Missing Data Handeling

Author: Eri G Osta Date: April 5, 2023

MissingDataHandler Class

The MissingDataHandler class is a data analysis tool that can handle missing data in a given dataset. It has methods to perform mean substitution, simple regression, and multiple imputation to impute the missing values. It also has methods to calculate statistics, compare statistics between the original and imputed data, and produce a correlation matrix with missing data information.

The class can be initialized with a filename of a CSV file that contains the dataset. The CSV file should have columns of numerical data, and missing values should be represented as NaNs. Once initialized, the user can call various methods of the class to perform the desired analysis.

```
import pandas as pd
import numpy as np
from sklearn.linear model import LinearRegression
from sklearn.impute import SimpleImputer
from sklearn.impute import IterativeImputer
import pandas as pd
from scipy.stats import pearsonr
class MissingDataHandler:
    Attributes
    df : pandas.DataFrame
        The original dataset.
    mean imputed df : pandas.DataFrame
        The dataset after mean substitution.
    simple_imputed_df : pandas.DataFrame
        The dataset after simple regression imputation.
    multi_imputed_df : pandas.DataFrame
        The dataset after multiple imputation.
   Methods
    calculate statistics()
        Calculate mean and standard deviation of each column in the
dataset.
   mean substitution()
        Perform mean substitution on the dataset.
    simple regression()
```

