



## Imputation of Incomplete Multilevel Data with mice

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### Abstract

This tutorial illustrates the imputation of incomplete multilevel data with the R package **mice**.

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

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## 1. Introduction

Many datasets include individuals that are clustered together, for example in geographic regions, or even different studies. In the simplest case, individuals (e.g., students) are nested within a single cluster (e.g., school classes). More complex clustered structures may occur when there are multiple hierarchical levels (e.g., students in different schools or patients within hospitals within regions across countries), or when the clustering is non-nested (e.g., electronic health record data from diverse settings and populations within large databases). With clustered data we generally assume that individuals from the same cluster tend to

be more similar than individuals from other clusters. In statistical terms, this implies that observations from the same cluster are not independent and may in fact be correlated. If this correlation is left unaddressed, estimates of  $p$  values, confidence intervals even model parameters are prone to bias (Localio, Berlin, Ten Have, and Kimmel 2001). Statistical methods for clustered data typically adopt hierarchical models that explicitly describe the grouping of observations. These models are also known as ‘multilevel models’, ‘hierarchical models’, ‘mixed effect models’, ‘random effect models’, and in the context of time-to-event data as ‘frailty models’. Table ?? provides an overview of some key concepts in multilevel modeling.

Table 1: Concepts in multilevel methods

Concept	Details
Sample unit	Units of the population from which measurements are taken in a sample.
Hierarchical levels	Data are grouped into clusters at different levels. A three-level
Fixed effect	Here we assume that the values of an independent variable are fixed, i.e., the values observed in the study are representative of all values in the in the dependent variable $y$ e.g., blood pressure between treatments A and B.
Random effect	The values of an independent variable are assumed to be randomly drawn from admission we might select only certain hospitals that are representative of the difference of $y$ between individual hospitals, but rather the variation of
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 effect	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 coefficients and heterogeneous residual error variances across clusters [see e.g. Gelman and Hill (2006), Hox, Moerbeek, and van de Schoot (2017) and de Jong, Moons, Eijkemans, Riley, and Debray (2021)]. [TODO: add stratified intercept as concept..]

### 1.1. Missingness in multilevel data

As with any other dataset, clustered datasets may be impacted by missingness in much the same way. Several strategies can be used to handle missing data, including complete case analysis and imputation. We focus on the latter approach and discuss statistical methods for replacing the missing data with one or more plausible values. Imputation separates the

	cluster	$X_1$	$X_2$	$X_3$	...	$X_p$
1	1			NA		
2	1					
3	2		NA			
4	2		NA	NA		
5	3					
...						
n	N					

Figure 1: Sporadic missingness in multilevel data

missing data problem from the analysis and the completed data can be analyzed as if it were completely observed. It is generally recommended to impute the missing values more than once to preserve uncertainty due to missingness and to allow for valid inferences (c.f. Rubin 1976).

With incomplete clustered datasets we can distinguish between two types of missing data: sporadic missingness and systematic missingness (?). Sporadic missingness arises when variables are missing for some but not all of the units in a cluster (Van Buuren 2018; Jolani 2018). For example, it is possible that test results are missing for several students in one or more classes. When all observations are missing within one or more clusters, data are said to be systematically missing.

Imputation of missing data requires consideration of the mechanism behind the missingness. Rubin proposed to distinguish between data that are missing completely at random (MCAR), data that are missing at random (MAR) and data that are missing not at random (MNAR; see Table ??). For each of these three missingness generating mechanisms, different imputation strategies are warranted (Yucel (2008) and Hox, van Buuren, and Jolani (2015)). We here consider the general case that data are MAR, and expand on certain MNAR situations.

Table 2: Concepts in missing data methods

Concept	Details
MCAR	Missing Completely At Random, where the probability to be missing is equal across all data entries
MAR	Missing At Random, where the probability to be missing depends on observed information
MNAR	Missing Not At Random (MNAR), where the probability to be missing depends on unrecorded information, making the missingness non-ignorable (Rubin 1976; Meng 1994).

## 1.2. Aim of this paper

This paper serves as a tutorial for imputing incomplete multilevel data with **mice** in R. **mice** has become the de-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).

We provide practical guidelines and code snippets for different missing data situations, including non-ignorable mechanisms. For reasons of brevity, we focus on multilevel imputation by chained equations with **mice** exclusively; other imputation methods and packages (see e.g. ?, and Grund, Lüdtke, and Robitzsch (2018)) are outside the scope of this tutorial. Assumed knowledge includes basic familiarity with the **lme4** notation for multilevel models (see Table ??).

Table 3: Notation

Formula <b>lme4</b>	Details
$y \sim x1 + (1 \mid g1)$	Fixed <b>x1</b> predictor with random intercept varying among <b>g1</b>
$y \sim x1*x2 + (1 \mid g1)$	Interactions of <b>x1</b> and <b>x2</b> only in fixed effect
$y \sim x1*x2 + (x2 \mid g1)$	Interactions of <b>x1</b> and <b>x2</b> only in fixed effect with slope of <b>x2</b> randomly varying among <b>g1</b>
$y \sim x1*x2 + (x1*x2 \mid g1)$	variance-covariance matrix estimated only with the variance terms of intercept, slope of <b>x1</b> , slope of <b>x2</b> and interaction <b>x1*x2</b>
$y \sim x1*x2 + (x1 \mid g1) + (x2 \mid g1)$	variance-covariance matrix estimated separately, i.e, one for intercept and <b>x1</b> and another for intercept and <b>x2</b>
$y \sim x1 + (x1 \mid g1)$ or $1 + x1 + (1 + x1 \mid g1)$	Fixed <b>x1</b> with correlated random intercept and random slope of <b>x</b>
$y \sim x1 + (x1 \parallel g1)$ or $1 + x1 + (1 \mid g1) + (0 + x1 \mid g1)$	Fixed <b>x1</b> with uncorrelated random intercept and random slope of <b>x1</b>
$y \sim (1 \mid g1) + (1 \mid g2)$	Random intercept varying among <b>g1</b> and among <b>g2</b> $\mid \mid y \sim (1$

