Dealing with Missing Data

David Carlson

April 4, 2022

• Studies often fail to describe, analyze, or acknowledge missing data

- Studies often fail to describe, analyze, or acknowledge missing data
- This is a problem for scientific inquiry, but also can get your article rejected from (good) journals

- Studies often fail to describe, analyze, or acknowledge missing data
- This is a problem for scientific inquiry, but also can get your article rejected from (good) journals
- Conclusions often change when accounting for missingness

- Studies often fail to describe, analyze, or acknowledge missing data
- This is a problem for scientific inquiry, but also can get your article rejected from (good) journals
- Conclusions often change when accounting for missingness
- Generally, by default most (all?) regression software only utilize complete cases for standard modeling

• Ensure your data are coded correctly (e.g., NA often be coded as 99)

- Ensure your data are coded correctly (e.g., NA often be coded as 99)
- Identify missing values within each variable under study and describe / report

- Ensure your data are coded correctly (e.g., NA often be coded as 99)
- Identify missing values within each variable under study and describe / report
- Look for patterns in missingness

- Ensure your data are coded correctly (e.g., NA often be coded as 99)
- Identify missing values within each variable under study and describe / report
- Look for patterns in missingness
- Check for associations between missing and observed data

- Ensure your data are coded correctly (e.g., NA often be coded as 99)
- Identify missing values within each variable under study and describe / report
- Look for patterns in missingness
- Check for associations between missing and observed data
- Decide how to (transparently!) handle missingness

• Missing completely at random (MCAR)

- Missing completely at random (MCAR)
 - Missing data values do not relate to any other data in the dataset and there is no pattern to the actual values of the missing data themselves

- Missing completely at random (MCAR)
 - Missing data values do not relate to any other data in the dataset and there is no pattern to the actual values of the missing data themselves
 - ► This is easy to handle, but data are almost never missing completely at random (any social science examples? at all?)

- Missing completely at random (MCAR)
 - Missing data values do not relate to any other data in the dataset and there is no pattern to the actual values of the missing data themselves
 - ► This is easy to handle, but data are almost never missing completely at random (any social science examples? at all?)
 - ▶ We can ignore if MCAR (but how to convince?)

Missing at random (MAR)

- Missing at random (MAR)
 - Missing data have relationship with other variables

- Missing at random (MAR)
 - Missing data have relationship with other variables
 - Actual values that are missing are random

- Missing at random (MAR)
 - Missing data have relationship with other variables
 - Actual values that are missing are random
 - Examples?

Missing not at random (MNAR)

- Missing not at random (MNAR)
 - ► Missing data have relationship with other variables

- Missing not at random (MNAR)
 - Missing data have relationship with other variables
 - Values of missing data are not random

- Missing not at random (MNAR)
 - Missing data have relationship with other variables
 - Values of missing data are not random
 - ► MNAR most problematic; can alter your conclusions, and are the most difficult to diagnose and handle

- Missing not at random (MNAR)
 - Missing data have relationship with other variables
 - Values of missing data are not random
 - MNAR most problematic; can alter your conclusions, and are the most difficult to diagnose and handle
 - ► They can only be detected by collecting and examining some of the missing data; this is often difficult or impossible to do

- Missing not at random (MNAR)
 - Missing data have relationship with other variables
 - Values of missing data are not random
 - MNAR most problematic; can alter your conclusions, and are the most difficult to diagnose and handle
 - ► They can only be detected by collecting and examining some of the missing data; this is often difficult or impossible to do
 - Examples?

• The first step in any analysis is robust data cleaning and coding

- The first step in any analysis is robust data cleaning and coding
- Ensure all factors and numerics are correctly assigned; this is the most common reason to get an error (or incorrect results without an error!)

- The first step in any analysis is robust data cleaning and coding
- Ensure all factors and numerics are correctly assigned; this is the most common reason to get an error (or incorrect results without an error!)
- Ensure you know which variables have missing data; this presumes missing values are correctly assigned NA

- The first step in any analysis is robust data cleaning and coding
- Ensure all factors and numerics are correctly assigned; this is the most common reason to get an error (or incorrect results without an error!)
- Ensure you know which variables have missing data; this presumes missing values are correctly assigned NA
- Ensure factor levels and variable labels are assigned correctly

 Identify missing values in each variable: missing_plot (also include a table)

- Identify missing values in each variable: missing_plot (also include a table)
- Look for patterns of missingness: missing_pattern (table and plot of patterns)

- Identify missing values in each variable: missing_plot (also include a table)
- Look for patterns of missingness: missing_pattern (table and plot of patterns)
- Make sure you include missing data in demographics tables (do not silently drop NAs)

- Identify missing values in each variable: missing_plot (also include a table)
- Look for patterns of missingness: missing_pattern (table and plot of patterns)
- Make sure you include missing data in demographics tables (do not silently drop NAs)
- Check for associations between missing and observed data:
 missing_pairs | missing_compare

- Identify missing values in each variable: missing_plot (also include a table)
- Look for patterns of missingness: missing_pattern (table and plot of patterns)
- Make sure you include missing data in demographics tables (do not silently drop NAs)
- Check for associations between missing and observed data:
 missing_pairs | missing_compare
- If you work predominately with numeric rather than discrete data, you
 may find tests from the MissMech package useful

How to Handle?