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Perform simple regression imputation on the dataset.
    multiple imputation()
        Perform multiple imputation on the dataset.
    compare statistics(imputed df, original df)
        Compare mean and standard deviation of each column in the
original dataset and the imputed dataset.
    descriptive statistics(df)
        Print descriptive statistics for the dataset.
    correlation matrix(df)
        Calculate the correlation matrix with Pearson correlation
coefficients with their p-values and missing data.
    def __init__(self, filename):
        Parameters
        _ _ _ _ _ _ _ _ _ _
        filename : str
            The name of the CSV file containing the dataset.
        self.df = pd.read csv(filename)
        self.mean imputed df = None
        self.simple imputed df = None
        self.multi imputed df = None
    def calculate statistics(self):
        """Calculate mean and standard deviation of each column in the
dataset."""
        stats = pd.DataFrame({'mean': self.df.mean(), 'std':
self.df.std()})
        print(stats)
    def mean substitution(self):
        """Perform mean substitution on the dataset."""
        imputer = SimpleImputer(missing values=np.nan,
strategy='mean')
        mean imputed df = pd.DataFrame(imputer.fit transform(self.df),
columns=self.df.columns)
        self.mean imputed df = mean imputed df
        return mean imputed df
    def simple regression(self):
        """Perform simple regression imputation on the dataset."""
        reg = LinearRegression()
        df = self.df.copy()
        df.dropna(subset=['v3_miss'], inplace=True) # drop rows with
missing values in v3 miss
        y = df['v3 miss']
        X = df[['v\overline{1} miss', 'v2 miss', 'v4 miss', 'v5 miss']]
        imputer = SimpleImputer(missing values=np.nan,
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```
strategy='mean')
        X imputed = pd.DataFrame(imputer.fit transform(X),
columns=X.columns)
        req.fit(X imputed, y)
        X_{\text{test}} = \overline{df[['v1_{miss}', 'v2_{miss}', 'v4_{miss}', 'v5_{miss}']]}
        X test imputed = pd.DataFrame(imputer.transform(X test),
columns=X test.columns)
        y pred = pd.Series(reg.predict(X test imputed),
index=df.index)
        simple imputed df = df.copy()
        simple imputed df['v3 miss'] = np.where(df['v3 miss'].isna(),
y pred, df['v3 miss'])
        self.simple_imputed_df = simple_imputed df
        return simple imputed df
    def multiple imputation(self):
        """Perform multiple imputation on the dataset."""
        imputer = IterativeImputer()
        multi imputed df =
pd.DataFrame(imputer.fit transform(self.df), columns=self.df.columns)
        self.multi imputed df = multi imputed df
        return multi imputed df
    def compare statistics(self, imputed df, original df):
        orig stats = pd.DataFrame({'mean': original df.mean(), 'std':
original df.std()}, index=original df.columns)
        new_stats = pd.DataFrame({ mean': imputed_df.mean(), 'std':
imputed df.std()}, index=imputed df.columns)
        print('Original:\n', orig stats)
        print('New:\n', new stats)
    def descriptive statistics(self, df):
        print('Descriptive Statistics:')
        print(df.describe())
    def correlation matrix(self, df):
        """Prints a correlation matrix with Pearson correlation
coefficients and corresponding p-values and missing data.
        Aras:
            df (pandas.DataFrame): The DataFrame to calculate the
correlation matrix from.
        Returns:
            pandas.DataFrame: The correlation matrix with Pearson
correlation coefficients and corresponding p-values and missing data.
        corr matrix = pd.DataFrame(index=df.columns,
columns=df.columns, dtype=np.float64)
        p values = pd.DataFrame(index=df.columns, columns=df.columns,
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```
dtvpe=np.float64)
        missing values = pd.DataFrame(index=df.columns,
columns=df.columns, dtype=np.int64)
        for i, col i in enumerate(df.columns):
            for j, col j in enumerate(df.columns):
                data i = df[col i].dropna()
                data j = df[col j].dropna()
                intersection = data_i.index.intersection(data_j.index)
                n missing = len(df) - df[[col i,
col j]].notna().all(axis=1).sum()
                if len(intersection) > 1:
