Learning with missing values: from estimation to prediction

Erwan Scornet
Lecturer at Sorbonne University

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Collaborators

- Alexis Ayme, Post-doc ENS Ulm, Paris. Linear models, Optim.
- Claire Boyer, Professor Paris-Saclay. Signal, Optim.
- Aymeric Dieuleveut, Professor at IPP, Paris. Optim.
- Julie Josse, Senior researcher, INRIA, Montpellier. Causality
- Marine Le Morvan, Junior researcher, INRIA, Paris. Supervised learning
- Christophe Muller, PhD student, Oxford
- Jeffrey Naf, Assist. Professor, GSEM, Geneva. Distributional Prediction
- Angel Reyero Lobo, PhD Student, INRIA, Toulouse. Variable Importance
- Gael Varoquaux, Senior researcher, INRIA, Paris. ML, Scikit-learn









Thanks for the slides too!

Traumabase: an observational French registry[2]

- ▷ 40000 trauma patients
- ▷ 300 heterogeneous features from pre-hospital and in-hospital settings
- ▷ 40 trauma centers, 4000 new patients per year

Center	Accident	Age	Sex	Lactate	Blood Pres.	Shock	Platelet	...
Beaujon	fall	54	m	NM	180	yes	292000	
Pitie	gun	26	m	NA	131	no	323000	
Beaujon	moto	63	m	3.9	NR	yes	318000	
Pitie	moto	30	w	Imp	107	no	211000	
⋮								⋱

$\Rightarrow$ **Explain and Predict** hemorrhagic shock, need for neurosurgery and need for a trauma center given pre-hospital features.

Ex: logistic regression/ random forests + **Quantify uncertainty**[1]

[1] Zaffran, **J.**, Dieuleveut, Romano. Conformal Prediction with Missing Values. *ICML 2023.*

[2] `www.traumabase.eu - https://www.traumatrix.fr/`

Missing values[3], [4], [5]

Missing values are everywhere: unanswered questions in a survey, lost data, damaged plants, machines that fail...

"The best thing to do with missing values is not to have any"

Gertrude Mary Cox (1900-1978)

$\Rightarrow$ Still an issue in the "big data" area (data from different sources)

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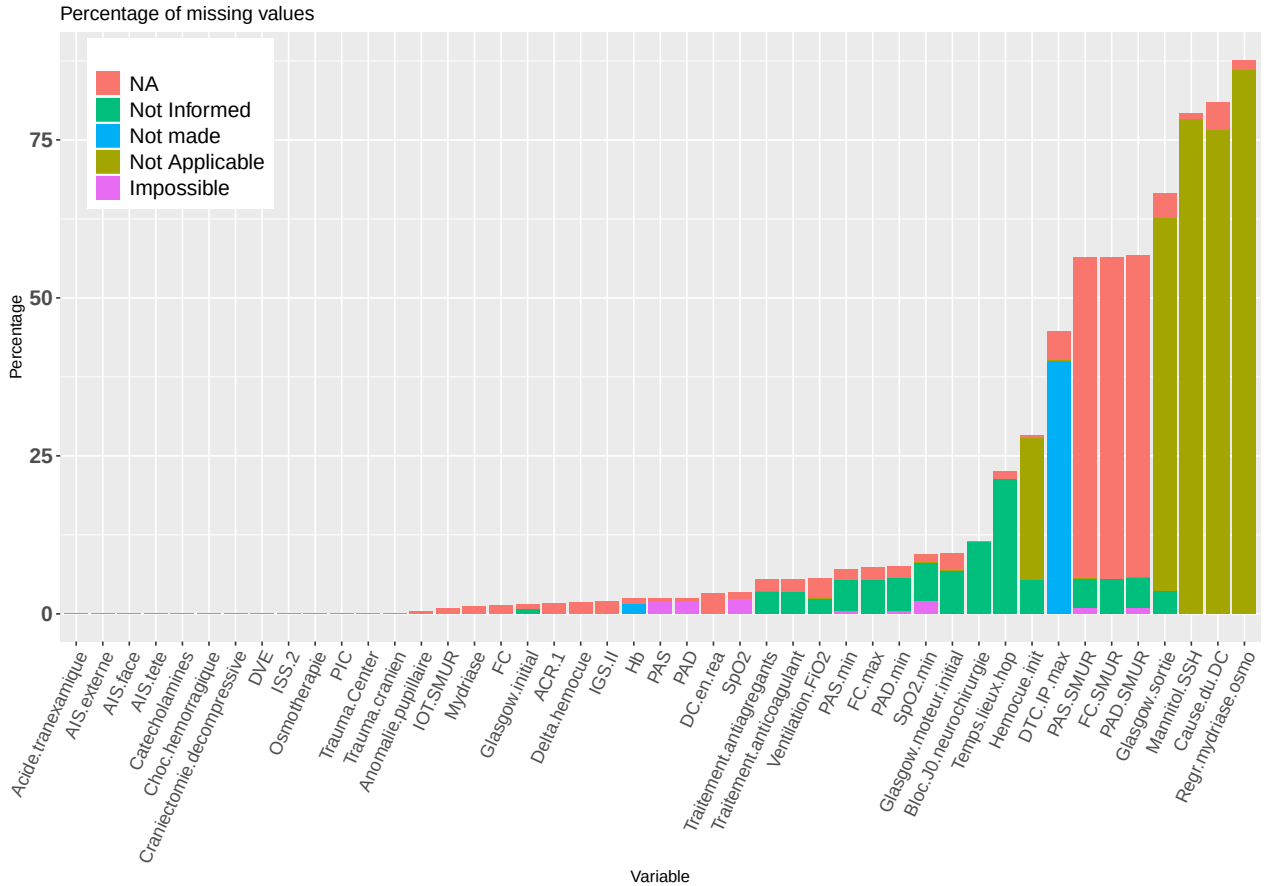
[3] Little & Rubin (2019). Statistical Analysis with Missing Data, Third Edition, Wiley.
[4] Van Buuren (2018). Flexible Imputation of Data. Second Edition, Chapman & Hall.
[5] Schafer (1997). Analysis of Incomplete Multivariate Data, Chapman & Hall.

