Imputing Missing values in Relational Event History data: A Framework for Social Network Research

Kasper Hermanns (5211905)

Mahdi Shafiee Kamalabad

Gerko Vink

Applied Data Science, Master Thesis, Utrecht University

July 7th, 2024

Contents

Abstract	3
1. Introduction	4
1.1 Social Networks	4
1.2 Relational Event History Data	5
1.3 Relational Event Model	7
1.4 Missing Data Problem	7
2. Data	9
3. Methods	10
3.1 REM	11
3.2 Simulating Missing Values	13
3.3 Multiple Imputation	16
3.4 Evaluate Results	18
4. Results	19
5. Discussion	20
6. Conclusion	21
References	22
Appendix	25

Abstract

1. Introduction

1.1 Social Networks

One of the most prevalent types of data in the modern world is network data. A network is a collection of nodes that are connected to each other by edges. The nodes represent entities and interactions or connections between them are represented by edges linking them together [18]. Networks can be directed or undirected, a directed network uses arrows as edges to show the direction of the relationship between the nodes. If the relationships between the nodes are non-directional by nature, an undirected network with lines as edges between nodes is used [18].

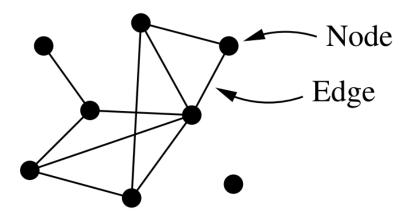


Figure 1: Example of a small undirected network [18, p1].

Studying these networks is becoming increasingly relevant since they seem to crop up in almost every branch of science, especially in the physical, biological and social sciences [18]. This research focuses on social networks due to its increasing availability in the age of internet and social media. Social networks now increasingly structure our society and only grow stronger as forms of organization of human activity [24].

A social network is any network in which *actors* (nodes) represent people and *ties* (edges) represent their connection. This connection can be everything from familial bonds and friendships, to small one-time interactions like sending a message. Furthermore, the actors can represent not just individuals but also animals, organizations and countries. This versatility allows the application of social network analysis to a large variety of real-world social structures. This helps us to better understand the inner workings of these networks and understand ourselves, the network's participants. [24]

As shown by the examples in Figure 2, these networks can range from very simple, e.g. a family tree, to incredibly complex such as the one used by Huang [11]. This immense social network of

680 million email addresses and 6 billion relationships was used to model the patterns of 'real' online users. This was then used by Microsoft to detect spam accounts.

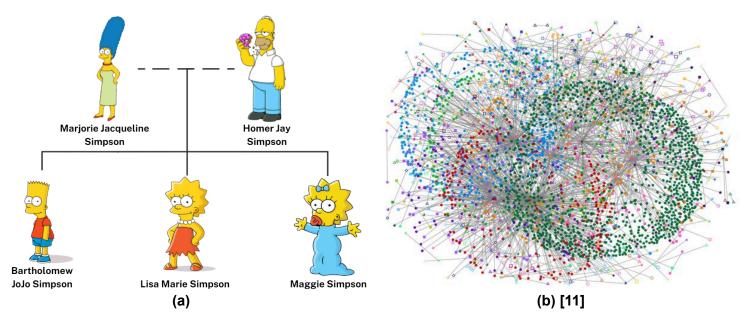


Figure 2. Two examples of social networks: a) Family tree of a beloved cartoon family

b) Huge social network of email-address interactions

Detecting spam accounts is just a single example of the utility offered by social network analysis. Being able to investigate social patterns of these networks and accurately model them has helped us figure out how humans collaborate and interact with each other in 'local communities' [1], 'between scientists' [8], 'between teachers and students' [9]. These and many other studies into social networks continue to unravel the mechanisms behind our own behavior, helping us understand ourselves.

1.2 Relational Event History Data

As mentioned above, a social network consists of actors (nodes) and ties (edges) connecting them. They are constructed from social network data where each row contains at least the actors involved and whether they are connected. However the social network data can contain much more information, e.g. the direction of the tie (for a directed network), the type of tie, timing and much more [10]. More information in the social network data allows the creation of more sophisticated social networks, which in turn can be used to describe more complex social processes.

Social network data has become increasingly available due to new technologies in the form of Big Data. The internet has allowed the mining of huge amounts of social network data from social media, archives, email, phone records, etc [18]. Most of that data comes in the form of Relational Event History (REH) data. A relational event or action is defined as "a discrete event generated by a

social actor (the 'sender') and directed toward one or more targets (the 'receivers') at a certain point in time" [3]. An example of such REH data can be seen in Table 1, each row containing a single relational event.

Sender	Receiver	Receiver Action type			
John Doe	Jane Smith	Follow	17-6-2024 14:00		
John Doe	Jane Smith	Like	17-6-2024 14:05		
John Doe	Jane Smith	Comment	17-6-2024 14:07		
Jane Smith	John Doe	Block	17-6-2024 14:12		

Table 1: Example of REH data from a social media platform.

In REH data, relational events are represented by tuples of the form: $action \ a = (i, j, k, t)$, representing a sender i, a receiver j, an action type k and a time t. This was introduced by Butts et al. in 2008 [3], which introduced the Relational Event Model.

REH data contains detailed information about *what* happened, *who* were involved and *when* it happened. The timing information is especially important since it allows the creation of *dynamic social networks*. These are networks with an added function for time. This means that the network changes over time, as can be seen in Figure 3.

The timing information in REH data is also crucial because how time is recorded in social network data determines which of the four network inference models can be used [6]:

- 1. Exponential Random Graph Models (ERGM)
- 2. Stochastic Actor Oriented Models (SAOM)
- 3. Temporal Exponential Random Graph Models (TERGM)
- 4. Relational Event Models (REM)

ERGMs should be used when only 1 snapshot of the network is available, if there is no time variable in the data. E.g. in figure 3, only t = 1 is available. Use a SAOM or TERGM if multiple snapshots are available, e.g. the networks at times 1, 3 and 6 are available without the REH data. This means that the network changes in multiple ways between each timepoint, but that the data does not contain the exact time/order each tie was created [6].

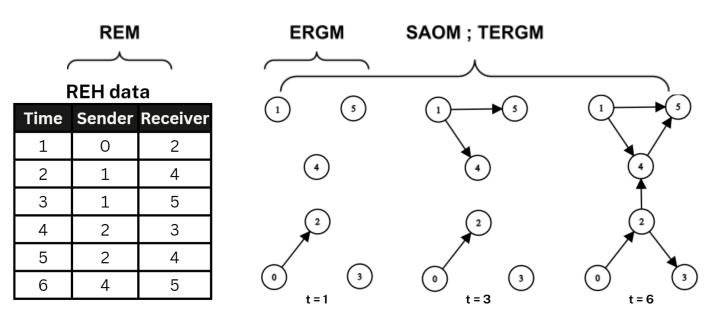


Figure 3: Snapshots of a dynamic social network changing over time, based on the REH data on the left.

If the time/order that each tie is created in a network, then a REM can be run. This is the case for REH data, since it is a sequence of events [5] ordered by the timestamps of the interactions. The data shows exactly what the social network looks like at each timepoint. This high-resolution time precision can be used by the REM to study how the network and the underlying social behavior changes over time. It makes it possible to model complex interaction behavior and use it to e.g. determine how interaction dynamics change over time, predict what or when the next event is, figure out how the past affects future interactions, etc. [18; 4] Many interesting and diverse phenomena are studied using models based on REH data such as food-sharing among birds [26]; cooperation in organizational networks [14]; and conversational norms in online political discussions [15]. These broad applications and increasing availability make REH data, and the REMs trained on them, increasingly valuable in the social sciences.

1.3 Relational Event Model

Traditional statistical methods are unable to accurately model REH data due to the independence assumption being violated. The relational events are inherently mutually dependent since the actors involved are embedded in the underlying social interaction processes. However the REM developed by [3] has been shown to be uniquely suited to take advantage of this embeddedness of the actors and use it to model how social interactions unfold over time.

The REM has a few advantages over other analytical methods. It has the ability to model non-stationary behavior, allowing it to capture complex dependencies over time not possible in other models [Butts,2008]. It also allows modeling complex dependencies among events (endogenous

variables), parameterizing them to include effects of past history on behavior; for example a reciprocity effect that denotes if there is a higher chance of an event from

B to A if there was a previous event from A to B. Lastly it can also model whether exogenous variables such as age, gender, etc. influence the social processes [Butts,2008].

All of these advantages allow the REM to gain insights into which variables and past behavior patterns influence future interactions and how that shapes our social processes.