                    corr, p = pearsonr(data_i[intersection],
data j[intersection])
                else:
                    corr, p = np.nan, np.nan
                corr matrix.iloc[i, j] = corr
                p \ values.iloc[i, j] = p
                missing_values.iloc[i, j] = n_missing
        corr matrix = corr matrix.round(2)
        p values = p values.round(3)
        missing values = missing values.astype(str).replace('\setminus.0$',
'', regex=True)
        result = corr matrix.astype(str) + ' (p-value: ' +
p values.astype(str) + ' | missing: ' + 'missing: ' +
missing values.astype(str) + ')'
        return result
Initialize MissingDataHandler and add path to data source.
mdh = MissingDataHandler('data.csv')
Calculate mean and standard deviantion for all columns
mdh.calculate statistics()
             mean
                  1.213193
v1 miss 3.128788
v2_miss 3.366412 1.144929
v3 miss 1.976562 1.090148
v4 miss 2.201550
                  1.134542
v5 miss 2.178862
                  1.293315
###. Replace missing data with the mean value for its corresponding column
mean sub df = mdh.mean substitution()
# print all rows
with pd.option context('display.max rows', None,
'display.max columns', None):
    print(mean sub df)
     v1 miss v2 miss v3 miss v4 miss v5 miss
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Compare results to original values
original df = pd.read csv('data.csv')
mdh.compare statistics(imputed df=mean sub df,
original df=original df)
Original:
                           std
               mean
v1 miss
         3.128788
                    1.213193
v2 miss
         3.366412
                    1.144929
v3 miss
         1.976562
                    1.090148
v4 miss
         2.201550
                    1.134542
v5 miss
         2.178862
                    1.293315
New:
                           std
               mean
                    1.141391
v1 miss
         3.128788
v2 miss
         3.366412
                    1.073049
v3 miss
         1.976562
                    1.009849
v4 miss
         2.201550
                    1.055102
         2.178862
                    1.174231
v5 miss
Perform missing data imputation for column v3 miss using single regression
simple imput df = mdh.simple regression()
# print all rows for only v3 miss
with pd.option context('display.max rows', None,
'display.max columns', None):
    print(simple imput df['v3 miss'])
     v1 miss
               v2 miss
                         v3 miss
                                  v4_miss
                                            v5 miss
0
                   3.0
         4.0
                             1.0
                                       3.0
                                                 1.0
         2.0
                   4.0
                             1.0
                                       NaN
                                                 3.0
1
2
         3.0
                   3.0
                             3.0
                                       3.0
                                                 NaN
3
                             1.0
                                       2.0
                                                 2.0
         2.0
                   4.0
4
         2.0
                   4.0
                             2.0
                                       5.0
                                                 5.0
          . . .
                   . . .
                             . . .
                                       . . .
                                                 . . .
143
                             1.0
                                       1.0
          1.0
                   1.0
                                                 1.0
144
         4.0
                   4.0
                             4.0
                                       3.0
                                                 2.0
         2.0
                             2.0
                                                 NaN
145
                   4.0
                                       1.0
146
         4.0
                   2.0
                             3.0
                                       4.0
                                                 1.0
147
                   3.0
                             3.0
                                       3.0
                                                 3.0
         3.0
```