We illustrate imputation of incomplete multilevel data using three case studies:

- **popmis** from the **mice** package (simulated data on perceived popularity,  $n = 2,000$ )

pupils across  $N = 100$  schools with data that are MAR, [van Buuren and Groothuis-Oudshoorn 2021](#));

- **impact** from the **metamisc** package (empirical data on traumatic brain injuries,  $n = 11,022$  patients across  $N = 15$  studies with data that are MAR, [Debray and de Jong 2021](#));
- **obesity** from the **miceheckman** package [simulated data on obesity,  $n = 2,111$  patients across  $N = 5$  regions with data that are MNAR].

For each of these datasets, we 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.

This tutorial is dedicated to readers who are unfamiliar with multiple imputation. More experienced readers can skip the introduction (case study 1) and directly head to practical applications of multilevel imputation under MAR conditions (case study 2) or under MNAR conditions (case study 3).

### 1.3. Setup

Install non-CRAN packages if necessary:

```
R> devtools::install_github("amices/ggmice")
R> devtools::install_github("hanneoberman/miceheckman")
```

Set up the R environment and load the necessary packages:

```
R> set.seed(2022)           # for reproducibility
R> library(mice)            # for imputation
R> library(miceadds)       # for additional imputation routines
R> library(ggmice)         # for incomplete/imputed data visualization
R> library(ggplot2)        # for visualization
R> library(dplyr)          # for data wrangling
R> library(lme4)           # for multilevel modeling
R> library(mitml)         # for multilevel parameter pooling
R> library(miceheckman)    # for imputation cf heckman models
```

## 2. Case study I: popularity data

In this section we'll go over the different steps involved with imputing incomplete multilevel data with the R package **mice**. We consider the simulated **popmis** dataset, which included pupils ( $n = 2000$ ) clustered within schools ( $N = 100$ ). The following variables are of primary interest:

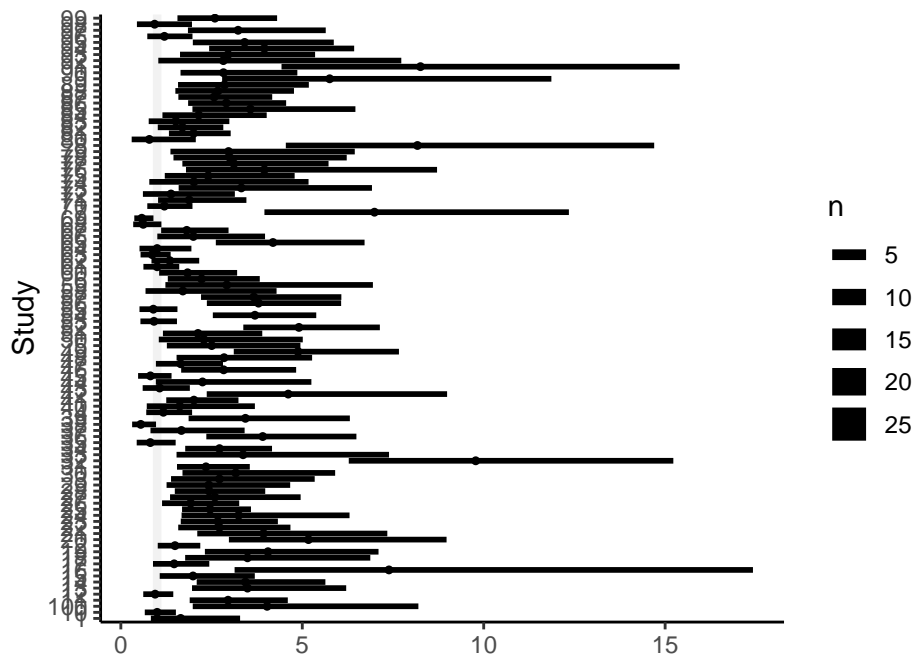
- **school**, school identification number (clustering variable);
- **popular**, pupil popularity (self-rating between 0 and 10; unit-level);
- **sex**, pupil sex (0=boy, 1=girl; unit-level);

- `texp`, teacher experience (in years; cluster-level).

The research objective of the `popmis` dataset is to predict the pupils' popularity based on their gender and the experience of the teacher. 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 predicted from the unit-level variable `sex` and the cluster-level variable `texp`:

```
R> mod <- popular ~ 1 + sex + (1 | school)
```

The true effect is:



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

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

Plot the missing data pattern:

```
R> plot_pattern(popmis, square = TRUE)
```

The missingness is univariate and sporadic, which is illustrated in the missing data pattern in Figure 2.

