R-Package 'MrImputation II'

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Type Package
Version 0.0.2
Title Multiple Ratio Imputation II
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Depends `R(>=4.5.0)`
Description `R`-Package `MrImputation II` implements the methods proposed by Takahashi (2025) and Takahashi (2026). This is an extended version of Takahashi (2017a, 2017b), which originally implemented `R`-Package `MrImputation`.
URL https://github.com/mtakahashi123/MrImputationII
Repository GitHub

R topics documented

`MrImputation-package` *Multiple generalized ratio imputation with diagnostic tests*

Description

To use this package, click "Code" and "Download ZIP" at https://github.com/mtakahashi123/MrImputationII. After downloading the package, set the working directory in `R`, and read `R`-Package `MrImputationII` using `R`-function `source` by either of the following methods.

Method 1

```
setwd("C:/Folder")
source("MrImputationII.R")
```

Method 2

```
source(file.choose())
```

References

Takahashi, M. (2026) "Multiple generalized ratio imputation for missing data in official economic statistics: A flexible ratio estimator that automatically specifies the degree of heteroskedasticity."

Takahashi, M. (2025) "The treatment of missing values in official statistics." *The Journal of Economics*, 65 (5/6), 125-136.

Takahashi, M. (2017a) "Multiple ratio imputation by the EMB algorithm: Theory and simulation." *Journal of Modern Applied Statistical Methods*, 16 (1), 630-656.

Takahashi, M. (2017b) "JMASM44: Implementing multiple ratio imputation by the EMB Algorithm (R)." *Journal of Modern Applied Statistical Methods*, 16 (1), 657-673.

`BPTtest` *R-function to diagnose the estimated theta*

Description

`BPTtest` implements the Breusch-Pagan-Takahashi test for the degree of heteroskedasticity.

Usage

```
BPTtest(y, x, theta = 0)
```

Arguments

`y`	Target variable for imputation
`x`	Auxiliary variable for the imputation model
`theta`	Value for the null hypothesis, i.e., the degree of heteroskedasticity. Default is 0.

Value

`BPT`	LM statistic for the BPT test for heteroskedasticity
`df`	Degrees of freedom
`p.value`	P-value. If the significance level is 0.05 and the p-value is less than 0.05, we reject the null hypothesis at the 5% error level, meaning that the estimated theta is considered to be wrong.

References

Takahashi, M. (2026) "Multiple generalized ratio imputation for missing data in official economic statistics: A flexible ratio estimator that automatically specifies the degree of heteroskedasticity."

Takahashi, M. (2025) "The treatment of missing values in official statistics." *The Journal of Economics*, 65 (5/6), 125-136.

Breusch, T. S. and Pagan, A. R. (1979) "A simple test for heteroscedasticity and random coefficient variation." *Econometrica*, 47 (5), 1287-1294.

Example

```
BPTtest(var1, var2, theta = 1.8956)
```

`ExampleData00.csv` *Simulated data for example 1*

Description

This is a simulated dataset as an example. The true value of theta is set to 0.0.

Usage

```
data1 <- read.csv("ExampleData00.csv", header=TRUE)
attach(data1)
```

Format

A data frame with 1000 observations on the following two variables.

`var1` the target variable for imputation with 285 observations missing.

`var2` the auxiliary variable for the imputation model.

`ExampleData05.csv` *Simulated data for example 2*

Description

This is a simulated dataset as an example. The true value of theta is set to 0.5.

Usage

```
data1 <- read.csv("ExampleData05.csv", header=TRUE)
attach(data1)
```

Format

A data frame with 1000 observations on the following two variables.

`var1` the target variable for imputation with 285 observations missing.

`var2` the auxiliary variable for the imputation model.

`ExampleData10.csv` *Simulated data for example 3*

Description

This is a simulated dataset as an example. The true value of theta is set to 1.0.

Usage

```
data1 <- read.csv("ExampleData10.csv", header=TRUE)
attach(data1)
```

Format

A data frame with 1000 observations on the following two variables.

`var1` the target variable for imputation with 285 observations missing.

`var2` the auxiliary variable for the imputation model.

`mranalyze2` *R-function to analyze multiply-imputed datasets after multiple generalized ratio imputation*

Description

`mranalyze2` computes the mean, the standard error, the confidence intervals, the correlation coefficient, and the degrees of freedom after multiple generalized ratio imputation. It automatically combines *M* estimates.

Usage

```
mranalyze2(data, alpha = 0.05)
```

Arguments

`data`	Multiply-imputed data after `mrimpute2`
`alpha`	Significance level. Default is 0.05.