• Delete the variable with the missing data

How to Handle?

- Delete the variable with the missing data
- Delete the cases with the missing data

How to Handle?

- Delete the variable with the missing data
- Delete the cases with the missing data
- Impute (fill in) the missing data

How to Handle?

- Delete the variable with the missing data
- Delete the cases with the missing data
- Impute (fill in) the missing data
- Model the missing data

9/1

 If we know nothing about the missing values themselves, but we know of no plausible reason that the values of the missing data should be different to the values of the missing data

- If we know nothing about the missing values themselves, but we know of no plausible reason that the values of the missing data should be different to the values of the missing data
- Depending on the number of data points that are missing, we may have sufficient power with complete cases to examine the relationships of interest (list-wise delete)

- If we know nothing about the missing values themselves, but we know of no plausible reason that the values of the missing data should be different to the values of the missing data
- Depending on the number of data points that are missing, we may have sufficient power with complete cases to examine the relationships of interest (list-wise delete)
- If the variable in question is thought to be particularly important, you
 may wish to perform a sensitivity analysis; a sensitivity analysis in this
 context aims to capture the effect of uncertainty on the conclusions
 drawn from the model

- If we know nothing about the missing values themselves, but we know
 of no plausible reason that the values of the missing data should be
 different to the values of the missing data
- Depending on the number of data points that are missing, we may have sufficient power with complete cases to examine the relationships of interest (list-wise delete)
- If the variable in question is thought to be particularly important, you
 may wish to perform a sensitivity analysis; a sensitivity analysis in this
 context aims to capture the effect of uncertainty on the conclusions
 drawn from the model
- If control is not associated with the explanatory variable of interest or the outcome, it may be considered not to be a confounder and so could be omitted (this neatly deals with the missing data issue, but of course may not be appropriate)

• The above is rarely the case

- The above is rarely the case
- If we simply drop all the cases in which variable is missing, then we disproportionately drop; this may have consequences for our conclusions if variable is associated with our explanatory variable of interest or outcome

- The above is rarely the case
- If we simply drop all the cases in which variable is missing, then we disproportionately drop; this may have consequences for our conclusions if variable is associated with our explanatory variable of interest or outcome
- Common solution: Multiple Imputation Through Chained Systems of Equations (package mice)

- The above is rarely the case
- If we simply drop all the cases in which variable is missing, then we disproportionately drop; this may have consequences for our conclusions if variable is associated with our explanatory variable of interest or outcome
- Common solution: Multiple Imputation Through Chained Systems of Equations (package mice)
- Fills in missing data using a best-estimate from all the other data that exists

- The above is rarely the case
- If we simply drop all the cases in which variable is missing, then we disproportionately drop; this may have consequences for our conclusions if variable is associated with our explanatory variable of interest or outcome
- Common solution: Multiple Imputation Through Chained Systems of Equations (package mice)
- Fills in missing data using a best-estimate from all the other data that exists
- If missingness in variable is predicted strongly by other observed variables, and the values of the missing data are random, then we can impute using other variables in the dataset

- The above is rarely the case
- If we simply drop all the cases in which variable is missing, then we disproportionately drop; this may have consequences for our conclusions if variable is associated with our explanatory variable of interest or outcome
- Common solution: Multiple Imputation Through Chained Systems of Equations (package mice)
- Fills in missing data using a best-estimate from all the other data that exists
- If missingness in variable is predicted strongly by other observed variables, and the values of the missing data are random, then we can impute using other variables in the dataset
- Imputing missing outcome is very controversial and no proof of (un-)biasedness exists (thoughts?)

- The above is rarely the case
- If we simply drop all the cases in which variable is missing, then we disproportionately drop; this may have consequences for our conclusions if variable is associated with our explanatory variable of interest or outcome
- Common solution: Multiple Imputation Through Chained Systems of Equations (package mice)
- Fills in missing data using a best-estimate from all the other data that exists
- If missingness in variable is predicted strongly by other observed variables, and the values of the missing data are random, then we can impute using other variables in the dataset
- Imputing missing outcome is very controversial and no proof of (un-)biasedness exists (thoughts?)
- You can also treat NA as a factor (I do not recommend)

David Carlson Missingness April 4, 2022 11/1

MNAR

Good luck!

MNAR

- Good luck!
- To determine if data are definitely MNAR, we need to know their value in a subset of observations

MNAR

- Good luck!
- To determine if data are definitely MNAR, we need to know their value in a subset of observations
- There is no easy way to handle this; if at all possible, try to get the
 missing data, otherwise, take care when drawing conclusions from
 analyses where data are thought to be missing not at random