```
[128 rows x 5 columns]
        1.0
0
1
2
3
        1.0
        3.0
        1.0
4
        2.0
5
6
        1.0
        3.0
7
        3.0
8
9
        2.0
        1.0
10
        1.0
11
        1.0
12
        3.0
13
        1.0
        1.0
14
        4.0
16
        2.0
17
18
        2.0
19
        1.0
20
        1.0
21
        2.0
22
        1.0
23
        1.0
24
        5.0
25
        1.0
26
        3.0
27
        1.0
28
        4.0
29
        3.0
        1.0
30
33
        1.0
34
        1.0
35
        3.0
36
        1.0
37
        1.0
39
        2.0
40
        1.0
41
        2.0
42
        1.0
43
        4.0
44
        3.0
45
        3.0
46
        3.0
47
        2.0
48
        1.0
        1.0
49
50
        1.0
51
        3.0
```

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52
53
         2.0
         2.0
56
         1.0
57
         3.0
58
         1.0
60
         3.0
61
         1.0
         1.0
62
         1.0
63
         3.0
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65
         1.0
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66
67
         3.0
         2.0
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68
69
         3.0
70
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         4.0
72
         3.0
73
         3.0
         1.0
74
         1.0
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75
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77
         2.0
         3.0
78
81
         1.0
82
         1.0
         1.0
1.0
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85
86
         2.0
88
90
         1.0
91
         1.0
         1.0
2.0
93
94
         3.0
2.0
95
96
97
         2.0
98
         3.0
99
         1.0
100
         1.0
101
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102
103
         4.0
         3.0
104
         1.0
105
         3.0
107
         4.0
         1.0
1.0
108
109
110
         3.0
1.0
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111

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2.0
112
113
       2.0
115
       2.0
116
       3.0
117
       1.0
118
       1.0
119
       5.0
120
       1.0
121
       3.0
122
       1.0
123
       3.0
124
       3.0
125
       2.0
126
       1.0
127
       1.0
128
       3.0
129
       1.0
130
       2.0
133
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135
       2.0
136
       1.0
137
       5.0
139
       2.0
       4.0
141
142
       1.0
143
       1.0
144
       4.0
145
       2.0
146
       3.0
147
       3.0
Name: v3 miss, dtype: float64
Compare results to the original values
mdh.compare_statistics(imputed_df=simple_imput_df,
original_df=original_df)
Original:
                           std
               mean
         3.128788
                    1.213193
v1 miss
v2 miss
         3.366412
                    1.144929
v3 miss
         1.976562
                    1.090148
v4 miss
         2.201550
                    1.134542
v5_miss
         2.178862
                    1.293315
New:
                           std
               mean
v1 miss
         3.077586
                    1.209749
v2 miss
         3.379310
                    1.124086
v3 miss
         1.976562
                    1.090148
v4 miss
         2.210526
                    1.163407
         2.109091
                    1.258698
v5_miss
```

```
Perform missing data imputation with multivariate regression
multi imput df = mdh.multiple imputation()
# print all rows
with pd.option context('display.max rows', None,
'display.max_columns', None):
    print(multi imput df)
               v2 miss
                                     v4 miss
                                                v5 miss
     v1 miss
                          v3 miss
0
          4.0
                    3.0
                         1.000000
                                    3.000000
                                                1.000000
1
          2.0
                    4.0
                         1.000000
                                    1.947759
                                               3.000000
2
          3.0
                    3.0
                         3,000000
                                    3,000000
                                               2.703470
3
          2.0
                    4.0
                         1.000000
                                    2.000000
                                               2.000000
4
          2.0
                    4.0
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                                    5.000000
                                               5.000000
          . . .
         4.0
                         4.000000
                                    3.000000
144
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                                               2.000000
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145
                         2.000000
                                    1.000000
                                               1.964089
146
          4.0
                    2.0
                         3.000000
                                    4.000000
                                               1.000000
147
          3.0
                    3.0
                         3.000000
                                    3.000000
                                               3.000000
148
          3.0
                    3.0
                         2.728263
                                    3.000000
                                               4.000000
[149 rows x \ 5 columns]
      v1 miss
                 v2 miss
                            v3 miss
                                        v4 miss
                                                   v5 miss
0
     4.000000
                3.000000
                           1.000000
                                       3.000000
                                                  1.000000
1
     2.000000
                4.000000
                           1.000000
                                       1.947759
                                                  3.000000
2
     3.000000
                3.000000
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                                       3.000000
                                                 2.703470
3
                4.000000
     2.000000
                           1.000000
                                       2.000000
                                                  2.000000
4
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                                       5.000000
                                                  5.000000
5
                3.355189
     4.000000
                           1.000000
                                       2.000000
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6
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7
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8
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9
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10
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11
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                                       2.000000
                                                  1.000000
12
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                4.000000
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                                       4.000000
                                                  1.000000
13
     4.000000
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                                       1.000000
                                                  1.000000
14
     2.000000
                3.000000
                           1.000000
                                       1.000000
                                                  1.000000
15
     3.127124
                3.365838
                           1.993718
                                       2.200919
                                                 2.195495
16
                4.000000
                           4.000000
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     4.000000
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17
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                           2.000000
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18
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19
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20
     3.128590
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21
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                                       2.404680
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22
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24
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                                                  3.692981
25
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                           1.000000
                                       1.000000
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26
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                2.000000
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27
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28
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                3.497654
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                                                  3.000000
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29
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30
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                                       1.000000
                                                  1.665844
31
     3,000000
                3.342463
                                       2,000000
                                                  2,000000
                            1.881716
32
     3.127124
                3.365838
                            1.993718
                                       2.200919
