TREE-BASED MULTIPLE IMPUTATION METHODS

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1. Motivation

- Parametric MICE methods: conditional models to be specified for *all* variables with missing data (van Buuren & Groothuis-Oudshoorn, 2011)
- Still may fail to capture interactive and nonlinear relations among variables as well as non-standard distributions
- Tree-based methods *automatically* capture interactions, nonlinear relations, and complex distributions with no parametric assumptions or data transformations needed (Burgette & Reiter, 2010)
- Implementation in R: *mice*, *miceRanger*, and *missRanger* packages

2. Tree-based methods

Classification and regression trees (CART):

- seek to approximate conditional distribution of univariate outcome from multiple predictors
- segment predictor space into non-overlapping regions with relatively homogeneous outcomes
- segments found by recursive binary splits of predictors
- prediction for observations that fall into the same region is mean (or mode) of response values for training observations in region
- may be very non-robust and have relatively low predictive accuracy

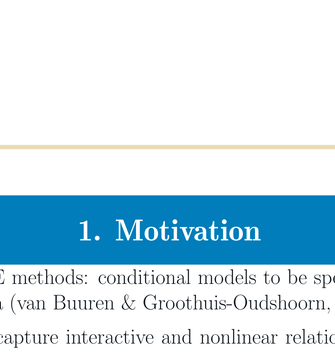

Fig. 1: Example of tree structure. Source: Hastie, Tibshirani, & Friedman (2009)

Random forest:

- *ensemble* method that addresses non-robustness and low predictive accuracy
- average predictions from B non-pruned trees constructed using B bootstrapped training sets
- *decorrelates* trees by performing each split on *randomly* chosen subset of predictors
- accurate model to impute missing values (Stekhoven & Bühlmann, 2011)

3. Imputation algorithm

4-steps algorithm:

1. Initial values for the missing values filled in as follows:
   (a) Define a matrix Z equal to Y_c (ordered matrix according to missingness)
   (b) Impute missing values in Y_i, $i = 1, ...p_1$, using tree-based method on Z and append the completed version of Y_i to Z prior to incrementing i
2. Replace the originally missing values of Y_i, $i = 1, ...p_1$, with tree-based methods on Y_{-i}
3. Repeat step 2 l times (l iterations)
4. Repeat steps 1–3 m times and obtain m imputed sets
5. Pool m datasets to one completed according to Rubin's rules

4. Comparison mice and miceRanger/missRanger packages

- *mice* and *miceRanger* implement van Buuren's multivariate imputation by chained equations, *missRanger* by default single imputations
- *mice* supports variety of imputation methods, *miceRanger* & *missRanger* only random forest
- *mice* uses common R packages *rpart* and *randomForest* to implement tree-based imputation methods (van Buuren, 2023)
- *miceRanger* & *missRanger* use the *ranger* package instead, which claims to be faster and more efficient with larger data sets and complex settings (Wilson, 2022)
  ⇒ core functions written in C++ (faster than R, compiled vs. interpreted code) (Wright & Ziegler, 2017)
  ⇒ based on *mice*/*missForest*
  ⇒ both lack analytical functions

5. Empirical simulation study

Empirical data set:

- RAND's Health Insurance Experiment: $n = 20185$, $k = 46$

Missing data mechanisms:

- p=25% and 50%
- MAR with $\rho = 0, \tau = 0$: $P(mdvis\_miss \mid xage < 25) = p$, $P(mdvis\_miss \mid mhi > 74) = p$
- MCAR: $P(income\_miss) = p$, $P(educdec\_miss) = p$

Monte Carlo simulation: R = 100, M = 5, n = 1000, niter = 10, nrtree = 10

6. Results

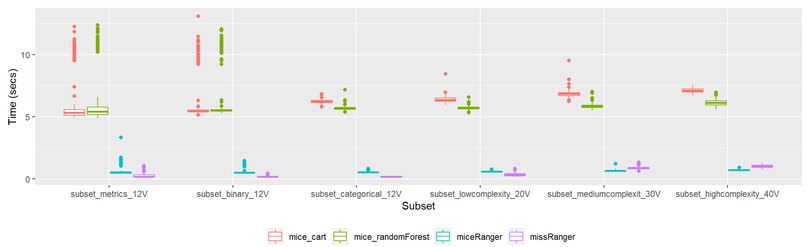

Fig. 2: Imputation time per subset per method

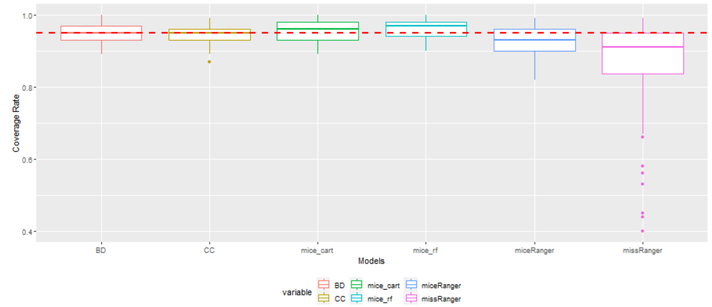

Fig. 3: Coverage rate by model

Metric	Method	Bias	MSE	Coverage
mean(income)	BD	6.66	15,728	0.98
mean(income)	CART	7.87	17,240	0.98
mean(income)	RandomForest	8.19	20,813	0.95
mean(income)	miceRanger	17.45	18,957	0.97
mean(income)	missRanger	3.12	17,711	0.95
mean(mdvis|xage>25)	BD	0.01	0.042	0.96
mean(mdvis|xage>25)	CART	0.01	0.042	1
mean(mdvis|xage>25)	RandomForest	0.01	0.042	1
mean(mdvis|xage>25)	miceRanger	0.01	0.042	0.96
mean(mdvis|xage>25)	missRanger	0.01	0.042	0.96
reg. intercept (ghindx)	BD	0.05	4.85	0.91
reg. intercept (ghindx)	CART	0.67	6.90	0.95
reg. intercept (ghindx)	RandomForest	1.34	6.17	0.96
reg. intercept (ghindx)	miceRanger	1.76	10.96	0.89
reg. intercept (ghindx)	missRanger	3.38	21.98	0.73

Table 1: Simulation results

7. Conclusion

- Speed: Ranger methods (*miceRanger* and *missRanger*) are significantly faster: about 11 times quicker than CART and RandomForest.
- Accuracy & efficiency: CART and RandomForest demonstrate superior accuracy and efficiency in imputing missing data.
- Robustness: CART and RandomForest exhibit robust performance against various levels of missing data.
- User-friendliness: CART and RandomForest offer pooling functions that streamline the analysis process after multiple imputation. *miceRanger* and *missRanger* lack this feature, requiring manual calculation for pooled estimates.
- Practical recommendation:For applications where time and computational resources are of the essence, *Ranger* methods are recommended. For research, CART and RandomForest methods are preferred for their robustness and built-in analysis features.

References

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