To develop the best imputation model for the incomplete variable `popular`, we need to know whether the observed values of `popular` are related to observed values of other variables. Plot the pair-wise complete correlations in the incomplete data:

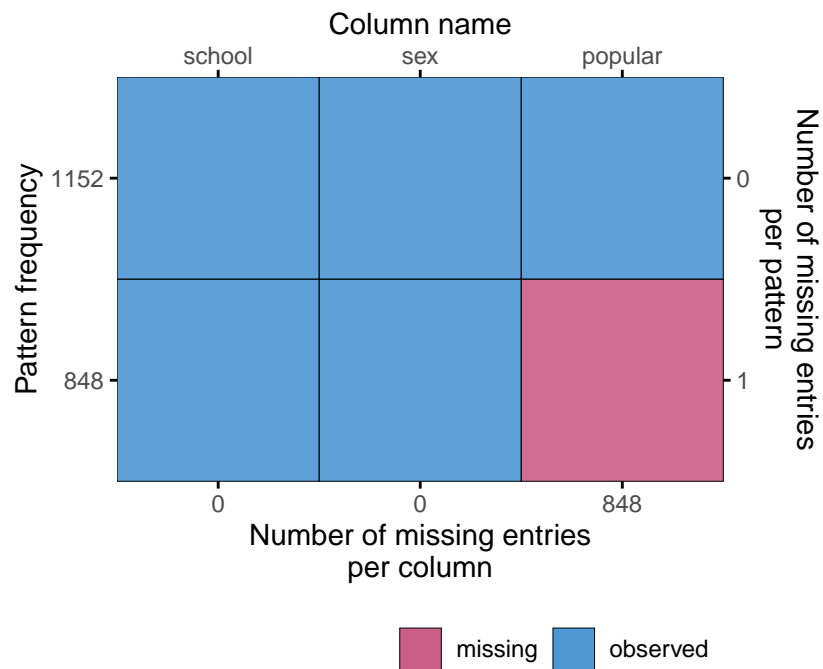
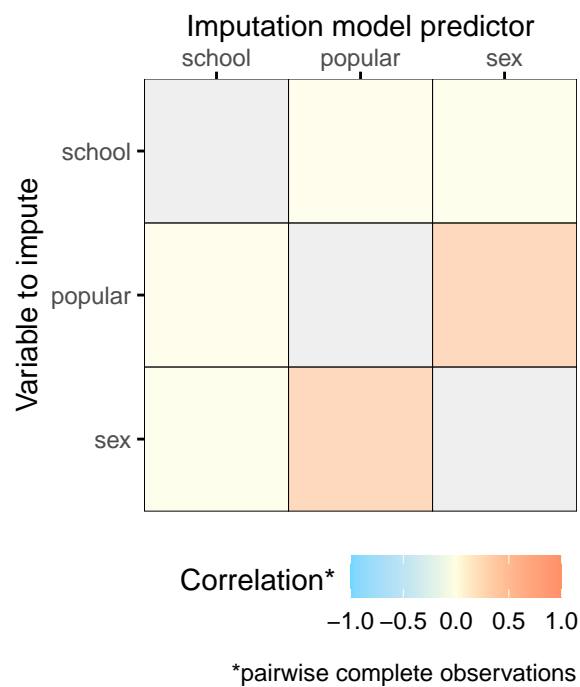


Figure 2: Missing data pattern in the popularity data

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

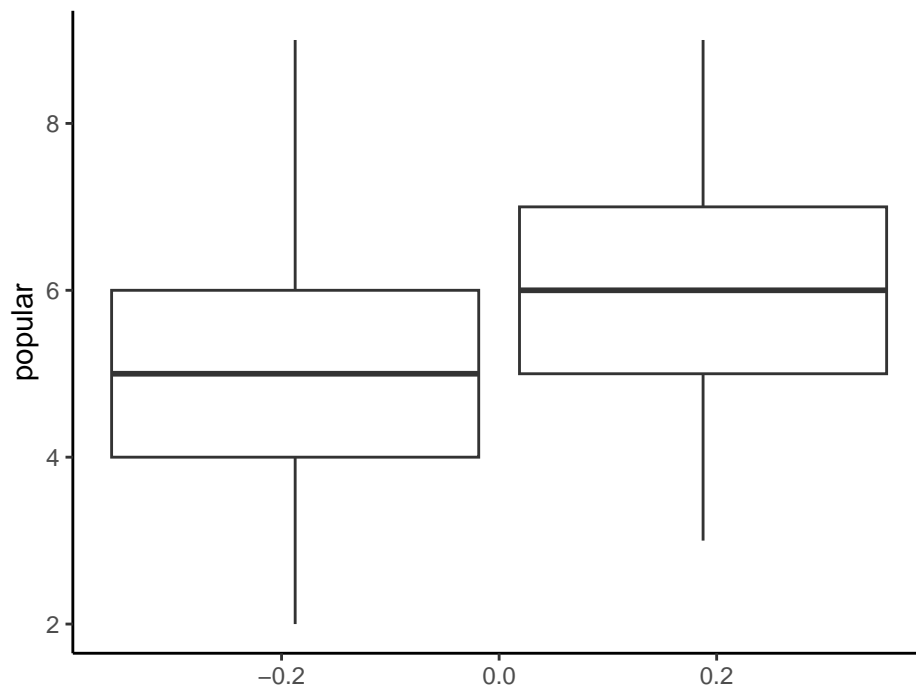


This shows us that **sex** may be a useful imputation model predictor. Moreover, the missingness in **popular** may depend on the observed values of other variables.

```

R> # ggmls(popmis, aes(sex)) +
R> #   geom_histogram(fill = "white") +
R> #   facet_grid(. ~ is.na(popular), scales = "free", labeller = label_both)
R>
R> ggplot(popmis, aes(y = popular, group = sex)) +
+   geom_boxplot() +
+   theme_classic()

```



### *Imputation ignoring the cluster variable (not recommended)*

The first imputation model that we'll use is likely to be invalid. We do not 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.

