

Non-convergence in iterative imputation

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Abstract

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Introduction

- Theoretical background
- Research question

Methods

- Simulation design (ADEMP)
- Simulation checklist (Table 1)

Pseudo-code:

```
for (data generation conditions) {  
  generate complete data  
  for (amputation conditions) {  
    ampute complete data  
    for (imputation conditions) {  
      impute incomplete data  
      analyze imputed data  
    }  
  }  
}
```

Results

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Discussion

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Table 1: Checklist for reporting on imputation methodology evaluations.

1	Simulation scope
	Aim
	Design (incl. pseudo-code or flow diagram)
	Number of simulation repetitions
2	Comparative truth
	Data-generating mechanism (model-based or design-based)
	Sampling variance
	Data characteristics (incl. multivariate relations and structures e.g. clustering)
	Estimand
3	Induced missingness
	Missingness mechanism (incl. type or functional form of the missing data model)
	Missingness pattern (incl. missingness proportion)
4	Applied methods
	Imputation methods (incl. parameters e.g. the number of imputations)
	Analytic methods (incl. calculation of standard errors e.g. pooling rules)
	Reference method (e.g. complete case analysis)
5	Imputation evaluation
	Imputation-generating process (e.g. algorithmic non-convergence)
	Imputation model fit (e.g. posterior predictive checks)
	Distributional characteristics (e.g. plausibility of imputed values)
6	Performance evaluation
	Statistical properties (e.g. confidence validity)
	Comparative performance (e.g. predictive accuracy)

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References