 2008), so we've induced missingness again based on the missingness in the original data.

 $\operatorname{mort}_{ij} = \gamma_{00} + \gamma_{01} \operatorname{type}_j + \gamma_{10} \operatorname{age}_{ij} + \gamma_{10} \operatorname{moter_score}_{ij} + \gamma_{10} \operatorname{pupil}_{ij} + \gamma_{10} \operatorname{ct}_{ij} + u_{0j} + u_{1j} \operatorname{age}_{ij} + u_{1j} \operatorname{moter_score}_{ij} + \gamma_{10} \operatorname{pupil}_{ij} + \gamma_{10} \operatorname{ct}_{ij} + u_{0j} + u_{1j} \operatorname{age}_{ij} + u_{1j} \operatorname{moter_score}_{ij} + \gamma_{10} \operatorname{pupil}_{ij} + \gamma_{10} \operatorname{ct}_{ij} + u_{0j} + u_{1j} \operatorname{age}_{ij} + u_{1j} \operatorname{moter_score}_{ij} + \gamma_{10} \operatorname{ct}_{ij} + v_{10} \operatorname{ct}_{ij} + v_{10} \operatorname{age}_{ij} + v_{10} \operatorname{age}_{ij} + v_{10} \operatorname{ct}_{ij} + v_{$

glmer(mort ~ 1 + type + age + motor_score + pupil + ct + (1 | name))

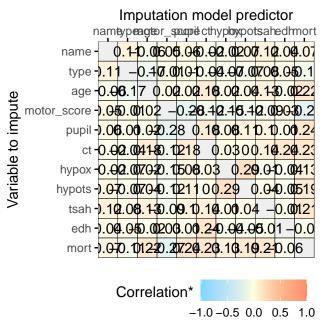


⁶Look at analysis model, maybe copy from GREAT data example e.g., adjusted prognostic effect of ct on unfortunate outcomes, we just want to know the adjusted odds ratio for ct. Add something about systematically missing data here.

#	# A tibble: 9 x 7								
	effect	group	term	${\tt estimate}$	std.error	${\tt statistic}$	p.value		
	<chr></chr>	<chr></chr>	<chr></chr>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>		
1	fixed	<na></na>	(Intercept)	-2.66	0.194	-13.7	1.11e-42		
2	2 fixed	<na></na>	typeRCT	-0.412	0.172	-2.40	1.64e- 2		
3	3 fixed	<na></na>	age	0.0298	0.00190	15.7	2.56e-55		
4	fixed	<na></na>	as.factor(motor_score)2	-0.631	0.0823	-7.66	1.82e-14		
Ę	fixed	<na></na>	as.factor(motor_score)3	-0.994	0.0845	-11.8	5.61e-32		
6	fixed	<na></na>	as.factor(motor_score)4	-1.54	0.0868	-17.7	2.88e-70		
7	fixed	<na></na>	pupil	0.438	0.0397	11.0	3.01e-28		
8	3 fixed	<na></na>	ct	0.430	0.0343	12.5	5.34e-36		
ç	ran_pars	name	sd(Intercept)	0.257	NA	NA	NA		

We should impute the variables ct and pupil and any auxiliary variables we might want to use to impute these incomplete analysis model variables. We can evaluate which variables may be useful auxiliaries by plotting the pairwise complete correlations:

R> plot_corr(impact_NA, label = T)



*pairwise complete observations

This shows us that hypox and hypot would not be useful auxiliary variables for imputing ct. Depending on the minimum required correlation, tsah could be useful, while edh has the strongest correlation with ct out of all the variables in the data and should definitely be included in the imputation model. For the imputation of pupil, none of the potential auxiliary variables has a very strong relation, but hypots could be used. We conclude that we can exclude hypox from the data since this is neither an analysis model variable, nor an auxiliary variable for imputation.

```
R> impact_NA <- select(impact_NA, -c(hypox, hypots))
R> pred <- quickpred(impact_NA)
R> plot_pred(pred)
```