                                                  2.195495
33
     2.000000
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34
     3.098503
                3.382272
                                       3.000000
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35
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                                                  2.000000
36
     3.016429
                3.297023
                            1.000000
                                       1.807514
                                                  1.000000
37
     4.000000
                4.000000
                            1.000000
                                       1.000000
                                                  1.000000
38
     3.211778
                3.000000
                            2.420431
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39
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41
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42
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                                                  1.665844
43
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44
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45
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47
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48
     2.988084
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                                                  1.773788
49
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54
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                                       2.200919
                                                  2.195495
55
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                                       2.200919
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                                                  1.881401
64
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65
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69
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70
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71
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72
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                                       1.000000
                                                  3.000000
73
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                3.000000
                            3.000000
                                       2.468229
                                                  2.654952
74
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75
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76
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77
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78
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79
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80
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81
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83
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84
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85
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86
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87
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88
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92
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94
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97
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98
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102
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103
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                3.422867
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107
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                                                  3.217272
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                                       2.000000
112
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                            2.000000
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                                                  4.000000
114
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                5.000000
                            2.368870
                                       3.000000
                                                  2.433634
115
     3.216925
                5.000000
                            2.000000
                                       2.389823
                                                  2.152721
116
     3.000000
                3.000000
                            3.000000
                                       3.000000
                                                  2.000000
117
     1.000000
                5.000000
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                                       1.804509
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118
     3.180779
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119
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120
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     5.000000
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121
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122
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                                                  4.000000
123
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                                                  2.000000
124
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                            3.000000
                                       2.000000
                                                  3.000000
125
     2.000000
                3.000000
                            2.000000
                                       2.197817
                                                  4.000000
126
     5.000000
                5.000000
                            1.000000
                                       5.000000
                                                  2.117040
127
     4.000000
                4.000000
                            1.000000
                                       1.979738
                                                  1.000000
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2.000000
                4.000000
                           3.000000
                                      3.000000
128
                                                2.000000
129
     5.000000
                3.000000
                           1.000000
                                      1.000000
                                                2.000000
130
     4.000000
                3.000000
                           2.000000
                                      2.000000
                                                2.000000
131
     3,000000
                4.000000
                           2.286274
                                      3.000000
                                                2.355195
132
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                2.000000
                           1.766435
                                      1.861598
                                                2.000000
133
     3.000000
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                                      3.000000
                                                1.000000
134
                           2.830334
                                      2.940898
     5.000000
                5.000000
                                                4.000000
135
                           2.000000
     4.000000
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                                      4.000000
                                                1.000000
136
     3.000000
                3.241097
                           1.000000
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                                                1.000000
137
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                                                5.000000
138
     5.000000
                3.354230
                           1.619488
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139
     2.871191
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140
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                           1.933331
                                      3.000000
                                                1.000000
141
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                                      4.000000
     4.000000
                3.000000
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142
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143
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                                                1.000000
144
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                           4.000000
                                      3.000000
                                                2.000000
145
     2.000000
                4.000000
                           2.000000
                                      1.000000
                                                1.964089
146
                2.000000
     4.000000
                           3.000000
                                      4.000000
                                                1.000000
147
     3,000000
                3.000000
                           3.000000
                                      3.000000
                                                3.000000
148
     3.000000
                3.000000
                           2.728263
                                      3.000000
                                                4.000000
Compare results to the original values
### compare stats
mdh.compare statistics(imputed df=multi imput df,
Original:
               mean
                           std
```