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)

```



		Imputation model predictor		
		school	popular	sex
Variable to impute	school	0	0	0
	popular	0	0	1
	sex	0	0	0

not used
  predictor

Impute the data, ignoring the cluster structure:

```
R> imp <- mice(popmis, pred = pred, print = FALSE)
```

Analyze the imputations:

```
R> fit <- with(imp,
+             lmer(popular ~ 1 + sex + (1 | school)))
```

Print the estimates:

```
R> testEstimates(as.mitml.result(fit), extra.pars = TRUE)
```

Call:

```
testEstimates(model = as.mitml.result(fit), extra.pars = TRUE)
```

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

	Estimate	Std.Error	t.value	df	P(> t )	RIV	FMI
(Intercept)	5.012	0.295	16.994	4.362	0.000	22.587	0.969
sex	0.695	0.251	2.768	4.287	0.047	28.390	0.975

	Estimate
Intercept~~Intercept school	0.266

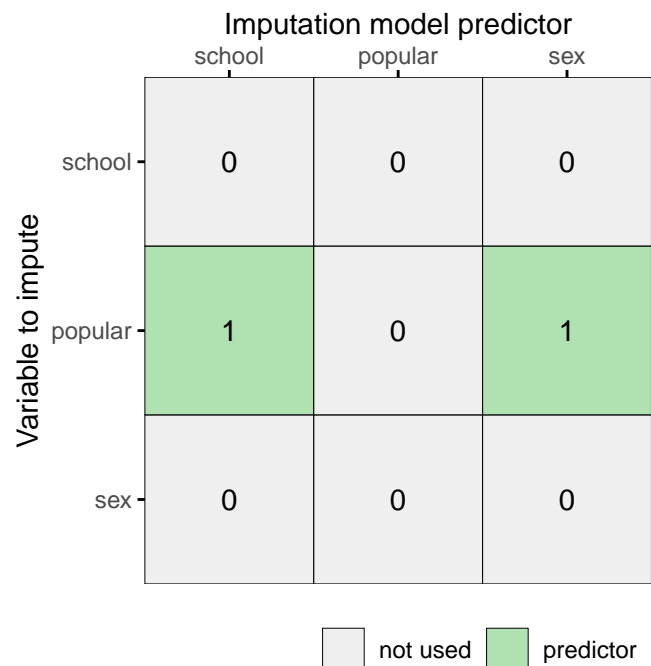
```
Residual~~Residual          1.035
ICC|school                   0.208
```

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'.

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



```
R> # impute the data, cluster as predictor
R> imp <- mice(popmis, pred = pred, print = FALSE)
```

Analyze the imputations:

```
R> fit <- with(imp,
+             lmer(popular ~ 1 + sex + (1 | school)))
```

Print the estimates:

```
R> testEstimates(as.mitml.result(fit), extra.pars = TRUE)
```

Call:

```
testEstimates(model = as.mitml.result(fit), extra.pars = TRUE)
```

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

	Estimate	Std.Error	t.value	df	P(> t )	RIV	FMI
(Intercept)	4.915	0.217	22.642	4.926	0.000	9.110	0.926
sex	0.975	0.283	3.444	4.250	0.024	32.504	0.978

	Estimate
Intercept~~Intercept school	0.351
Residual~~Residual	1.153
ICC school	0.233

Unadjusted hypothesis test as appropriate in larger samples.

*Imputation with multilevel model*

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

	Imputation model predictor		
	school	popular	sex
school	0	0	0
popular	-2	0	1
sex	0	0	0

cluster variable
  not used
  predictor

```
R> # impute the data, cluster as predictor
R> imp <- mice(popmis, pred = pred, print = FALSE)
```

Analyze the imputations:

```
R> fit <- with(imp,
+             lmer(popular ~ 1 + sex + (1 | school)))
```

Print the estimates:

```
R> testEstimates(as.mitml.result(fit), extra.pars = TRUE)
```

Call:

```
testEstimates(model = as.mitml.result(fit), extra.pars = TRUE)
```

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

	Estimate	Std.Error	t.value	df	P(> t )	RIV	FMI
(Intercept)	5.011	0.410	12.222	4.226	0.000	35.955	0.980
sex	0.928	0.381	2.434	4.168	0.069	48.221	0.985

	Estimate
Intercept~~Intercept school	0.313
Residual~~Residual	1.428

ICC|school 0.188

Unadjusted hypothesis test as appropriate in larger samples.

### 3. Case study II: IMPACT data (syst missingness, pred matrix)

We illustrate how to impute incomplete multilevel data by means of a case study: `impact` from the **metamisc** package (empirical data on traumatic brain injuries,  $n = 11,022$  units across  $N = 15$  clusters, [Debray and de Jong 2021](#)). The `impact` data set contains traumatic brain injury data on  $n = 11022$  patients clustered in  $N = 15$  studies 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. In this tutorial we'll estimate the adjusted prognostic effect of `ct` on mortality outcomes. The estimand is the adjusted odds ratio for `ct`, after including `type`, `age`, `motor_score` and `pupil` into the analysis model:

```
R> mod <- mort ~ 1 + type + age + motor_score + pupil + ct + (1 | name)
```

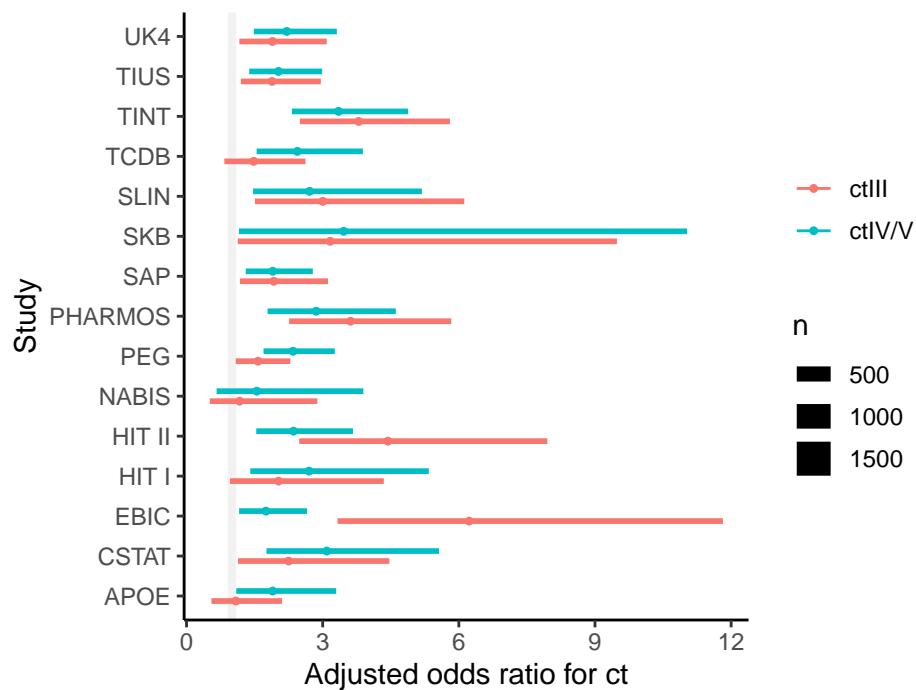
Note that variables `hypots`, `hypox`, `tsah` and `edh` are not part of the analysis model, and may thus serve as auxiliary variables for imputation.

The `impact` data included in the **metamisc** package is a complete data set. The original data has already been imputed once (Steyerberg et al, 2008). For the purpose of this tutorial we have induced missingness (mimicking the missing data in the original data set before imputation). The resulting incomplete data can be accessed from [zenodo link to be created](#).

Load the complete and incomplete data into the R workspace:

```
R> data("impact", package = "metamisc")      # complete data
R> dat <- read.table("link/to/the/data.txt") # incomplete data
```

The estimated effects in the complete data are visualized in Figure ??.

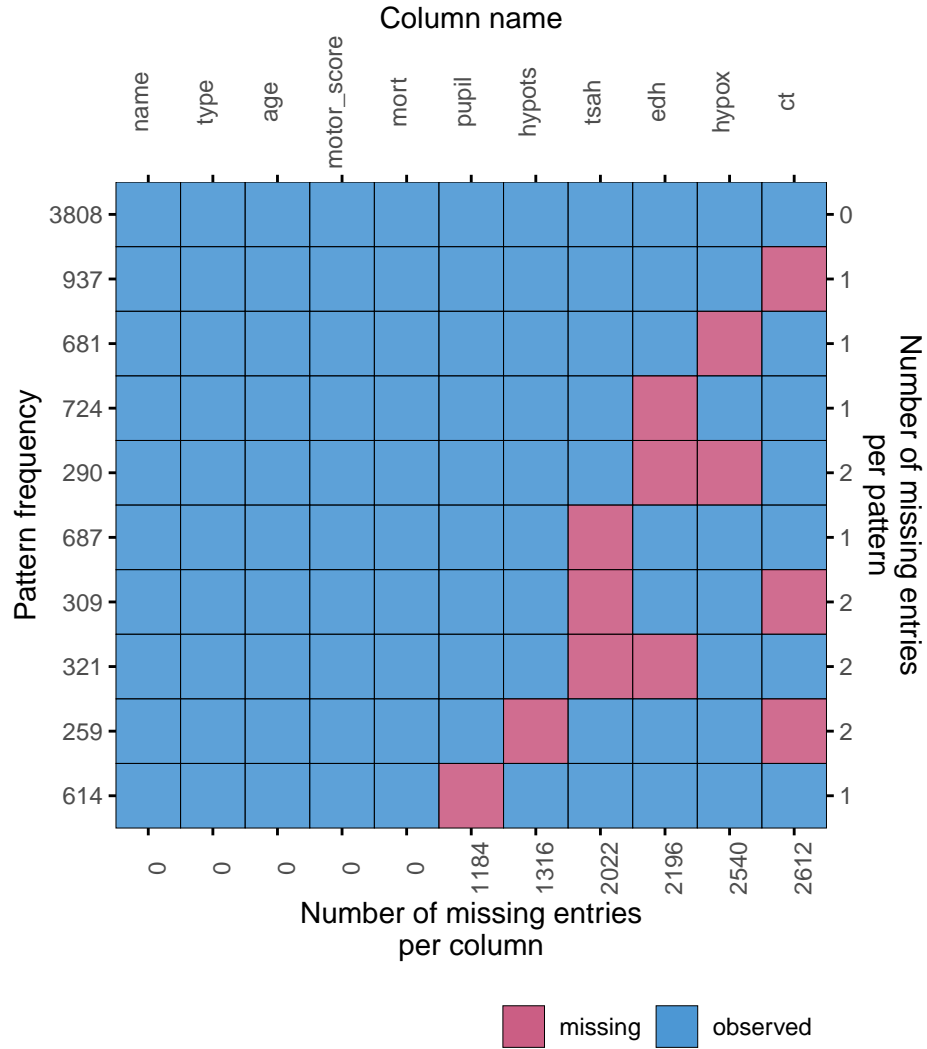


