

# Missing Data

Author: Nicholas G Reich

*This material is part of the **statsTeachR** project*

*Made available under the Creative Commons Attribution-ShareAlike 3.0 Unported  
License: [http://creativecommons.org/licenses/by-sa/3.0/deed.en\\_US](http://creativecommons.org/licenses/by-sa/3.0/deed.en_US)*

# 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](#).

# 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](#).