Imputation(test)

Xinyi Lin 8/6/2019

The purpose of following codes is to test imputation ability of two packages-Himsc and missForest.

Import data

Import "training.dta" as target dataset.

Creat the variable

Notation:

Variable name: student_r

Created from: occup1_r, occup2_r

Label: student_r — yes-is a student, no-not a student, NA-occup1_r and occup2_r are NAs

```
## # A tibble: 6 x 8
##
     ageyrs_r sex
                    student_r area educate_r currmarr_r sexp1yr SEScat
##
        <dbl> <fct> <fct>
                               <fct> <fct>
                                                <fct>
                                                             <dbl> <fct>
## 1
                               2
                                     1
                                                0
                                                                  1 0
           19 male no
## 2
           18 male
                                     1
                                                0
                                                                  1 1
                    yes
                                                                 NA 2
## 3
           16 male
                               0
                                     1
                                                0
                    no
## 4
                               0
                                     1
                                                0
                                                                 NA 1
           15 male no
## 5
           16 male no
                               0
                                     1
                                                0
                                                                 NA 1
                                     1
## 6
           17 male no
                                                                  1 3
```

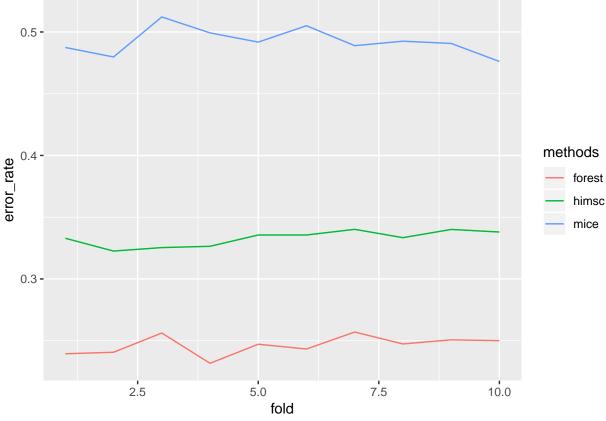
Test dataset

First, choose observations with known student r as test dataset. There are 41482 observations in total.

Then, randomly split test dataset into ten subsets and set them as missing values to test error rates of each fold when using different methods.

We can find that error rates of Himsc package is around 33% and error rates of missForest is around 24%. Following is the plot of error rates.

```
## $himsc
## [1] 0.3329315 0.3225651 0.3253796 0.3264224 0.3355834 0.3355834 0.3401639
## [8] 0.3334137 0.3400819 0.3379942
##
## $forest
## [1] 0.2393925 0.2405979 0.2562063 0.2316779 0.2471070 0.2432498 0.2569913
## [8] 0.2473481 0.2506628 0.2500000
##
## $mice
## $mice
## [1] 0.4874638 0.4797493 0.5121716 0.4992768 0.4918033 0.5050627 0.4889103
## [8] 0.4925265 0.4907207 0.4761331
```



```
knitr::opts_chunk$set(echo = FALSE)
library(tidyverse)
library(missForest)
library(Hmisc)
library(caret)
library(mice)
library(haven)
training <- read_dta("training.dta")</pre>
student_data = training %>%
  as_data_frame() %>%
  mutate(student_r = ifelse(occup1_r == 8 | occup2_r == 8, "yes", "no"),
         student_r = ifelse(is.na(student_r) & occup1_r == 20, "no", student_r))
# for sexp1yr > 92, make them as NAs
impu_data = student_data %>%
  filter(ageyrs_r <= 19) %>%
  mutate(student_r = as.factor(student_r),
         visit = as.factor(visit),
         sex = ifelse(female==1, "female", "male")) %>%
  select(ageyrs_r, sex, student_r, area, educate_r, currmarr_r, sexp1yr, SEScat) %>%
  mutate(sex = as.factor(sex),
         area = as.factor(area),
         educate_r = as.factor(educate_r),
         currmarr_r = as.factor(currmarr_r),
         sexp1yr = ifelse(sexp1yr > 92, NA, sexp1yr),
         SEScat = as.factor(SEScat))
head(impu_data)
test_data = impu_data[!is.na(impu_data$student_r),]
```

```
flds <- createFolds(1:41482, k = 10, list = TRUE, returnTrain = FALSE)</pre>
#flds
set.seed(123)
test_data = as.data.frame(as.matrix(test_data))
na_data = test_data
na_data[flds[[1]], 3] = NA
mdf = missing_data.frame(na_data)
imputations <- mi(mdf)</pre>
# error_rate = vector("list", 10)
set.seed(123)
test_data = as.data.frame(as.matrix(test_data))
error_himsc = rep(NA, 10)
error_forest = rep(NA, 10)
error_mice = rep(NA, 10)
for (n in 1:10){
  na_data = test_data
  na_data[flds[[n]], 3] = NA
  # missForest
  impu_forest = missForest(na_data)
  impu_forest_df = impu_forest$ximp
  # Himsc
  impu_himsc = aregImpute(~ ageyrs_r + sex + student_r + area + educate_r + currmarr_r + SEScat, data =
  impu_himsc_1 = impute.transcan(impu_himsc, data=na_data, imputation=1, list.out=TRUE, pr=FALSE, check
  impu_himsc_df = as.data.frame(impu_himsc_l)
  # mice
  mice_data = mice(impu_data, seed = 123)
  impu_mice_df = complete(mice_data, 1)
  # calculate error rates
  # yes = 2, no = 1
  error_himsc[n] = sum(abs(as.numeric(impu_himsc_df[flds[[n]], 3]) - as.numeric(test_data[flds[[n]], 3])
  error_forest[n] = sum(abs(as.numeric(impu_forest_df[flds[[n]], 3]) - as.numeric(test_data[flds[[n]],
  error_mice[n] = sum(abs(as.numeric(impu_mice_df[flds[[n]], 3]) - as.numeric(test_data[flds[[n]], 3]))
}
res_error = list(himsc = error_himsc, forest = error_forest, mice = error_mice)
res_error
res_error %>%
  as.data.frame() %>%
  mutate(fold = 1:10) %>%
  gather(key = methods, value = error_rate, himsc:mice) %>%
  ggplot(aes(x = fold, y = error_rate, color = methods)) + geom_line()
```