original df=original df)

```
v1 miss
         3.128788
                    1.213193
v2 miss
         3.366412
                    1.144929
v3 miss
         1.976562
                    1.090148
v4 miss
         2.201550
                    1.134542
         2.178862
                    1.293315
v5 miss
New:
```

std mean 3.127124 1.142051 v1 miss v2 miss 3.365838 1.073265 1.993718 v3 miss 1.019845 v4 miss 2.200919 1.062462 v5 miss 2.195495 1.190645

Correlation matrices

Original data

mdh.correlation matrix(mdh.df)

```
v1 miss
v1 miss
            1.0 (p-value: 0.0 |
                                 missing: missing: 17)
         0.13 (p-value: 0.169
v2 miss
                                 missing: missing: 29)
v3 miss
         0.07 (p-value: 0.441 |
                                 missing: missing: 33)
```

```
0.16 (p-value: 0.074 | missing: missing: 29)
v4 miss
v5 miss
          0.14 (p-value: 0.15 | missing: missing: 37)
                                               v2 miss
v1 miss
         0.13 (p-value: 0.169 | missing: missing: 29)
            1.0 (p-value: 0.0
                                missing: missing: 18)
v2 miss
v3 miss
         0.14 (p-value: 0.141
                              | missing: missing: 33)
         0.18 (p-value: 0.058
                                missing: missing: 32)
v4 miss
         0.02 (p-value: 0.838 | missing: missing: 36)
v5 miss
                                               v3 miss
v1 miss
         0.07 (p-value: 0.441 | missing: missing: 33)
v2 miss
         0.14 (p-value: 0.141 | missing: missing: 33)
v3 miss
           1.0 (p-value: 0.0
                              | missing: missing: 21)
v4 miss
           0.39 (p-value: 0.0
                              | missing: missing: 35)
           0.43 (p-value: 0.0 | missing: missing: 39)
v5 miss
                                               v4 miss
v1 miss
        0.16 (p-value: 0.074
                                missing: missing: 29)
v2 miss
         0.18 (p-value: 0.058
                                missing: missing: 32)
v3 miss
           0.39 (p-value: 0.0
                                missing: missing: 35)
           1.0 (p-value: 0.0
v4 miss
                              | missing: missing: 20)
v5 miss
         0.22 (p-value: 0.023 | missing: missing: 38)
                                               v5 miss
         0.14 (p-value: 0.15 | missing: missing: 37)
v1 miss
v2 miss
         0.02 (p-value: 0.838
                               | missing: missing: 36)
v3 miss
          0.43 (p-value: 0.0
                                missing: missing: 39)
v4 miss
         0.22 (p-value: 0.023
                              | missing: missing: 38)
v5 miss
            1.0 (p-value: 0.0 | missing: missing: 26)
Mean imputed
mdh.correlation matrix(mdh.mean imputed df)
                                              v1 miss
            1.0 (p-value: 0.0 | missing: missing: 0)
v1 miss
v2 miss
         0.11 (p-value: 0.166
                                missing: missing: 0)
v3 miss
         0.06 (p-value: 0.44
                                missing: missing: 0)
v4 miss
         0.15 (p-value: 0.063
                                missing: missing: 0)
v5 miss 0.13 (p-value: 0.127 | missing: missing: 0)
                                              v2 miss
v1 miss
         0.11 (p-value: 0.166
                                missing: missing: 0)
v2 miss
            1.0 (p-value: 0.0
                              | missing: missing: 0)
         0.12 (p-value: 0.142
v3 miss
                                missing: missing: 0)
v4 miss
         0.16 (p-value: 0.052
                              | missing: missing: 0)
v5 miss
         0.02 (p-value: 0.832 | missing: missing: 0)
                                              v3 miss
         0.06 (p-value: 0.44 | missing: missing: 0)
v1 miss
```

```
0.12 (p-value: 0.142 | missing: missing: 0)
v2 miss
v3 miss
            1.0 (p-value: 0.0 | missing: missing: 0)
v4 miss
           0.36 (p-value: 0.0 | missing: missing: 0)
v5 miss
           0.36 (p-value: 0.0 | missing: missing: 0)
                                              v4 miss
v1 miss
         0.15 (p-value: 0.063
                              | missing: missing: 0)
         0.16 (p-value: 0.052
v2 miss
                                missing: missing: 0)
v3 miss
           0.36 (p-value: 0.0
                               | missing: missing: 0)
            1.0 (p-value: 0.0
v4 miss
                               | missing: missing: 0)
v5 miss
         0.19 (p-value: 0.022
                              | missing: missing: 0)
                                              v5 miss
         0.13 (p-value: 0.127 | missing: missing: 0)
v1 miss
v2 miss
         0.02 (p-value: 0.832
                                 missing: missing: 0)
v3 miss
          0.36 (p-value: 0.0
                               | missing: missing: 0)
v4 miss
         0.19 (p-value: 0.022
                              | missing: missing: 0)
v5 miss
            1.0 (p-value: 0.0 | missing: missing: 0)
Multivariate regression imputed
mdh.correlation matrix(mdh.multi imputed df)
                                              v1 miss
v1 miss
            1.0 (p-value: 0.0 | missing: missing: 0)
         0.12 (p-value: 0.137
v2 miss
                               | missing: missing: 0)
v3 miss
         0.1 (p-value: 0.235
                                missing: missing: 0)
v4 miss
       0.17 (p-value: 0.035
                              | missing: missing: 0)
v5 miss
         0.14 (p-value: 0.094
                              | missing: missing: 0)
                                              v2 miss
v1 miss
         0.12 (p-value: 0.137
                               | missing: missing: 0)
v2 miss
            1.0 (p-value: 0.0
                                 missing: missing: 0)
         0.13 (p-value: 0.107
v3 miss
                                 missing: missing: 0)
v4 miss
         0.19 (p-value: 0.024
                                 missing: missing: 0)
v5 miss
         0.03 (p-value: 0.72
                              | missing: missing: 0)
                                              v3 miss
v1 miss
         0.1 (p-value: 0.235
                                missing: missing: 0)
v2 miss
         0.13 (p-value: 0.107
                                missing: missing: 0)
v3 miss
            1.0 (p-value: 0.0
                               | missing: missing: 0)
v4 miss
           0.39 (p-value: 0.0
                                missing: missing: 0)
           0.46 (p-value: 0.0 | missing: missing: 0)
v5 miss
                                              v4 miss
v1 miss
         0.17 (p-value: 0.035 | missing: missing: 0)
v2 miss
         0.19 (p-value: 0.024
                               | missing: missing: 0)
v3 miss
           0.39 (p-value: 0.0
                               | missing: missing: 0)
v4 miss
            1.0 (p-value: 0.0
                               | missing: missing: 0)
        0.24 (p-value: 0.003 | missing: missing: 0)
v5 miss
```

```
v5 miss
```

0.14 (p-value: 0.094 | missing: missing: 0) $v1_miss$ 0.03 (p-value: 0.72 | missing: missing: 0) v2_miss 0.46 (p-value: 0.0 | missing: missing: 0) v3 miss v4_miss 0.24 (p-value: 0.003 | missing: missing: 0) 1.0 (p-value: 0.0 | missing: missing: 0) v5_miss