The REM uses the frequency and time to activation among all relational events to calculate the relative propensity for each event to occur at each timepoint [5]. It can also model how endogenous or exogenous variables influence these hazard rates. The significant variables may represent valuable insights into the inner workings of various social processes. To calculate these values for each relational event, the REM not only has to take into account exactly when it happened but also each time point it didn't happen. Due to this the REM is a powerful tool for social network analysis, but it also makes it computationally expensive and sensitive to the missing data problem.

1.4 Missing Data Problem

Network data will commonly have missing values, just like any other type of data, but network analysis seems to be especially vulnerable to the missing data problem [2].

Network analytics assume a complete and observed network, but missing values in network data means missing edges and an incomplete, inaccurate network. Estimating the properties of the network with just a small, completely observed part of the network is also difficult because of the local differences present in each network. The properties are non-extensive by nature and thus can not be applied to the entire network [32].

Traditionally the missing data problem was 'solved' by performing a complete-case-analysis (CCA), done by simply ignoring all rows with missing values. This is also the default method of R packages used to make REMs and analyze REH network data, such as "remstats" [17], "survival" [25] and "relevent" [4]. Unfortunately, CCA will often produce incorrect estimates due to the model being trained on an incomplete part of the real network. Missingness is usually not completely random and will therefore be more prevalent in some parts of the network. This can potentially cause shifts in the mean effects of the model, creating bias.

Imputing the missing values instead of deleting them could prevent these issues. A recent study used simulated network data with missing values to compare the effectiveness of several imputation methods [13]. Results indicated that using multiple imputation (MI) should be preferred to the usual

imputation methods since it leads to considerably less bias for both the descriptive statistics and the model parameters [13].

There is not a lot of research yet into using MI to solve the missing data problem for REH data, but a study last year using simulated missing REH data found MI to outperform CCA in specific missing data scenario's [7]. These results, although promising, do not confirm whether using MI will always produce unbiased results. Whether MI would still perform as well if multiple values are missing or the values are missing according to a Missing At Random (MAR) [28] mechanism still needs to be investigated.

This study hopes to build on that previous work and test whether MI still performs well in those more complex missing data scenarios. For that purpose the following research question must be answered: "Can a REM still produce valid inference after multiple imputation was used to impute missing values, following a MAR missingness, in all 3 columns of the REH data?"

On top of that, this study will also test the effectiveness of MI in situations with higher proportions of missingness and different missingness mechanisms. Thus an additional research question will be answered: "If the missingness proportion increases or the missingness mechanism becomes more complex in REH data, will valid inference still be possible by applying multiple imputation?"

2. Data

The REH data that is analyzed in this study originates from the communication records from NASA during the Apollo 13 mission. It was supposed to be a routine mission with solid procedures and safety protocols set by experience. Unfortunately it did not go as planned. After almost 57 hours an explosion occurred in an oxygen tank, "Houston, we've had a problem". The spaceship was now uncontrollably drifting through space and the Apollo team was in crisis mode. From this point on the normal communication patterns instantly changed to the safety protocol the crew was trained on. [12]

This dataset is a unique case where there is a known change in communication patterns. The combination with an extensive complete record of relational events makes this dataset perfect for social network analysis and specifically REH data analysis. This is why [12] used this dataset to detect whether changepoints in communication could be detected by REM.

Part of that subset was used in [7] to assess the efficacy of MI and will thus also be used in this study. The sequence runs from an hour before the explosion until the end.

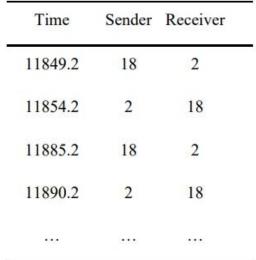


Table 2: First rows of Apollo 13 data [7]

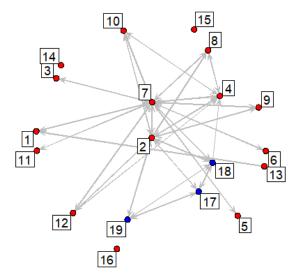


Figure 4: Network graph of Apollo data

The dataset is complete sequential REH data, each row is a single directed communication event representing a message sent from one crew member to another. As can be seen in table 2, each event only consists of the timepoint, sender and receiver, since there were no other action types recorded and the content of the message is not relevant. The subset contained 3882 events between 16 actors from a total of 19 crew members. As you can see in Figure 4, crew members 14 - 16 were not involved in any of the events in this subset. Actors 17 - 19 represented the 3 astronauts, the rest were at mission control on Earth. The data presents no ethical or privacy concerns since it was anonymized by swapping the actors names with numbers and is publicly available online.

3. Methods

The goal of using MI is not to get perfect imputations of the missing values, but to get unbiased estimates of the estimand compared to the situation with complete data. Incorrect imputations do not matter at all if the model accurately estimates the actual coefficients for the statistics that are being researched; the focus is valid inference [22].

The problem is that normally, in a model fit on a dataset with missing values, the true coefficients are not known. Luckily for us the Apollo 13 data is fully observed with 0 missing values, thus making it easy to estimate the true coefficients for our statistics with the REM.

These true coefficients can then be compared to the coefficients that the REM calculates after using MI, to assess whether MI creates datasets that produce accurate estimands.

This obviously requires the dataset to actually have missing values to impute, thus simulated datasets with missing values are generated from the original complete data. Essentially, a missing data problem is created to determine the performance of MI in simulation.

The research broadly followed these steps:

- 1. Run the REM model on the complete data to get the true coefficients
- 2. Use amputation to simulate missing values in the dataset 100 times
- 3. Use MI to impute the missing values for each of the 100 simulated datasets
- 4. Run the REM model on each multiple imputed dataset and pool the results
- 5. Evaluate MI performance by comparing the pooled coefficients to the true values

The following sections describe all these steps in more detail.

Figure 5 already shows a rough schematic of steps 2-4. This is the overall setup for the simulation study and will be used in each of the tests. As you can see, the ampute function has multiple variations of arguments denoted by '{ }'. This correlates to the various tests run to evaluate how the effectiveness of MI changes with different proportions or missingness types. The missingness proportions will be 0.1, 0.2, 0.3, 0.4 and 0.5. The missingness types for "MAR" will be right-tailed ('Right') and centered ('Mid'). Meaning that larger probabilities to be missing will be assigned to candidates with high and average covariates respectively.

The standard amputation variables will be a right-tailed MAR with 0.2 proportion. Additionally a test with MCAR missingness will also be run, to show the difference between mechanisms.

CCA analysis will also be performed, its performance will act as a benchmark since it currently is the standard method on which MI should improve. The CCA results are obtained in a very similar way, but no need for step 3 and pooling the results in step 4.

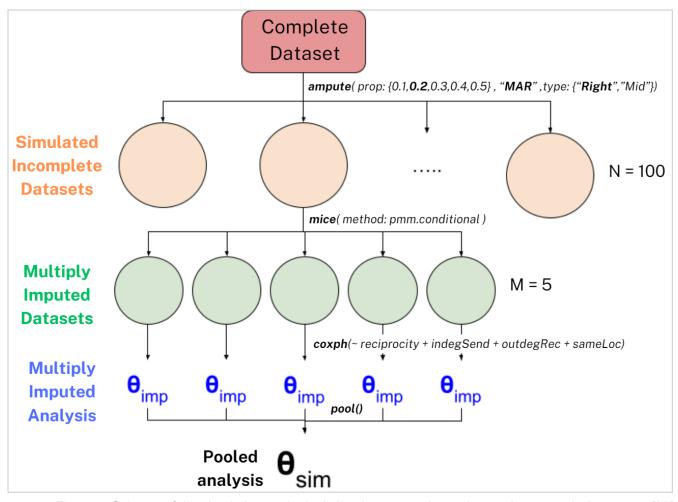


Figure 5: Schema of the simulation study depicting the amputation → imputation → analysis process [30]. The complete REH data is turned into 100 simulated incomplete datasets with R function **ampute()** [27]. Multiple imputation with R function **mice()** [27] is used to create 5 MI datasets for each simulated dataset. The REM model is applied to each MI dataset with **coxph()** [25], then **pool()** [27] to get θ_{sim} for each dataset. The functions show the used arguments. **ampute()** shows multiple variations with the standard values in bold.