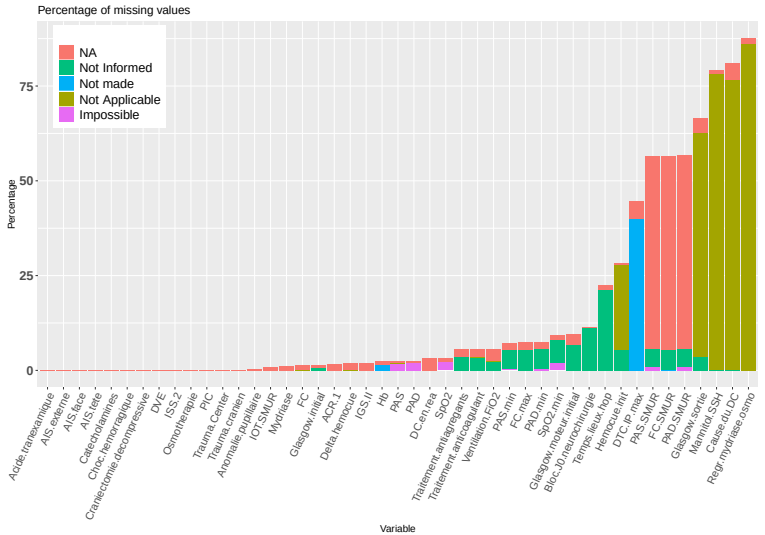
Missing data: important bottleneck in statistical practice



Different types of missing values

- ▷ Not informed: not recorded
- ▷ Not made: possibly due to patient status
- ▷ Not applicable: not supposed to be measured
- ▷ Impossible
- ▷ NA: unkown