```
R> # fit <- glmer(mod, family = "binomial", data = impact) # fit the model
R> # tidy(fit, conf.int = TRUE, exponentiate = TRUE)      # print estimates
```

### 3.1. Missingness

To explore the missingness, it is wise to look at the missing data pattern. The ten most frequent missingness patterns are shown:

```
R> plot_pattern(dat, rotate = TRUE, npat = 10L) # plot missingness pattern
```

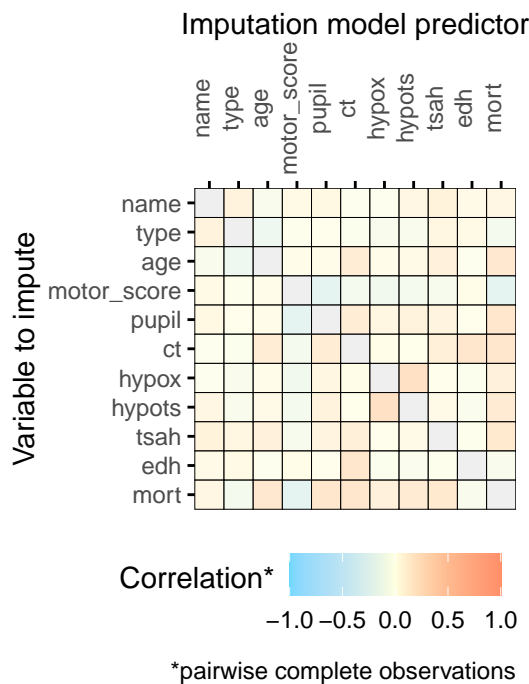


This shows that we need to impute `ct` and `pupil`.

To develop the best imputation model, we need to investigate the relations between the observed values of the incomplete variables and the observed values of other variables, and the relation between the missingness indicators of the incomplete variables and the observed values of the other variables. To see whether the missingness depends on the observed values of other variables, we can test this statistically or use visual inspection (e.g. a histogram faceted by the missingness indicator).

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(dat, rotate = TRUE) # plot correlations
```



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> dat <- select(dat, !hypox) # remove variable
```

### 3.2. Complete case analysis

As previously stated, complete case analysis lowers statistical power and may bias results. The complete case analysis estimates are:

```
R> fit <- glmer(mod, family = "binomial", data = na.omit(dat)) # fit the model
R> tidy(fit, conf.int = TRUE, exponentiate = TRUE) # print estimates
```

```
# A tibble: 11 x 9
```

```
  effect    group term      estim~1 std.er~2 stati~3   p.value conf.~4 conf.~5
```



	<chr>	<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1	fixed	<NA>	(Intercept)	0.0863	0.0182	-11.6	2.99e-31	0.0571	0.130
2	fixed	<NA>	typeRCT	0.757	0.137	-1.54	1.22e- 1	0.531	1.08
3	fixed	<NA>	age	1.03	0.00265	12.9	7.40e-38	1.03	1.04
4	fixed	<NA>	motor_scor~	0.651	0.0732	-3.82	1.34e- 4	0.522	0.811
5	fixed	<NA>	motor_scor~	0.489	0.0555	-6.30	2.97e-10	0.391	0.611
6	fixed	<NA>	motor_scor~	0.274	0.0321	-11.0	2.28e-28	0.218	0.345
7	fixed	<NA>	pupilNone	3.20	0.317	11.7	8.18e-32	2.63	3.88
8	fixed	<NA>	pupilOne	1.75	0.195	5.06	4.27e- 7	1.41	2.18
9	fixed	<NA>	ctIII	2.41	0.268	7.89	3.05e-15	1.94	2.99
10	fixed	<NA>	ctIV/V	2.30	0.214	8.95	3.55e-19	1.92	2.76
11	ran_pars	name	sd__(Inter~	0.230	NA	NA	NA	NA	NA

# ... with abbreviated variable names 1: estimate, 2: std.error, 3: statistic,  
# 4: conf.low, 5: conf.high

As we can see, a higher `ct` (Marshall Computerized Tomography classification) is associated with a lower odds of 6-month mortality, given by the odds ratio  $\exp(0.42)$ , CI ... to ..., when controlling for...

### 3.3. Imputation model

Mutate data to get the right data types for imputation (e.g. integer for clustering variable).

```
R> dat <- dat %>% mutate(across(everything(), as.integer))
```

Create a methods vector and predictor matrix, and make sure `name` is not included as predictor, but as clustering variable:

```
R> meth <- make.method(dat) # methods vector
R> pred <- quickpred(dat)   # predictor matrix
R> plot_pred(pred, rotate = TRUE)
```

Imputation model predictor

	name	type	age	motor_score	pupil	ct	hypots	tsah	edh	mort
name	0	0	0	0	0	0	0	0	0	0
type	0	0	0	0	0	0	0	0	0	0
age	0	0	0	0	0	0	0	0	0	0
motor_score	0	0	0	0	0	0	0	0	0	0
pupil	0	0	0	1	0	1	1	0	0	1
ct	0	1	1	1	1	0	0	1	1	1
hypots	0	0	0	1	1	0	0	0	0	1
tsah	1	0	1	0	0	1	0	0	0	1
edh	1	0	0	0	0	1	0	0	0	0
mort	0	0	0	0	0	0	0	0	0	0

Variable to impute

not used
  predictor