3.1 REM

As mentioned before, the REM determines the propensity for each event to occur in the future, based on the entire event history up to that point. The REM treats the dyad of sender-receiver (s,r) as the relational event. The set of all possible events, (s,r) pairings at a time point t is referred to as the risk set R(t) [17]. In the Apollo data each of the 16 actors could be a sender or receiver at each timepoint, which means that all

N x (N-1) = 16 x 15 = 240 possible events constitute the risk set R(t) for all values of t. Table 3 further down shows some of the 240 events in the risk set for the first time point. Each (s,r) pair has a rate of occurrence at time t, which is referred to as the event rate λ (s,r,t). The REM models λ as a log-linear function of the chosen endogenous and exogenous variables:

(Eq 1)
$$\log \lambda(s, r, t) = \sum_{p=1}^{P} \theta_{p} X_{p}(s, r, t)$$
 [17]

 $X_p(s,r,t)$ is the value for the p = 1, ..., P statistics for pair (s,r) at time t, the endogenous and exogenous variables chosen by the researcher to model. θ_p is the model coefficient for statistic X_p , determining what effect on the event rate the corresponding statistic has [17].

The researcher chooses what statistics X to include in the REM, allowing them to study whether those variables are a significant predictor for the relational events. These statistics act as either endogenous or exogenous predictors for the event rate. Endogenous predictors incorporate the history of interactions, e.g. reciprocity, in contrast to exogenous predictors which take external factors or the attributes of the actors/dyad into account, e.g. age, gender or whether both actors are at the same location.

This study will include 3 endogenous statistics:

- Indegree sender: A positive coefficient indicates that actors are more likely to be sender if they have often been receiver in the past (indegree) [12].
- Outdegree receiver: A positive coefficient indicates that actors are more likely to be receiver
 if they have often been sender in the past (outdegree) [12].
- Reciprocity: A positive coefficient indicates that actors are more likely to reciprocate contact. Relational events (B,A) are more likely if history included events (A,B) [12].

These statistics were chosen as they were also used in [7], since this research is a continuation of that earlier work. On top of that we also included 1 exogenous statistic:

- Same location: A dyad attribute denoting whether both actors are at the same location (mission control or space). A negative coefficient indicates that communication between astronauts and mission control has a higher propensity to occur, compared to astronaut-astronaut or crew-crew events [12].

This statistic was included to test whether MI can also produce valid inference for exogenous statistics. Earlier work had only incorporated endogenous statistics [7].

With these statistics, the event rate equation(Eq 1) in the REM becomes:

Therefore to determine the coefficient θ of each statistic, the REM requires; all statistics values for each event at each timepoint **X**(s,r,t). These values were calculated using the R package 'remstats' [17]. Table 3 shows the statistics for some of the (s,r) dyads at the first time point of the data set t = 11849.2.

The statistics are then used to fit a Cox proportional hazards model from the R package 'survival' [25]. The output of the fitted Cox model are **6**, they represent whether the statistics have a significant positive or negative effect on the event rates.

This entire process was first performed on the fully observed Apollo 13 data subset to get the true coefficients of the four statistics of interest: θ_{true} .

index	time	actor1	actor2	status	reciprocity	indegree Sender	outdegree Receiver	sameLoc
1	11849.2	1	10	0	0	0	0	1
2	11849.2	1	11	0	-0.06454	0	0	1
95	11849.2	18	13	0	-0.15775	0	0	0
96	11849.2	18	17	0	-0.15709	0	0	1
97	11849.2	18	19	0	-0.15678	0	0	1
98	11849.2	18	2	1	-0.15611	0	0	0
99	11849.2	18	3	0	-0.15578	0	0	0
240	11849.2	9	8	0	-0.16128	0	0	1

Table 3: Example of the values of the statistics; $\mathbf{X}(s,r,t=11849.2)$. Each row corresponds to one of the 240 possible (s,r) events.

The 'status' variable marks which event is at that time in the original dataset; (18,2).

The 'sameLoc' = 1 if both actors are at the same location; both actor id's > 16 or <= 16.

3.2 Simulating Missing Values

The next step is to simulate missingness in the Apollo 13 data in such a way that the multiple imputation technique is tested well. The purpose of this is to gain insights into how MI can be used to solve the missing data problem in other research with REH data. Therefore the simulated missingness should mimic missing value patterns in 'normally' gathered data.

In real-world data gathering, missing values can occur due to a variety of different reasons; software malfunctioning, input errors, drop-out, etc. In the dataset these look the same (*NA*), but they differ in their *missingness mechanism* due to the data missing for different reasons.

There are three mechanisms that can govern the probability of being missing for data [28]:

Missing Completely At Random (MCAR)

All data has an equal probability to be missing, because the cause of the missingness is unrelated to the data values, for example a software malfunction randomly deleting values.

The distributions and averages of the variable should not be affected much since the missingness is completely random. Thus MCAR is generally the easiest to solve, even CCA can obtain relatively valid inferences with low bias for this missingness mechanism [22].

- Missing At Random (MAR)

The probability that data is missing is dependent on the observed data. For example if participants from a poorer neighborhood have a higher chance to not answer questions about their income. Since income and ZIP code are correlated, using CCA would bias the results due to more missing values occurring in the participants from poorer neighborhoods.

In such a case MI is required, since it can use the correlation in combination with the known value (neighborhood) to get a good imputation for the missing value (income) [22].

Missing Not At Random (MNAR)

The probability that the data is missing is dependent on unknown data. This can be due to the missing value itself, or a variable that was not included in the dataset, influencing the probability. For example if the weight variable has a higher probability to be missing in participants who are overweight, or participants who had a bad day. MNAR is the most complex mechanism to solve since the cause of the missingness is not measured. This makes it hard to obtain imputations that you are certain will not bias the estimates.

This study will simulate MAR missingness in the Apollo data. Previous research [7] has shown that MI produces valid inferences with low bias for MCAR. However, assuming MCAR missingness, while convenient, is often unrealistic. Modern missing data methods usually start from the more realistic assumption of MAR [28], thus whether MI is still effective in MAR situations merits investigation. On top of that the missingness will be induced in every combination of the *time*, sender and receiver variables. See Figure 6 for the missing data patterns. Both of these adjustments cause the missing data problem to be much more complex, which will be a good test for MI's effectiveness for REH data.

The amputation of data is the opposite of imputation, it is the generation of missing values in complete data [23]. Multivariate amputation can be easily done with the R function *ampute* from R package *mice* [27], which also allows for precise specification of the type of missingness that will be generated. See Figure 6 for a graphical depiction of this process. An in-depth explanation of the function and its arguments can be found at [23].

It is important to note that, just like the previous research [7], it was necessary to exclude a set of 1500 samples from the ampute function. This was needed to ensure that each actor and dyad of the original dataset would also be present in the simulated datasets since MI can not impute values not present in the data.

Arguments used for the ampute function called on the remaining 2382 samples were:

- patterns = all combinations of the 3 variables. These are shown on the right side of Figure 6 as the resulting missing data patterns after amputing. The original dataset is split up into candidate data blocks, 1 for each pattern. See step 1 in Figure 6 [23].
- $freq = \{\frac{1}{7}, \frac{1}{7}, \frac{1}{7}, \frac{1}{7}, \frac{1}{7}, \frac{1}{7}, \frac{1}{7}\}$; same frequency for each pattern. This defines the size of the candidate block for the patterns. See step 1 in Figure 6 [23].
- mech = 'MAR'; MAR mechanism for all missingness patterns [23].
- weights = 0 for the amputated variable(s), 1 for the other variables. The default for MAR. These weights are used to calculate the *sum score* based on the covariates. Here each covariate has the same effect on *sum score*. See step 2 in Figure 6 [23].
- type = RIGHT or MID; This defines what value of the sum scores will be more likely to be missing. Right-tailed-MAR / Mid-MAR means higher probability if the weighted sum scores are high / average. Right-tailed is standard [23].
- prop = 0.1, 0.2, 0.3, 0.4 or 0.5; Specifies the proportion of incomplete rows. A prop of 0.2 means that ~20% of the rows of each candidate block are made incomplete according to its corresponding missingness pattern. After merging ~20% of the rows in the dataset will be missing. See step 3 and 4 in Figure 6.

This entire process results in a dataset with missing values, like the one shown on the right in Figure 6. This will be done 100 times for each configuration of arguments, resulting in 100 simulated datasets with missingness ready for multiple imputation.

