

On Missing Data

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Why this topic is important

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Connections

- Missing data and causal inference are closely connected and both are important to our digital health.
- Different types of missing mechanism: missing completely at random, missing at random, and missing not at random.
- Different methods to handle missing data.

- $Y = (Y_{ij})$: complete data matrix.
- $M = (M_{ij})$: missing-data indicator matrix.
- ϕ : unknown parameter.
- Y_{obs} and Y_{mis} : the observed and missing components of Y .
- $f(\cdot)$: probability density function.

Definition (MCAR)

MCAR is defined that the M does not depend on Y ,

$$f(M|Y, \phi) = f(M|\phi), \quad \forall Y, \phi.$$

Note: this assumption does not mean that the pattern itself is random, but rather that the missingness does not depend on the data values.

Definition (MAR)

MAR is defined that the M only depends on Y_{obs} ,

$$f(M|Y, \phi) = f(M|Y_{obs}, \phi), \quad \forall Y_{obs}, \phi.$$

Note: This assumption is weaker than the MCAR and it is the most widely used assumption for clinical trials.

Definition (MNAR)

The mechanism is called MNAR if the distribution of M depends on the Y_{miss} .

Note: Assumptions are not verifiable. It is often used for robustness evaluation. Methods handle MNAR include pattern mixture models and selection models.

Let θ be the interest parameter, i.e. $f(Y|\theta) = f(Y_{obs}, Y_{mis}|\theta)$, and ψ be the parameter for missing mechanisms.

$$\begin{aligned}f(Y, M|\theta, \psi) &= f(Y|\theta)f(M|Y, \psi) \\f(y_{obs}, m|\theta, \psi) &= \int f(y_{obs}, Y_{mis}|\theta)f(m|y_{obs}, Y_{mis}, \psi)dY_{mis} \\&= f(m|Y_{obs}, \psi) \int f(y_{obs}, Y_{mis}|\theta)dY_{mis} \\&\triangleq f(m|y_{obs}, \psi)f(y_{obs}|\theta)\end{aligned}$$

Remarks: the lower case means the observed value. The dY_{mis} can only be calculated when M is observed. Also, $f(y_{obs}|\theta)$ is not the same pdf as if we only observed iid data, so that we use \triangleq notation instead of regular equal to, because we define $f(y_{obs}|\theta) = \int f(y_{obs}, Y_{mis}|\theta)dY_{mis}$.