```

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, rotate = TRUE)

```

Imputation model predictor

	name	type	age	motor_score	pupil	ct	hypots	tsah	edh	mort
name	0	0	0	0	0	0	0	0	0	0
type	-2	0	0	0	0	0	0	0	0	0
age	-2	0	0	0	0	0	0	0	0	0
motor_score	-2	0	0	0	0	0	0	0	0	0
pupil	-2	0	0	2	0	2	2	0	0	2
ct	-2	2	2	2	2	0	0	2	2	2
hypots	-2	0	0	2	2	0	0	0	0	2
tsah	-2	0	2	0	0	2	0	0	0	2
edh	-2	0	0	0	0	2	0	0	0	2
mort	-2	0	0	0	0	0	0	0	0	0

Variable to impute

cluster variable
  not used
  random effect

```
R> meth <- make.method(dat)
R> meth
```

```

      name      type      age motor_score      pupil      ct
      ""      ""      ""      ""      "pmm"      "pmm"
hypots      tsah      edh      mort
"pmm"      "pmm"      "pmm"      ""

```

Impute the incomplete data

```
R> imp <- mice(dat, method = meth, predictorMatrix = pred, printFlag = FALSE)
```

```
R> fit <- imp %>%
+   with(glmer(mort ~ type + age + as.factor(motor_score) + pupil + ct + (1 | name), famil
R> tidy(pool(fit))
```

	term	estimate	std.error	statistic	p.value
1	(Intercept)	-2.35199614	0.340174191	-6.914093	4.993068e-12
2	type	-0.41267936	0.180271952	-2.289204	2.208652e-02
3	age	0.03049024	0.001570154	19.418637	1.233010e-81
4	as.factor(motor_score)2	-0.66765325	0.068737838	-9.713038	3.478858e-22
5	as.factor(motor_score)3	-1.05520488	0.070218678	-15.027410	2.536132e-50
6	as.factor(motor_score)4	-1.51238928	0.072304221	-20.917026	1.857373e-90
7	pupil	0.48421506	0.038982924	12.421209	6.781796e-17
8	ct	0.43474556	0.029968441	14.506779	2.341875e-36
	b	df	dfcom	fmi	lambda m
					riv

```

1 5.301620e-04 10113.60453 11013 0.005694385 0.005497777 5 0.005528170
2 4.905995e-05 10892.82806 11013 0.001994781 0.001811557 5 0.001814845
3 3.333628e-08 6323.59900 11013 0.016537098 0.016226102 5 0.016493731
4 4.194026e-05 8322.17049 11013 0.010889419 0.010651742 5 0.010766424
5 5.136864e-05 7631.13821 11013 0.012760548 0.012501842 5 0.012660117
6 1.403437e-04 2830.62134 11013 0.032897234 0.032214161 5 0.033286456
7 3.571667e-04 49.96887 11013 0.309144148 0.282035215 5 0.392825972
8 8.586575e-05 294.70102 11013 0.120676307 0.114728924 5 0.129597506

```

ubar

```

1 1.150823e-01
2 3.243910e-02
3 2.425379e-06
4 4.674562e-03
5 4.869020e-03
6 5.059488e-03
7 1.091068e-03
8 7.950686e-04

```

```
R> as.mitml.result(fit)
```

```
[[1]]
```

Generalized linear mixed model fit by maximum likelihood (Laplace

Approximation) [glmerMod]

Family: binomial ( logit )

Formula: mort ~ type + age + as.factor(motor\_score) + pupil + ct + (1 |  
name)

	AIC	BIC	logLik	deviance	df.resid
	10495.423	10561.192	-5238.712	10477.423	11013

Random effects:

Groups Name	Std.Dev.
name (Intercept)	0.2843

name (Intercept) 0.2843

Number of obs: 11022, groups: name, 15

Fixed Effects:

	(Intercept)	type	age
	-2.37194	-0.41015	0.03052
as.factor(motor_score)2	-0.65802	-1.04611	-1.51245
pupil	0.50405	0.42496	

optimizer (Nelder\_Mead) convergence code: 0 (OK) ; 0 optimizer warnings; 1 lme4 warnings

```
[[2]]
```

Generalized linear mixed model fit by maximum likelihood (Laplace

Approximation) [glmerMod]

Family: binomial ( logit )

Formula: mort ~ type + age + as.factor(motor\_score) + pupil + ct + (1 |  
name)

```

      AIC      BIC   logLik deviance df.resid
10500.88 10566.65 -5241.44 10482.88    11013
Random effects:
  Groups Name      Std.Dev.
  name  (Intercept) 0.2917
Number of obs: 11022, groups:  name, 15
Fixed Effects:
              (Intercept)                  type                  age
              -2.37718                  -0.41511                  0.03067
as.factor(motor_score)2 as.factor(motor_score)3 as.factor(motor_score)4
              -0.66935                  -1.05211                  -1.49429
              pupil                  ct
              0.49013                  0.43835
optimizer (Nelder_Mead) convergence code: 0 (OK) ; 0 optimizer warnings; 1 lme4 warnings

```

```
[[3]]
```

```

Generalized linear mixed model fit by maximum likelihood (Laplace
Approximation) [glmerMod]
Family: binomial ( logit )
Formula: mort ~ type + age + as.factor(motor_score) + pupil + ct + (1 |
name)
      AIC      BIC   logLik deviance df.resid
10505.026 10570.795 -5243.513 10487.026    11013
Random effects:
  Groups Name      Std.Dev.
  name  (Intercept) 0.2908
Number of obs: 11022, groups:  name, 15
Fixed Effects:
              (Intercept)                  type                  age
              -2.32327                  -0.42365                  0.03023
as.factor(motor_score)2 as.factor(motor_score)3 as.factor(motor_score)4
              -0.67143                  -1.05776                  -1.51039
              pupil                  ct
              0.49756                  0.42474
optimizer (Nelder_Mead) convergence code: 0 (OK) ; 0 optimizer warnings; 1 lme4 warnings

```