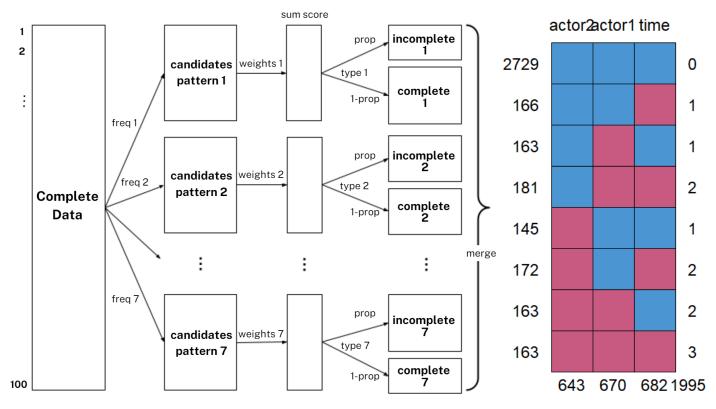


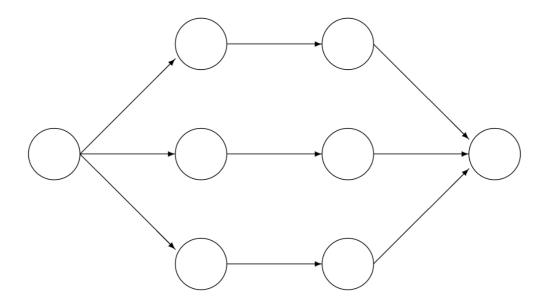
Figure 6: Schematic showing how **ampute()** generates missing patterns (right) in a complete dataset (left) [23]. In our case, there are 7 missingness patterns, that all have the same frequency: $\frac{1}{7}$.

Each pattern has the default weights: 0 for the amputated variable(s), 1 for the other variables. The proposition varies between simulations. 'prop': {0.1, 0.2, 0.3, 0.4, 0.5}.

Each pattern has the same missingness 'type', usually the default: 'RIGHT', 1 simulation has 'MID'.

3.3 Multiple Imputation

Multiple imputation creates m complete datasets from an observed incomplete dataset [21]. All missing values are replaced by plausible values, drawn from a specific distribution for each entry that MI calculates based on the observed values. The result is that the m completed datasets will only differ from each other in their imputed values. How much these imputations differ is based on the variance in the observed data, reflecting the uncertainty of the 'guess'. This prevents standard errors that are too small, which is a problem for other imputation methods [28]. Analysis, in our case the REM, is then run on the m datasets. The coefficients differ due to the variance in imputations, but are pooled into one estimate using Rubin's pooling rules [21]. The variance is estimated by combining the within- and between-imputation variance and requires the estimates to be normally distributed [28]. See Figure 7 for an overview.



Incomplete data Imputed data Analysis results Pooled result

Figure 7: Scheme of the main steps in multiple imputation, from [27]

Before imputing the values using MI, there is an issue specific to REH data that needs to be addressed. A unique aspect of the REM is that it takes the history into account, which means that the model can not be fitted if the *time* variable of the REH data is not ordered correctly. This prerequisite can not be guaranteed if MI is allowed to impute the missing values in *time*.

Instead the simple ad-hoc method of mean interpolation was used to replace a missing time value with the average time of the preceding and succeeding events.

After imputing the *time* variable in this way, there are only missing values remaining in the *actor1* and *actor2* variables. These will be imputed using MI by running the function *mice()* from the R package *mice* [27]. MICE automatically chooses the method 'predictive mean matching' (PMM) to determine which values to impute for the actor variables. It uses the observed variables to draw potential donor values as imputation for the missing value; according to a specified imputation model. PMM creates a small set of possible donors from complete cases with covariates close to the covariates of the missing value. From this donor set it then chooses one of the values for the variable that is being imputed to replace the missing value [28]. For example, in a row where *actor1* is missing such as {12560, NA, 18}, it would create a donor set D from the complete rows with similar values in *time* and *actor2*:

 $D = (\{12580, 5, 18\}; \{12570, 2, 18\}; \{12550, 9, 18\}; \{12559.9, 18, 17\})$

Then it will choose one of the donors from set D that will 'donate' the value for *actor1*. E.g. if it chooses {12580, 5, 18}, then the imputed value will be 5, resulting in {12560, 5, 18}.

The classic PMM usually works well, but unfortunately it has the potential to create loops where actors will be sending messages to themselves. E.g. in the example above, if the donor {12580, 18, 17} had been chosen, then it would have resulted in {12560, 18, 18} which is not possible in this dataset. To prevent this, a conditional PMM will be used. This prevents donors being added to D if their value for *actor1* and *actor2* matches the missing rows' observed value for *actor2* and *actor1* respectively. In our earlier example, this would have prevented donor {12580, 18, 17} from being added to D because its proposed donor value for *actor1* matches the value for *actor2* in the row being imputed. This prevents *actor1* == *actor2*. This 'pmm.conditional' method [31] was also used in the earlier research [7].

MICE was used to generate 5 complete datasets for each simulated incomplete dataset. The number of iterations used to create the imputed datasets was 5, which is the default. More iterations can be used but that is computationally expensive and only needed if convergence is an issue. Manual checking of the trace line plots was performed to check convergence, Figure 8 shows an example. As you can see, the variable means and standard deviations of the imputations seem to be stationary and mixing well; which is a sign of convergence [19].

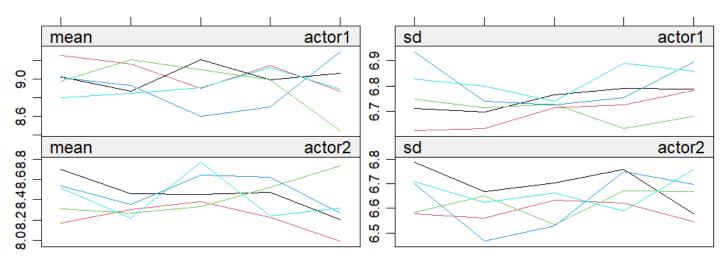


Figure 8: Trace line plots for the multiple imputation of one of the simulated dataset

As you can see from the overview in Figure 5, each simulated incomplete dataset now has 5 imputed datasets. Since these are now complete, their full datasets can be constructed and used in the REM to estimate θ_{imp} for each imputation. This was done by simply repeating the actions used in step 1 to obtain θ_{true} , but on the imputed datasets instead.

The MI process is then finished by pooling the 5 different θ_{imp} analysis results to obtain a separate θ_{sim} for all 100 simulations. These are averaged to calculate the final result θ :

$$\boldsymbol{\Theta} = \frac{1}{N} \sum_{n=1}^{N} \boldsymbol{\Theta}_{sim,n}$$

3.4 Evaluate Results

To assess how effective MI was, the coefficients θ obtained from the imputed data are compared to θ_{true} . These measures, backed by the literature [28], were used to evaluate the statistical validity of MI's results:

- Bias = θ θ_{true} \rightarrow Should be as close to 0 as possible.
- Percent bias (PB) = 100 * $|(\mathbf{\theta} \mathbf{\theta}_{true}) / \mathbf{\theta}_{true}| \rightarrow$ Should not extend 5%.
- Coverage rate (CR) = amount of times **θ**_{true} falls within the confidence interval of **θ**→ Should be around the nominal rate, in this case 0.95.
- Average width (AW) = θ_{97.5%} θ_{2.5%}; Average width of the confidence interval of θ
 → Indicates efficiency and should be as small as possible.

These measures are calculated for each simulation design to show the limits of using MI for this type of data.

CR and AW are based on the variance calculation in Rubin's rules for pooling [21]:

$$T = \overline{U} + B + \frac{B}{m}$$

T denotes the total variance, B is the between imputation, m is the number of imputations and \overline{U} is the sampling variance. However in this study, the variance calculation will be done as follows: $T = B + \frac{B}{m}$. The sampling variance will not be included. This is necessary because 1500 samples had to be excluded from the amputation process as described above. This artificially lessened the sampling variation as the amputation process created a constant block of samples present in every simulation. Thus excluding the sampling variance from the variance calculation is necessary to not overestimate the variance. Earlier research [30] has shown that this can be valid if the sample happens to be the population, as is the case in this study.

4. Results

4.1 True Results

Table 4 shows the results obtained by running the REM on the fully observed Apollo 13 data. These consist of the true coefficients; θ_{true} , the standard errors and the p-value for each of the 4 statistics included in the REM.

Statistic	$\boldsymbol{ heta_{ ext{true}}}$	SE	P.value
Reciprocity	0.0233	0.0186	0.209
Indegree Sender	4.3*10 ⁻⁴	7.4*10 ⁻⁵	<0.001
Outdegree Receiver	-9.0*10 ⁻⁵	7.4*10 ⁻⁵	0.225
Same Location	-0.8629	0.0322	<0.001

Table 4: REM results for the original fully observed dataset.

