

Contents

1	Introduction and Basic Concepts	1
1.1	Overview	1
1.2	Introduction	1
1.3	Unit and Item Nonresponse	2
1.4	Patterns of Observed and Missing Values	3
1.5	Inferential Approaches and Concepts	4
1.5.1	Design-Based Approach	5
1.5.2	Model-Based Approaches	6
1.6	Statistical Inference and Missing Data	8
1.7	The Method of Multiple Imputation	9
1.8	Illustration of Concepts and Techniques	10
1.8.1	Unit and Item Nonresponse, (Non)response Pattern	10
1.8.2	Design-Based Approach	10
1.8.3	Model-Based Approaches	14
1.9	Outline	20
	References	21
2	Missing Data Mechanism and Ignorability	23
2.1	Overview	23
2.2	Introduction	23
2.2.1	Some Notation	24
2.3	The Missing Data Mechanism	25
2.3.1	Missing Completely at Random (MCAR)	26
2.3.2	Missing at Random (MAR)	28
2.3.3	Missing Not at Random (MNAR)	30
2.4	Ignorability of the Missing Data Mechanism	31
2.4.1	Frequentist Approach	33
2.4.2	Likelihood Approach	35
2.4.3	Bayesian Approach	40
2.5	Supplementary Notes	41

2.6	Diagnostic Tools	45
2.7	Summary	50
	References	51
3	Missing Data Methods	53
3.1	Overview	53
3.2	Ad-hoc Methods	53
3.2.1	Complete Case and Available Case Analysis	54
3.2.2	Completing Data Sets	55
3.3	Maximum Likelihood Estimation	62
3.3.1	Introduction	62
3.3.2	The Ignorable Case	65
3.3.3	The Nonignorable Case	70
3.4	Weighting	75
3.5	Imputation Methods	78
3.5.1	Single Imputation	79
3.5.2	Multiple Imputation	80
3.6	Summary	81
	References	82
4	Multiple Imputation: Theory	85
4.1	Overview	85
4.2	Multiple Imputation: Introduction	85
4.3	Theoretical Background	86
4.3.1	Valid Inferences	86
4.3.2	Bayesian Motivation	88
4.3.3	The Combining Rules	89
4.3.4	Frequentist Evaluation	90
4.3.5	Inferences Based on Finite M	98
4.4	How to Generate Multiple Imputations	100
4.4.1	General	100
4.4.2	Monotone-Distinct Structure	102
4.4.3	Beyond Monotone-Distinct Structures	106
4.4.4	Arbitrary Missing Data Patterns: A General Procedure	107
4.4.5	Generating Imputations by Joint Modeling	109
4.4.6	Generating Imputations by Fully Conditional Specification	110
4.5	Further Topics and Open Problems	111
4.5.1	Transforming, Rounding and Trimming	111
4.5.2	Imputation of Functions of Variables	115
4.5.3	Imputing Subgroups	118
4.5.4	The Imputation Models: (Non-)ignorability	122
4.5.5	Reproducible Results	122
4.5.6	Some Additional Notes	123

4.5.7	Choosing from a Large Number of Imputation Techniques	124
4.6	Summary	128
	References	129
5	Multiple Imputation: Application	133
5.1	Overview	133
5.2	Data and Substantive Model	135
5.2.1	The CrimoC data	135
5.2.2	Growth Curve Models	137
5.3	Multiple Imputation of Missing Data	142
5.3.1	Reading in the CrimoC data	142
5.3.2	Missing Data Inspection	143
5.3.3	Choosing the Multiple Imputation Framework	149
5.3.4	Building the Imputation Model	149
5.4	Multiple Imputation with mice	150
5.4.1	Argument method	151
5.4.2	Argument predictorMatrix	151
5.4.3	Multiple Imputation by Predictive Mean Matching	152
5.4.4	Summary	157
5.5	Other R Packages and Functions for Multivariate Data Imputation	158
5.5.1	norm2	158
5.5.2	Amelia	165
5.5.3	mi	169
5.5.4	aregImpute	171
5.5.5	Comparison of Results	172
5.6	Multiple Imputation of Clustered or Panel Data Using Multilevel Models	174
5.6.1	A Brief Introduction to Multilevel Regression Models	175
5.6.2	Strategies to Impute Clustered or Panel Data	176
5.6.3	Application	177
5.7	Repeated Data Analysis and Pooling of Results in R	183
5.7.1	<i>t</i> -test	184
5.7.2	Linear Model	187
5.7.3	Growth Model	188
5.7.4	Generalized Linear Mixed-Effects Model	190
5.7.5	Two-Level Negative Binomial Hurdle Model	193
5.7.6	Correlation Coefficients	195
5.7.7	Further Useful Tools for Multiple Imputation Inference	196
5.8	Diagnostic Tools	204
5.8.1	Inspection of Imputed Values Using the <code>boxplot()</code> Function	204
5.8.2	Comparison of the Distributions of Observed and Imputed Values Using the <code>hist()</code> Function	206

5.8.3	Comparison of Observed and Imputed Values Using the <code>striplot()</code> Function	208
5.8.4	Comparison of Observed and Imputed Values Using <code>compare.percent.count()</code>	209
5.8.5	Comparison of Observed and Imputed Values Using <code>compare.obs.imp()</code>	210
5.8.6	Assessing the Suitability of the Imputation Method by Means of Monte Carlo Simulation	211
	References	214
6	Multiple Imputation: New Developments	219
6.1	Overview	219
6.2	Parametric Multiple Imputation of Incomplete Count Data	220
6.2.1	Count Data Modeling in a Nutshell	221
6.2.2	The <code>countimp</code> Package	222
6.2.3	Discussion	230
6.3	<code>ImputeRobust</code> —Imputation Based on Generalized Additive Models for Location, Scale and Shape	230
6.3.1	<code>ImputeRobust</code> in a Nutshell	231
6.3.2	Application	233
6.3.3	Discussion	235
6.4	Quantile Regression Based Multiple Imputation	235
6.4.1	Application	237
6.4.2	Discussion	238
6.5	Two-Level Predictive Mean Matching	239
6.5.1	The General Idea	239
6.5.2	Application	240
6.5.3	Discussion	240
6.6	The Growth Curve ZIP Model Revisited	241
6.7	Future Research—Multiple Imputation After More Than Three Decades	251
	References	254
A	Matrix Algebra, Random Variables and Some Technical Results	257
A.1	Matrix Algebra	257
A.1.1	Vectors and Matrices	257
A.1.2	Basic Operations	260
A.1.3	Properties of Matrices	262
A.2	Random Variables and Statistics	265
A.2.1	Sample Moments	266
A.2.2	Random Variables	267
A.2.3	Some Results on Expectations, Variances and Covariances	269
A.2.4	Normal Distribution	270
A.2.5	Conditional Normal Distribution	271

A.2.6	Truncated Normal Distribution and Normal Sample Selection Model	272
A.3	Estimation	276
A.3.1	Least Squares	276
A.3.2	Maximum Likelihood	278
A.3.3	Information Criteria	283
A.4	Multiple Imputation: Some Technical Results	283
A.4.1	Derivation of (4.6), (4.8) and (4.9)	284
A.4.2	Simplification of $f(u_{(0)} u_{(1)}, \theta)$ and $p(\theta u_{(1)})$	284
	References	285
	Glossary	287
	Index	289