Value

`ybar`	Sample mean of the target variable
`se`	Standard error of the sample mean
`CI.LL`	Lower limit of the confidence interval
`CI.UL`	Upper limit of the confidence interval
`corr`	Correlation coefficient
`df`	Degrees of freedom

References

Takahashi, M. (2026) “Multiple generalized ratio imputation for missing data in official economic statistics: A flexible ratio estimator that automatically specifies the degree of heteroskedasticity.”

Takahashi, M. (2017a) “Multiple ratio imputation by the EMB algorithm: Theory and simulation.” *Journal of Modern Applied Statistical Methods*, 16 (1), 630-656.

Takahashi, M. (2017b) "JMASM44: Implementing multiple ratio imputation by the EMB Algorithm (R)." *Journal of Modern Applied Statistical Methods*, 16 (1), 657-673.

Example

```
outputimp <- read.csv(file.choose())
mranalyze2(outputimp)
mranalyze2(outputimp, alpha = 0.01)
```

`mrdiag` *R-function to produce diagnostic plot for multiply-imputed datasets after multiple generalized ratio imputation*

Description

`mrdiag` plots the density of observed data and multiply-imputed data.

Usage

```
mrdiag(data)
```

Arguments

`data`	Multiply-imputed data after `mrimpute2`

References

van Buuren, S. (2018) Flexible imputation.

Example

```
outputimp <- read.csv(file.choose())
mrdiag(outputimp)
```

`mrimpute2` *R-function to compute multiple generalized ratio imputation*

Description

`mrimpute2` multiply-imputes missing values based on multiple generalized ratio imputation.

Usage

```
mrimpute2(y, x, M = 5, iter = 5)
```

Arguments

`y`	Target variable for imputation
`x`	Auxiliary variable for the imputation model
`M`	Number of multiply-imputed datasets. Default is 5.
`iter`	Number of iterations to estimate the degree of heteroskedasticity. Default is 5.

References

Takahashi, M. (2026) "Multiple generalized ratio imputation for missing data in official economic statistics: A flexible ratio estimator that automatically specifies the degree of heteroskedasticity."

Takahashi, M. (2017a) "Multiple ratio imputation by the EMB algorithm: Theory and simulation." *Journal of Modern Applied Statistical Methods*, 16 (1), 630-656.

Takahashi, M. (2017b) "JMASM44: Implementing multiple ratio imputation by the EMB Algorithm (R)." *Journal of Modern Applied Statistical Methods*, 16 (1), 657-673.

Example

```
imp1 <- mrimpute2(var1, var2)
imp2 <- mrimpute2(var1, var2, M = 100)
imp3 <- mrimpute2(var1, var2, M = 100, iter = 10)
```

Value

A data frame with n observations on the following $M + 2$ variables.

`V1` the target variable for imputation. The same as `var1`.

`V2` the auxiliary variable for the imputation model. The same as `var2`.

`V3` multiply-imputed data of `var1`, where $m = 1$.

`V4` multiply-imputed data of `var1`, where $m = 2$.

⋮

`VM+2` multiply-imputed data of `var1`, where $m = M$.

outputimp.csv *Multiply-imputed data for example*

Description

This is an example of multiply-imputed dataset after multiple generalized ratio imputation by R function mrimpute2.

Usage

```
outputimp <- read.csv("outputimp.csv", header=TRUE)
attach(outputimp)
```

Format

A data frame with 1000 observations on the following six variables.

V1 the target variable for imputation. The same as var1.

V2 the auxiliary variable for the imputation model. The same as var2.

V3 multiply-imputed data of var1, where $m = 1$.

V4 multiply-imputed data of var1, where $m = 2$.

V5 multiply-imputed data of var1, where $m = 3$.

V6 multiply-imputed data of var1, where $m = 4$.

V7 multiply-imputed data of var1, where $m = 5$.

thetahat *R-function to estimate the degree of heteroskedasticity*

Description

thetahat estimates the degree of heteroskedasticity for multiple generalized ratio imputation.

Usage

```
thetahat(y, x, iter = 5, convplot = TRUE)
```

Arguments

y	Target variable for imputation
x	Auxiliary variable for the imputation model
iter	Number of iterations to estimate the degree of heteroskedasticity.

	Default is 5.
`convplot`	Convergence plot to check whether the estimated theta converges to a certain point. Default is TRUE.

Value

`theta.hat`	Estimated value of theta, which is the degree of heteroskedasticity.

References

Takahashi, M. (2026) “Multiple generalized ratio imputation for missing data in official economic statistics: A flexible ratio estimator that automatically specifies the degree of heteroskedasticity.”

Example

```
t1 <- thetahat(var1, var2)
t1 <- thetahat(var1, var2, iter = 100)
t1 <- thetahat(var1, var2, iter = 100, convplot = FALSE)
```