Eq 2 can be filled in with these coefficients:

(Eq 2)
$$\log \lambda(s,r,t) = 0.0233 \, X_{reciprocity}(s,r,t) + \\ 4.3 * 10^{-4} \, X_{indegreeSender}(s,r,t) + \\ - 9.0 * 10^{-5} \, X_{outdegreeReceiver}(s,r,t) + \\ - 0.8629 \, X_{sameLocation}(s,r)$$

However, the effects of 'Reciprocity' and 'Outdegree Receiver' are not significant due to their relatively high standard errors. This means that, even though the coefficient would suggest a higher chance of reciprocating interactions, the evidence can not support this conclusion. Neither is there enough evidence that actors with a high outdegree have a lower propensity of being a receiver. Thus it can't be concluded that actors who sent a lot of messages will receive less messages in the future. These statistics can be left out of the model and Eq 2.

The results do show a statistically significant positive and negative effect for the 'Indegree Sender' and 'Same Location' statistics respectively. In practical terms, this means that an actor who received a lot of messages in the past has a higher chance of initiating contact and a lower rate of communication between pairs who are both in space or both on earth.

'Same Location' seems to have a much larger effect on hazard rates than 'Indegree Sender'. With possible values of $\{0,1\}$ for $X_{\text{sameLocation}}$ it will either have an effect of -0.8629 or 0. Compared to a max value of 1162 for $X_{\text{indegreeSender}}$: $4.3 * 10^{-4} * 1162 = 0.5000$; a mean of 121.3, resulting in 'IndegreeSender' average effect: $4.3 * 10^{-4} * 121.3 = 0.0522$

4.2 Standard Simulation Results

Table 5 and 6 show the results of the REM when using MI datasets and CCA respectively. The coefficients, SE's and p-values were obtained by fitting the REM on the 100 simulated datasets and then averaged to get to the final results shown in tables 5 and 6: θ_{MI} and θ_{CCA} .

Table 5 and 6 also respectively show how θ_{MI} and θ_{CCA} compare to the true results θ_{true} in the form of the 4 evaluation measures: Bias, PB, CR and AW.

Statistic	Өмі	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0241	7.3*10-4	<0.001	7.7*10 ⁻⁴	3.32%	0.9	0.0041
Indegree Sender	4.4*10 ⁻⁴	7.4*10-6	<0.001	4.2*10 ⁻⁶	0.97%	0.97	4.2*10 ⁻⁵
Outdegree Receiver	-8.9*10 ⁻⁵	3.7*10 ⁻⁶	<0.001	1.3*10 ⁻⁶	1.41%	0.95	2.1*10 ⁻⁵
Same Location	-0.9030	0.0122	<0.001	0.0401	4.64%	0.31	0.0678

Table 5: Averaged REM results for the MI datasets; 0.2 proportion MAR missingness.

MI produced unbiased results for all 4 statistics, as is shown by the bias (close to 0) and PB (<5%). The CR is a perfect 0.95 for 'Outdegree Receiver', which means that the uncertainty of the estimate is captured perfectly. A CR of 0.97 for 'Indegree Sender' is suboptimal but acceptable since the true value still falls in the confidence interval of θ_{MI} 97% of the time. This means that the uncertainty is slightly underestimated compared to the ideal situation. A CR of 0.9 for 'Reciprocity' is slightly lower than acceptable, but still much better than the abysmal CR for 'Same Location'. Its confidence interval contains the true value only 31% of the time. The AW for each statistic is relatively small for each statistic, which is usually good but not if it means an underestimation of the variance leading to a CR that is too low. Another notable consequence of this is that the p-value is now much lower for each effect, resulting in all of them being statistically significant which is not the case in the true model. This is due to the much lower standard errors in the MI coefficients.

Statistic	$ heta_{ exttt{CCA}}$	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0268	0.0205	0.197	0.0035	15.01%	1	0.0805
Indegree Sender	6.1*10 ⁻⁴	1.0*10-4	<0.001	1.7*10 ⁻⁴	40.41%	0.82	3.9*10-4
Outdegree Receiver	-9.9*10 ⁻⁵	1.0*10-4	0.332	8.9*10 ⁻⁶	9.81%	1	3.9*10-4
Same Location	-0.9959	0.0363	<0.001	0.1330	15.41%	0	0.1422

Table 6: Averaged REM results with CCA; 0.2 proportion MAR missingness.

CCA results show large biases in the estimation of each coefficient, with PB values much higher than 5%. The estimate for 'Indegree Sender' had a bias as large as 40% of the true estimate. The CR of 'Reciprocity' and 'Outdegree Receiver' were acceptable but too high as their confidence intervals always contained the true value. This was mainly due to the much higher AW of the confidence intervals, suggesting a low efficiency. Even though the AW was also much higher than MI's for 'Indegree Sender' and 'Same Location', CCA still had much lower CRs for these statistics due to its much higher biases. CCA's p-values did mimic the true model, however these are not really useful if the estimates themselves are very biased.

These were the results for the simulated datasets which had a missingness proportion of 0.2 and the MAR missingness mechanism. These were chosen as the standard simulation settings to mimic the amputation in previous research [7]. Results for other simulation settings for both MI and CCA were also obtained. These included:

- Proportions: {0.1, 0.2, 0.3, 0.4, 0.5}
- Mechanisms: {MCAR, MAR.R, MAR.M} → Corresponding to Right-tailed and centered types of MAR missingness.

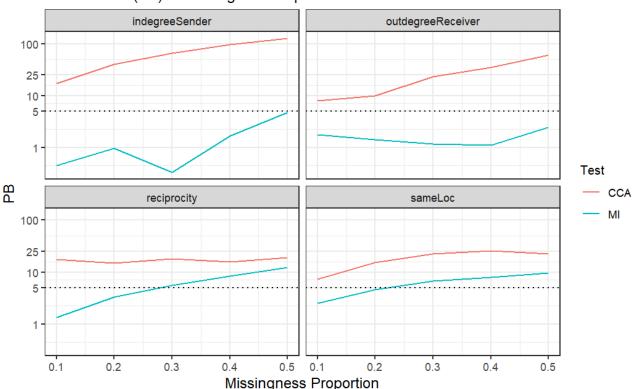
Tables for these results can be seen in Appendix A.1.

4.3 Other Simulation Results

Varying Proportions

Figure 9 shows the percent bias (PB) of the estimates obtained by MI and CCA for each statistic for differing values of missingness proportions. It shows 4 graphs, one for each statistic, plotting the PB on the y-axis for the proportions on the x-axis. The dotted line at PB = 5% is an indicator for whether the estimates were valid and relatively unbiased. The y-axis is scaled logarithmically to be able to show the wildly different results between MI and CCA without losing the clear differences between proportions within the perspective methods.

The results show that MI vastly outperforms CCA for each proportion in each statistic. The differences are especially large for 'indegreeSender' and 'outdegreeReceiver', where MI produced unbiased estimates even with a proportion of 0.5. As seen above, each statistic is unbiased in the standard proportion 0.2, however that changes for 'sameLoc' and 'reciprocity' at prop = 0.3. It seems that these statistics do not handle more missing values well as their biases increase much more than the other 2 statistics. This trend can also be seen in Appendix A.2 for the other 3 measures: Bias, CR and AW.



Percent Bias (PB) vs Missingness Proportion for each statistic. PB should be <5%

Figure 9: A plot per statistic, showing the PB (y, log scale) vs Missing Proportion (x, 0.1-0.5)

Varying Mechanisms

Figure 10 shows the percent bias (PB) of the estimates obtained by MI and CCA for each statistic for differing missingness mechanisms. It shows 4 graphs, one for each statistic, plotting the PB on the y-axis for the mechanisms on the x-axis. The dotted line at PB = 5% is an indicator for whether the estimates were valid and relatively unbiased. The y-axis is again scaled logarithmically to be able to show the wildly different results between MI and CCA.

The results show that the estimates of MI for a MAR mechanism slightly outperform the other mechanisms. The PB is the lowest for MAR in 3 of the 4 statistics, and very similar to the other mechanisms in the 'sameLoc' statistic. On top of that the estimates are unbiased (<5%) for all statistics in every mechanism except for the 'reciprocity' statistic in MCAR and MAR.Mid.

MI also outperforms CCA in all but one statistic, 'sameLoc', where CCA has a much lower bias under MCAR. The results for the other evaluation measures are similar and can be seen in Appendix A.2.