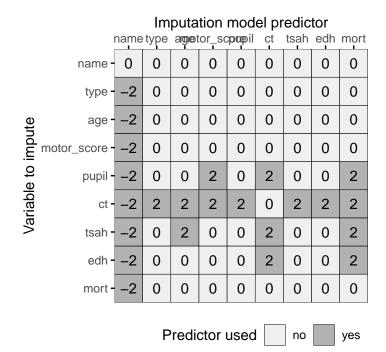
Imputation model predictor name type argoetor_scopuspil ct tsah edh mort name -type Variable to impute age -motor_score -pupil -ct tsah edh mort -

Predictor used

no

yes

```
R> pred[pred == 1] <- 2
R> pred["mort", ] <- 2
R> pred[, "mort"] <- 2
R> pred[c("name", "type", "age", "motor_score", "mort"), ] <- 0
R> pred[, "name"] <- -2
R> diag(pred) <- 0
R> plot_pred(pred)
```



```
R> meth <- make.method(impact_NA)</pre>
R> meth[meth != ""] <- "21.pmm"</pre>
R> imp <- mice(impact_NA, method = meth, predictorMatrix = pred, m = 2, maxit = 1)
R> # imp_impact <- impact_NA %>%
       mutate(name = as.integer(name), motor_score = as.numeric(motor_score)) %>%
       mice::mice(., m = 2, maxit = 1, method = meth, predictorMatrix = pred)
R> # look at jomo for categorical variables?
R> # semi-cont with jomo is not ideal (schafer, '97) because you need 2-step approach
R> # pmm is better (more efficient) because it will still look for donors (maybe outside of
R> # make assumptions of these methods explicit!
R> fit <- imp_impact_pmm %>%
    with(glmer(mort ~ type + age + as.factor(motor_score) + pupil + ct + (1 | name), famil
R> tidy(pool(fit))
R> as.mitml.result(fit)
R> # testEstimates(as.mitml.result(fit))
Compare estimates to complete data
R> fit <- glmer(mort ~ type + age + as.factor(motor_score) + pupil + ct + (1 | name), fami
R> tidy(fit)
```

estimate std.error statistic

<dbl>

<dbl>

<dbl>

p.value

<dbl>

A tibble: 11 x 7

group term

<chr> <chr>

effect

<chr>

1 fixed	<na></na>	(Intercept)	-2.29	0.171	-13.4	4.94e- 41
2 fixed	<na></na>	typeRCT	-0.338	0.172	-1.96	5.01e- 2
3 fixed	<na></na>	age	0.0322	0.00160	20.2	2.13e- 90
4 fixed	<na></na>	as.factor(motor_score~	-0.593	0.0698	-8.50	1.95e- 17
5 fixed	<na></na>	as.factor(motor_score~	-0.904	0.0713	-12.7	8.43e- 37
6 fixed	<na></na>	as.factor(motor_score~	-1.29	0.0732	-17.6	1.67e- 69
7 fixed	<na></na>	pupilNone	1.32	0.0616	21.4	2.09e-101
8 fixed	<na></na>	pupilOne	0.626	0.0711	8.80	1.36e- 18
9 fixed	<na></na>	ctIII	0.810	0.0700	11.6	5.12e- 31
10 fixed	<na></na>	ctIV/V	0.832	0.0593	14.0	9.47e- 45
11 ran p	ars name	<pre>sd(Intercept)</pre>	0.277	NA	NA	NA

5. Discussion

- JOMO in **mice** -> on the side for now
- Additional levels of clustering
- More complex data types: timeseries and polynomial relationship in the clustering.

6. Think about

- Adding some kind of help function to mice that suggests a suitable predictor matrix to the user, given a certain analysis model.
- Adding a multilevel_ampute() wrapper function in mice.
- Exporting mids objects to other packages like lme4 or coxme?
- Adding a ICC=0 dataset to show that even if there is no clustering it doesn't hurt.
- Show use case for deductive imputation for cluster level variables?
- env dump in repo

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> Submitted: yyyy-mm-dd Accepted: yyyy-mm-dd