

Missing data

Wenda Zhou

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Missing data

- ▶ Common occurrence in many datasets, especially in surveys.
- ▶ Numerous possible causes: non-response bias, difficulty in collecting the data, etc.
- ▶ Important to understand the missingness as it can mislead our estimates.

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Missing not at random (MNAR)

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Survey biases

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Response bias

Giving inaccurate answers to a question. Numerous possible causes:

- ▶ Phrasing of the question might push towards some answer
- ▶ Social desirability
- ▶ Demand characteristics: behaviour changes simply by being part of an experiment

Dealing with missing data

Complete case analysis

Ignore the observations where the data is missing, and only analyse complete cases.

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- ▶ May discard too much data
- ▶ May cause bias if missing units systematically different

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Complete case analysis is correct when the data is missing completely at random.

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Can still face problems with deleting too much data.

Imputation

Idea to handle missing data: guess the values that are missing!

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can predict based on income of other white college-educated men.

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Can then “pretend” we have no missingness.

Imputation

- ▶ Often reduces bias in estimation
- ▶ Can handle cases with large amounts of missingness
- ▶ Can apply any method we desire