```
[[4]]
```

```

Generalized linear mixed model fit by maximum likelihood (Laplace
Approximation) [glmerMod]
Family: binomial ( logit )
Formula: mort ~ type + age + as.factor(motor_score) + pupil + ct + (1 |
name)
      AIC      BIC   logLik deviance df.resid
10519.511 10585.280 -5250.755 10501.511    11013
Random effects:
  Groups Name      Std.Dev.
  name  (Intercept) 0.2961

```

```

Number of obs: 11022, groups:  name, 15
Fixed Effects:
      (Intercept)                type                age
      -2.33576                -0.40872                0.03039
as.factor(motor_score)2  as.factor(motor_score)3  as.factor(motor_score)4
      -0.66477                -1.05453                -1.51860
      pupil                ct
      0.45928                0.44419
optimizer (Nelder_Mead) convergence code: 0 (OK) ; 0 optimizer warnings; 1 lme4 warnings

[[5]]
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
Family: binomial ( logit )
Formula: mort ~ type + age + as.factor(motor_score) + pupil + ct + (1 |
  name)
      AIC      BIC    logLik deviance df.resid
10522.038 10587.807 -5252.019 10504.038    11013
Random effects:
Groups Name      Std.Dev.
name (Intercept) 0.2955
Number of obs: 11022, groups:  name, 15
Fixed Effects:
      (Intercept)                type                age
      -2.35183                -0.40576                0.03064
as.factor(motor_score)2  as.factor(motor_score)3  as.factor(motor_score)4
      -0.67469                -1.06551                -1.52622
      pupil                ct
      0.47006                0.44148
optimizer (Nelder_Mead) convergence code: 0 (OK) ; 0 optimizer warnings; 1 lme4 warnings

attr(,"class")
[1] "mitml.result" "list"

R> # testEstimates(as.mitml.result(fit))

```

## 4. Case study III: obesity data

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

- `region` Cluster variable,
- `gender` Gender (0=male, 1=female),
- `age` Age of the patient,
- `height` Height in meters,

- `weight` Weight in kilograms,
- `rt` Response time in minutes (inclusion-restriction variable).

The imputation of these data is based on the [IPDMA Heckman Github repo](#)

Load the data:

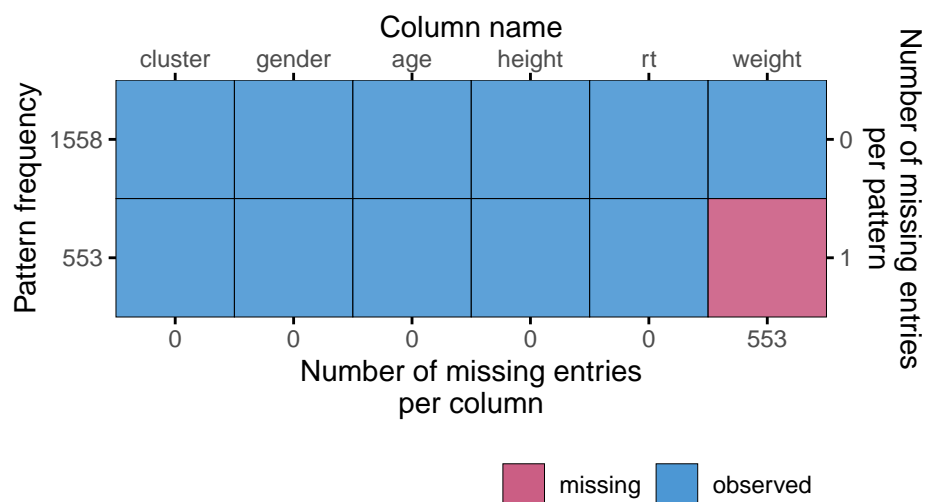
```
R> data("obesity", package = "miceheckman")
```

Select relevant variables:

```
R> dat <- select(obesity, ~"bmi")
```

Visualize missing data pattern:

```
R> plot_pattern(dat)
```



Create predictor matrix:

```
R> pred <- quickpred(dat) # predictor matrix
R> pred["weight", "cluster"] <- -2 # clustering variable
R> pred["weight", "rt"] <- -3 # inclusion-restriction variable
R> plot_pred(pred)
```

	Imputation model predictor					
	cluster	gender	age	height	weight	rt
Variable to impute	cluster	0	0	0	0	0
	gender	0	0	0	0	0
	age	0	0	0	0	0
	height	0	0	0	0	0
	weight	-2	1	1	0	-3
	rt	0	0	0	0	0

cluster variable
  not used
  predictor

Set the Heckman model as imputation method:

```
R> meth <- make.method(dat) # methods vector
R> meth["weight"] <- "2l.heckman"
```

Impute the missingness:

```
R> imp <- mice(
+   dat, # dataset with missing values
+   m = 5, # number of imputations
+   maxit = 10,
+   meth = meth, #imputation method vector
+   pred = pred, #imputation predictors matrix
+   meta_method = "reml",
+   printFlag = FALSE
+ )
```

## 5. Discussion

- Additional levels of clustering
- More complex data types: timeseries and polynomial relationship in the clustering.



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The views expressed in this paper are the personal views of the authors and may not be understood or quoted as being made on behalf of or reflecting the position of the regulatory agency/agencies or organizations with which the authors are employed/affiliated.

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