Percent Bias (PB) vs Missingness Proportion for each statistic. PB should be <5%

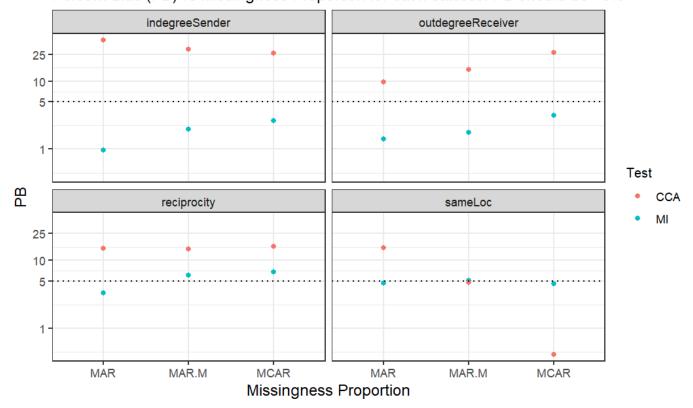


Figure 10: A plot per statistic, showing the PB (y, log scale) vs Missingness Mechanism ("MAR","MAR".M,"MCAR")

5. Discussion and Conclusion

Continuing the earlier work of [7], Multiple Imputation was tested and compared to CCA as a method for solving missing data problems in relational event history data. This time the missing data simulations were more complex to test the capabilities of MI. The same measures were again used to assess how well MI was able to produce a similar model to the truth [28].

MI seemed to produce valid inference for all the tested model statistics in the base missingness simulation settings, which induced missingness in all 3 columns *sender*, *receiver* and *time*. In those settings, missingness was induced in 20% of the rows according to a more realistic MAR mechanism. The raw and percent bias were very low, almost 0 and below 5% respectively, which shows that MI can reproduce the true model parameters relatively well. This seemed to be consistent, even with higher amounts of missingness, at least for some of the statistics.

In contrast, the results showed that using CCA produced highly biased estimates in all the statistics. This was the case even when there was only a relatively low proportion of missing rows. It seems that using CCA in a MAR situation is inadequate as a way of solving the missing data problem for REH data. This is not very surprising as earlier simulation studies [22] have already shown that CCA often produces biased estimates in a MAR situation. In those situations, with higher levels of missingness or more correlation between variables, MI can take advantage of the correlation between variables to get unbiased results where CCA can not. This was also shown in [22], at least for other data types. The results in this study now seem to confirm that this is also the case in REH data.

However the results also showed that MI could not produce equally unbiased estimates in all statistics, especially for proportions of 0.3 and higher. The results of MI seemed to be a bit worse in all measures for the 'Reciprocity' and especially the 'Same Location' statistics. It could be the case that MI struggles more with statistics that incorporate both actors. Both those statistics are dependent on the pairing (s,r) as opposed to only dependent on either the sender or receiver. A missing sender or receiver that has to be imputed can alter the values for these statistics, while 'Indegree Sender' and 'Outdegree Receiver' are not impacted when missing values are induced in the receiver and sender respectively. For example, for a row {23456, NA, 4}, the value for 'Outdegree Receiver' will not vary between imputations. In the same vein, the 'Indegree Sender' value for row {23789, 5, NA} will not have any between-imputation variation, since sender is constant between imputations.

In both of these examples, the value of 'sameLocation' and 'Reciprocity' will vary between imputations. E.g. imputations of {23456, 18, 4} and {23456, 5, 4} will generate different

'sameLocation' values, 0 and 1 respectively. 'Reciprocity' is calculated based on the recency of the opposite contact, in this case {4,18} or {4,5}. Therefore this value will also vary between the example imputations. This increase in variance potentially biases the results.

Future research should investigate whether these differences between model statistics alter the effectiveness of MI.

There were some significant limitations, which limit the conclusions which can be drawn from these results. As mentioned before, the missingness was not entirely random as 1500 samples had to be excluded from the amputation process. It was necessary, after amputation, to still have at least all actors and dyads present in the original dataset. Due to this the sampling variance in the amputation was artificially lessened. This was especially present in simulations with high levels of missingness, since a prop of 0.5 in a 3882 row dataset means 1941 rows with missing values. As 1500 rows were excluded, that left creating a 'random' 1941 missing rows from only 2382 remaining rows.

Thus the MI pooling rules had to be changed to calculate the total variance T without the sampling variance $U:T=B+\frac{B}{m}$. Thus the variance now only took into account the between-imputation variance B and the number of imputations M. This caused the variance to be underestimated in the MI, resulting in narrow confidence intervals and lowering the AW. This in turn causes the true value to fall outside of the confidence interval more often, lowering the coverage rate. It may also be the reason for the sudden statistical significance of the previous insignificant effects in the model. This problem unfortunately could not be solved by including U, using the traditional Rubin's rules for pooling, as then the variance would be overestimated. Future research is needed to test whether these variance calculation issues persist when using MI on REH data, preferably with a dataset where inducing completely random missingness is possible.

The main goal of the study was to investigate if MI could produce valid estimates with low bias in more complex missing values scenarios of REH data. The results showed that MI is indeed possible to do this in a broad variety of missing value situations and thus did provide additional evidence for its effectiveness in solving the missing data problem for REH data. On top of that, even though the limitations of this study prevent the conclusion that MI will always produce valid inference, it did provide additional evidence for its superiority to CCA. In all the evaluation criteria, MI again vastly outperformed CCA in addressing missing data problems in REH. This study therefore recommends to future REH researchers: if missing data is afoot, using Multiple Imputation would be my input!

References

- 1. Bernard, H. R., Johnsen, E. C., Killworth, P. D., and Robinson, S. (1989), Estimating the size of an average personal network and of an event population, in M. Kochen, ed., The Small World, pp. 159–175, Ablex Publishing, Norwood, NJ.
- 2. Burt, R. S. (1987). A note on missing network data in the general social survey. Social Networks, 9(1), 63–73. https://doi.org/10.1016/0378-8733(87)90018-9
- 3. Butts, C.T. (2008). A relational event framework for social action. Sociological Methodology, 38 (1), 155–200. https://iournals.sagepub.com/doi/10.1111/i.1467-9531.2008.00203.x
- 4. Butts, C. T., & Butts, M. C. T. (2015). Package 'relevent'. https://cran.r-project.org/web/packages/relevent/index.html
- Butts, Carter T and Christopher Steven Marcum (2017). "A Relational Event Approach to Modeling Behavioral Dynamics." In Andrew Pilny and Marshall Scott Poole, eds., Group Processes: Data-Driven Computational Approaches, pages 51-92. Springer International Publishing: Cham, Switzerland.
- Cranmer, S., Desmarais, B., & Morgan, J. (2020). Inferential Network Analysis (Analytical Methods for Social Research). Cambridge: Cambridge University Press. https:// 10.1017/9781316662915.
- 7. Dvoriak, V. (2023). Imputing Missing values in Relational Event History data: A Framework for Social Network Research
- 8. Fattore, G., Frosini, F., Salvatore, D., & Tozzi, V. (2009). Social network analysis in primary care: the impact of interactions on prescribing behaviour. Health Policy, 92(2-3), 141–148. https://doi.org/10.1016/j.healthpol.2009.03.005
- 9. Grunspan, D. Z., Wiggins, B. L., & Goodreau, S. M. (2014). Understanding classrooms through social network analysis: A primer for social network analysis in education research. CBE—Life Sciences Education, 13(2), 167-178.
- 10. Hanneman, R. A., & Riddle, M. (2011). A Brief Introduction to Analyzing Social Network Data. The SAGE Handbook of Social Network Analysis, 331.
- 11. Huang, J., Xie, Y., Yu, F., Ke, Q., Abadi, M., Gillum, E., & Mao, Z. M. (2013, May). Socialwatch: detection of online service abuse via large-scale social graphs. In *Proceedings of the 8th ACM SIGSAC symposium on Information, computer and communications security* (pp. 143-148).
- 12. Kamalabad, M. S., Leenders, R., & Mulder, J. (2023). What is the Point of Change? Change Point Detection in Relational Event Models. Social Networks, 74, 166-181.
- 13. Krause, R. W., Huisman, M., Steglich, C., & Snijders, T. (2020). Missing data in cross-sectional networks—An extensive comparison of missing data treatment methods. Social Networks, 62, 99-112.

- Leenders, R., Contractor, N. S., and DeChurch, L. A. (2015). Once upon a time: Understanding team dynamics as relational event networks. Organizational Psychology Review.
- 15. Liang, H. (2014). The organizational principles of online political discussion: A relational event stream model for analysis of web forum deliberation. Human Communication Research, 40(4):483–507.
- 16. Meijerink-Bosman, M., Back, M., Geukes, K. *et al* (2022). Discovering trends of social interaction behavior over time: An introduction to relational event modeling. *Behav Res* **55**, 997–1023. https://doi.org/10.3758/s13428-022-01821-8
- 17. Meijerink-Bosman M, Arena G, Karimova D, Lakdawala R, Shafiee Kamalabad M, Generoso Vieira F (2023). *remstats: Computes Statistics For Relational Event History Data*. R package version 3.1.0, https://github.com/TilburgNetworkGroup/remstats
- 18. Newman, M. E. J. (2018). Networks. Oxford University Press.
- 19. Oberman, H. I., van Buuren, S., & Vink, G. (2021). Missing the point: Non-convergence in iterative imputation algorithms. arXiv preprint arXiv:2110.11951.
- 20. Rianne Margaretha Schouten, Peter Lugtig & Gerko Vink (2018) Generating missing values for simulation purposes: a multivariate amputation procedure, Journal of Statistical Computation and Simulation, 88:15, 2909-2930, https://doi.org/10.1080/00949655.2018.1491577
- 21. Rubin, D. (1987). Multiple Imputation for Nonresponse in Surveys. John Wiley and Sons, New York.
- 22. Schouten, R. M., & Vink, G. (2021). The dance of the mechanisms: How observed information influences the validity of missingness assumptions. Sociological Methods & Research, 50(3), 1243-1258.
- 23. Schouten, R. M., Lugtig, P., Brand, J. & Vink, G. (2022). Generate missing values with ampute. https://rianneschouten.github.io/mice_ampute/vignette/ampute.html
- 24. Serrat, O. (2017). Social Network Analysis. In: Knowledge Solutions. Springer, Singapore. https://link-springer-com.proxy.library.uu.nl/chapter/10.1007/978-981-10-0983-9 9
- 25. Therneau T (2023). _A Package for Survival Analysis in R_. R package version 3.5-5, https://cran.r-project.org/web/packages/survival/index.html
- 26. Tranmer, M., Marcum, C. S., Morton, F. B., Croft, D. P., and de Kort, S. R. (2015). Using the relational event model (rem) to investigate the temporal dynamics of animal social networks. Animal Behaviour, 101:99–105.
- 27. Van Buuren, S., & Groothuis-Oudshoorn, K. (2011). mice: Multivariate imputation by chained equations in R. *Journal of statistical software*, *45*, 1-67.
- 28. van Buuren, S. (2018). Flexible imputation of missing data. CRC press. https://stefvanbuuren.name/fimd/

- 29. Vink, G., & van Buuren, S. (2014). Pooling multiple imputations when the sample happens to be the population. *arXiv preprint arXiv:1409.8542*.
- 30. Vink G., (2022). Strategies for simulating missingness (v1.0). https://www.gerkovink.com/simulate/
- 31. Vink G., (2023). mice::mice.impute.pmm.conditional() https://www.gerkovink.com/miceVignettes/
- 32. Wang, C., Butts, C. T., Hipp, J. R., Jose, R., & Lakon, C. M. (2016). Multiple imputation for missing edge data: a predictive evaluation method with application to add health. Social Networks, 45, 89–98. https://doi.org/10.1016/j.socnet.2015.12.003

Appendix

A.1 Results Tables

MI - varying proportions

Statistic	Өмі	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0236	5.1*10-4	<0.001	3.1*10 ⁻⁴	1.35%	0.95	0.0028
Indegree Sender	4.3*10 ⁻⁴	5.1*10 ⁻⁶	<0.001	1.9*10 ⁻⁶	0.45%	0.95	2.8*10 ⁻⁵
Outdegree Receiver	-8.9*10 ⁻⁵	2.5*10-6	<0.001	1.6*10 ⁻⁶	1.76%	0.91	1.4*10 ⁻⁵
Same Location	-0.8843	0.0071	<0.001	0.0584	2.48%	0.41	0.0395

Table A.1: Averaged REM results for the MI datasets; 0.1 proportion MAR missingness.

Statistic	Өмі	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0246	9.1*10-4	<0.001	0.0013	5.63%	0.84	0.0051
Indegree Sender	4.3*10 ⁻⁴	1.0*10 ⁻⁵	<0.001	1.4*10 ⁻⁶	0.33%	0.97	5.8*10 ⁻⁵
Outdegree Receiver	-8.9*10 ⁻⁵	4.1*10-6	<0.001	1.1*10 ⁻⁶	1.18%	0.91	2.3*10 ⁻⁵
Same Location	-0.9213	0.0150	<0.001	0.0214	6.77%	0.41	0.0835

Table A.2: Averaged REM results for the MI datasets; 0.3 proportion MAR missingness.

Statistic	Өмі	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0253	0.0012	<0.001	0.0019	8.36%	0.83	0.0069
Indegree Sender	4.2*10 ⁻⁴	1.4*10 ⁻⁵	<0.001	7.3*10 ⁻⁶	1.70%	0.97	7.6*10 ⁻⁵
Outdegree Receiver	-9.1*10 ⁻⁵	4.9*10 ⁻⁶	<0.001	1.0*10 ⁻⁶	1.12%	0.93	2.7*10 ⁻⁵
Same Location	-0.9322	0.0187	<0.001	0.0692	8.02%	0.20	0.1036

Table A.3: Averaged REM results for the MI datasets; 0.4 proportion MAR missingness.

Statistic	Өмі	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0262	0.0014	<0.001	2.9*10 ⁻⁴	12.29%	0.66	0.0077
Indegree Sender	4.1*10 ⁻⁴	1.5*10 ⁻⁵	<0.001	2.1*10 ⁻⁵	4.75%	0.88	2.8*10 ⁻⁵
Outdegree Receiver	-9.2*10 ⁻⁵	6.2*10 ⁻⁶	<0.001	2.2*10 ⁻⁶	2.47%	0.91	3.4*10 ⁻⁵
Same Location	-0.9448	0.0220	<0.001	0.0082	9.49%	0.24	0.1223

Table A.4: Averaged REM results for the MI datasets; 0.5 proportion MAR missingness.

MI - varying mechanisms

Statistic	Өмі	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0249	9.0*10-4	<0.001	1.6*10 ⁻⁴	6.75%	0.77	0.0050
Indegree Sender	4.2*10 ⁻⁴	8.9*10 ⁻⁶	<0.001	1.1*10 ⁻⁵	2.65%	0.83	5.0*10 ⁻⁵
Outdegree Receiver	-9.3*10 ⁻⁵	3.7*10-6	<0.001	2.8*10 ⁻⁶	3.14%	0.89	2.0*10 ⁻⁵
Same Location	-0.9018	0.0100	<0.001	0.0389	4.50%	0.23	0.0554

Table A.5: Averaged REM results for the MI datasets; 0.2 proportion MCAR missingness.

Statistic	Өмі	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0247	9.1*10-4	<0.001	0.0014	6.00%	0.90	0.0051
Indegree Sender	4.2*10 ⁻⁴	9.8*10 ⁻⁶	<0.001	8.5*10 ⁻⁶	1.97%	0.93	5.4*10 ⁻⁵
Outdegree Receiver	-9.2*10 ⁻⁵	3.8*10-6	<0.001	1.6*10 ⁻⁶	1.75%	0.93	2.1*10 ⁻⁵
Same Location	-0.9065	0.0107	<0.001	0.0436	5.05%	0.17	0.0596

Table A.7: Averaged REM results for the MI datasets; 0.2 proportion MAR.M missingness.

CCA - varying proportions

Statistic	$\theta_{\sf CCA}$	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0274	0.0194	0.162	0.0041	17.56%	1	0.0759
Indegree Sender	5.1*10 ⁻⁴	8.5*10 ⁻⁵	<0.001	7.4*10 ⁻⁵	17.22%	1	3.3*10-4
Outdegree Receiver	-9.7*10 ⁻⁵	8.6*10 ⁻⁵	0.260	7.1*10 ⁻⁶	7.87%	1	3.4*10-4
Same Location	-0.9267	0.0340	<0.001	0.0638	7.39%	0.66	0.1333

Table A.8: Averaged REM results with CCA; 0.1 proportion MAR missingness.

Statistic	θ _{CCA}	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0275	0.0219	0.215	0.0042	17.81%	1	0.0859
Indegree Sender	7.1*10 ⁻⁴	1.2*10-4	<0.001	2.8*10 ⁻⁴	64.59%	0.04	4.7*10-4
Outdegree Receiver	-1.1*10 ⁻⁴	1.2*10-4	0.363	2.1*10 ⁻⁵	23.17%	1	4.7*10-4
Same Location	-1.0543	0.0389	<0.001	0.1914	22.18%	0	0.1526

Table A.9: Averaged REM results with CCA; 0.3 proportion MAR missingness.

Statistic	$\theta_{\sf CCA}$	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0270	0.0236	0.261	0.0036	15.62%	1	0.0926
Indegree Sender	8.4*10 ⁻⁴	1.5*10-4	<0.001	4.1*10 ⁻⁴	95.22%	0	5.9*10-4
Outdegree Receiver	-1.2*10 ⁻⁴	1.5*10-4	0.428	3.1*10 ⁻⁵	34.53%	1	5.9*10-4
Same Location	-1.0834	0.0421	<0.001	0.2205	25.55%	0	0.1650

Table A.10: Averaged REM results with CCA; 0.4 proportion MAR missingness.

Statistic	θ _{CCA}	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0278	0.0259	0.292	0.0045	19.12%	1	0.1014
Indegree Sender	9.8*10 ⁻⁴	2.0*10-4	<0.001	5.5*10 ⁻⁴	126.80%	0.01	7.7*10-4
Outdegree Receiver	-1.4*10 ⁻⁴	2.0*10-4	0.475	5.4*10 ⁻⁵	59.89%	1	7.7*10-4
Same Location	-1.0564	0.0459	<0.001	0.1935	22.42%	0	0.1799

Table A.11: Averaged REM results with CCA; 0.5 proportion MAR missingness.

CCA - varying mechanisms

Statistic	$ heta_{ exttt{CCA}}$	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0271	0.0206	0.194	0.0038	16.14%	1	0.0807
Indegree Sender	5.4*10 ⁻⁴	1.0*10-4	<0.001	1.1*10 ⁻⁴	26.21%	1	4.0*10-4
Outdegree Receiver	-1.1*10 ⁻⁴	1.0*10-4	0.281	2.4*10 ⁻⁵	26.38%	1	4.1*10-4
Same Location	-0.8665	0.0360	<0.001	0.0035	0.41%	1	0.1410

Table A.12: Averaged REM results with CCA; 0.2 proportion MCAR missingness.

Statistic	θ _{CCA}	SE	P.value	Bias	РВ	CR	AW
Reciprocity	0.0268	0.0206	0.200	0.0035	14.81%	1	0.0806
Indegree Sender	5.6*10 ⁻⁴	1.0*10-4	<0.001	1.3*10 ⁻⁴	30.01%	0.98	4.0*10-4
Outdegree Receiver	-1.0*10 ⁻⁴	1.0*10-4	0.323	1.3*10 ⁻⁵	14.87%	1	4.0*10-4
Same Location	-0.9034	0.0360	<0.001	0.0041	4.69%	0.99	0.1410

Table A.14: Averaged REM results with CCA; 0.2 proportion MAR.M missingness.

A.2 Results Graphs

Proportions

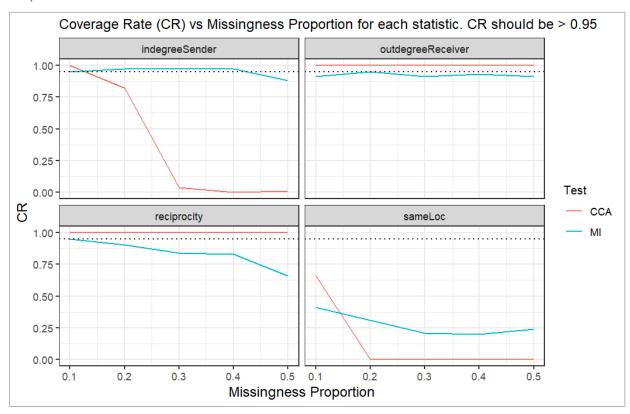


Figure A.1: A plot per statistic, showing the CR (y, 0-1) vs Missing Proportion (x, 0.1-0.5)

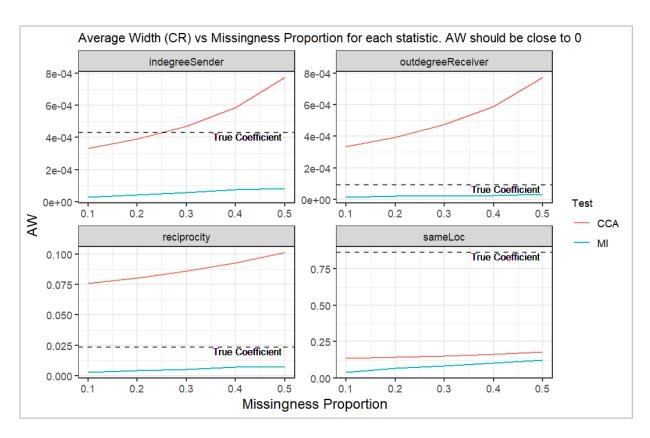


Figure A.2: A plot per statistic, showing the AW vs Missing Proportion; dashed line: $\boldsymbol{\theta}_{\text{true}}$

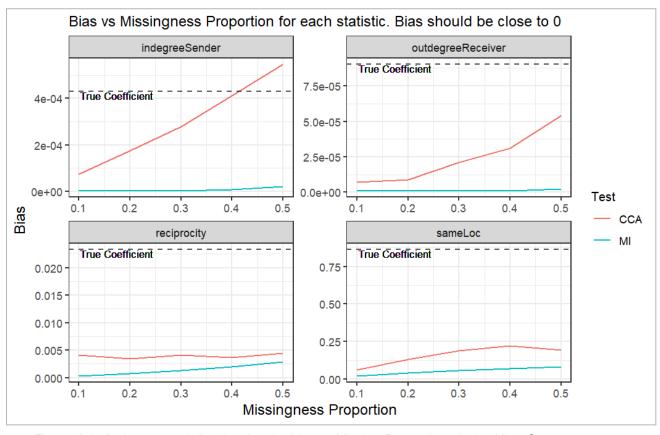


Figure A.3: A plot per statistic, showing the bias vs Missing Proportion; dashed line: θ_{true}

Mechanisms

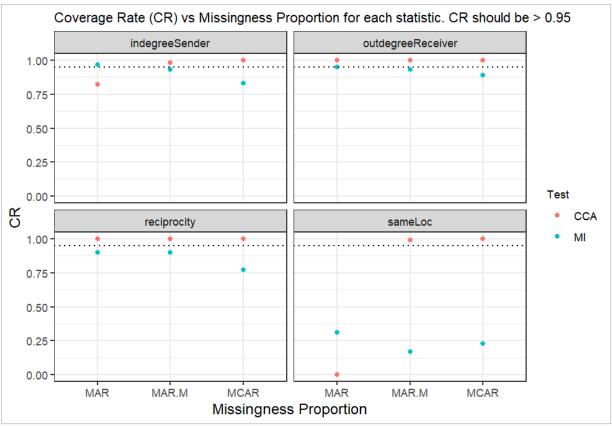


Figure A.4: A plot per statistic, showing the CR(y, 0-1) vs Missingness Mechanism ("MAR","MAR".M,"MCAR")

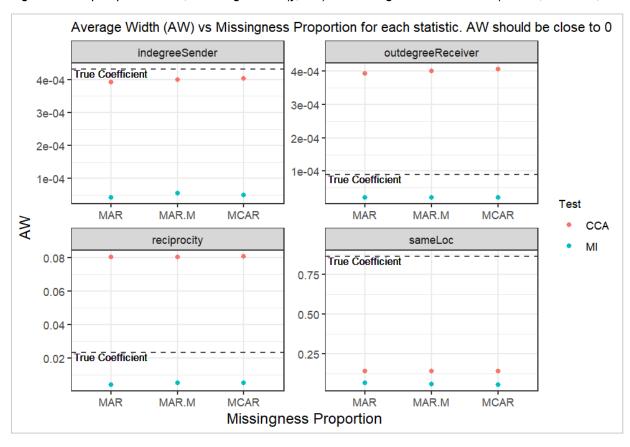


Figure A.5: A plot per statistic, showing the AW vs Missingness Mechanism; dashed line: θ_{true}

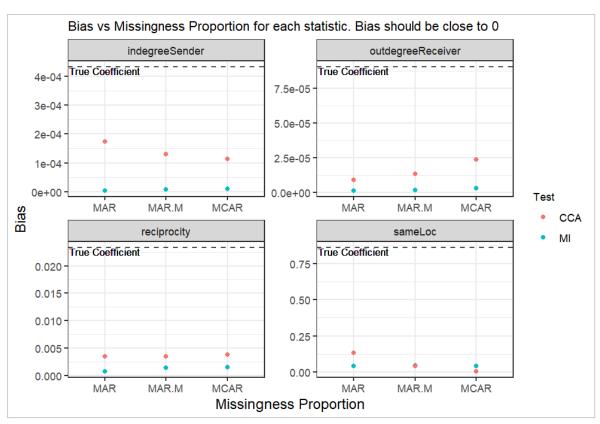


Figure A.6: A plot per statistic, showing the bias Missingness Mechanism; dashed line: $\boldsymbol{\theta}_{\text{true}}$