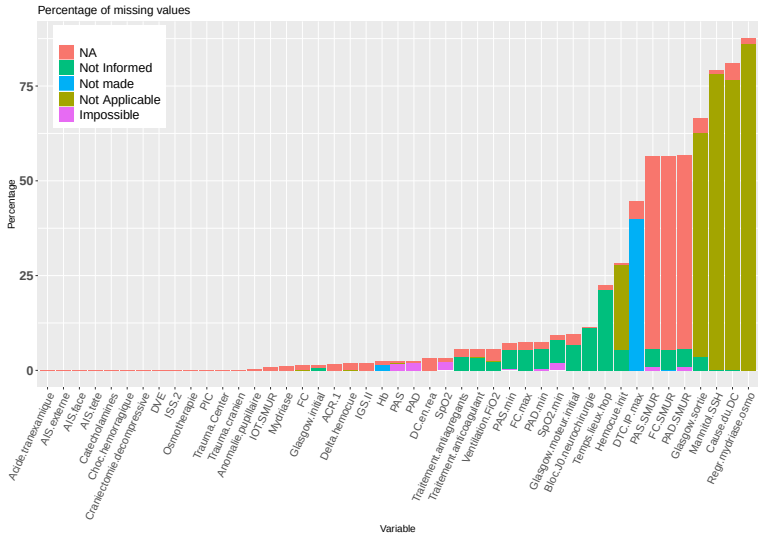
Missing data: important bottleneck in statistical practice



"One of the ironies of Big Data is that missing data play an ever more significant role"[6]

[6] Zhu, Wang, Samworth. High-dimensional PCA with heterogeneous missingness. *JRSSB*. 2022.

Missing data: important bottleneck in statistical practice



"One of the ironies of Big Data is that missing data play an ever more significant role"[6]

Complete case analysis: delete incomplete samples

- **Bias**: Resulting sample not representative of the target population
- **Information loss**: Take a matrix with d features where each entry is missing with probability $1/100$, remove a row (of length d) when one entry is missing

$$d = 5 \quad \Longrightarrow \quad \approx 95\% \text{ of rows kept}$$
$$d = 300 \quad \Longrightarrow \quad \approx \ \ 5\% \text{ of rows kept}$$

[6] Zhu, Wang, Samworth. High-dimensional PCA with heterogeneous missingness. *JRSSB*. 2022.

Linear models

Linear model

$$Y = X^T \beta^\star + \text{noise}$$

- $Y \in \mathbb{R}$ (regression) outcome is always observed
- $X \in \mathbb{R}^d$ contains missing values!

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Three different tasks: imputation, estimation, prediction.

1. **Imputation** - Replace missing values to obtain a complete data set, on which any classical analysis can be performed.
2. **Estimation** - Provide an estimate of $\beta^\star$ - allows predicting outputs of complete data.

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Linear model

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Three different tasks: imputation, estimation, prediction.

1. **Imputation** - Replace missing values to obtain a complete data set, on which any classical analysis can be performed.
2. **Estimation** - Provide an estimate of $\beta^\star$ - allows predicting outputs of complete data.
3. **Prediction** - Predict Y for a new X with missing entries

Warning: A good estimate of $\beta^\star$ does not lead to a prediction of Y

$$X = (\text{na}, 5, \text{na}, -6) \qquad X^\top \beta^\star = ??$$

Solutions to handle missing values in the covariates

Abundant literature: Creation of Rmistatic platform[7] ($>$ 150 packages)

- **Imputation**: (Single/Multiple) imputation to get a/several complete data set(s). Ex: (M)ICE

- **Estimation**: Modify the estimation process to deal with missing values - Maximum likelihood inference: Expectation Maximization algorithms[8]

- **Prediction**: Predict an outcome with missing data in covariates[9][10]. Solutions: using deterministic (e.g. constant) imputation or Missing Incorporated in Attributes for trees based methods (`grf package`)

[7] Mayer, **J.** et al. A unified platform for missing values methods and workflows. *R journal*. 2022.

[8] Jiang, **J.** et al. Logistic Regression with Missing Covariates *CSDA*. 2019. - `misaem package`

[9] **J.** et al. Consistency of supervised learning with missing values. *Stats papers*. 2018-2024.

[10] Le morvan, **J.** et al. What's a good imputation to predict with missing values? *Neurips2021*.

Outline

Summary

Missing values mechanism: Rubin's taxonomy[11],[12]

- Random Variables:
  - $X^\star \in \mathbb{R}^d$: complete unavailable data, $X \in \mathbb{R}^d$: observed data with NA
  - $M \in \{0,1\}^d$: missing pattern, or mask, $M_j = 1$ if and only if X_j is missing

- Realizations: For a pattern m, $o(x,m) = (x_j)_{j \in \{1,\dots,d\}:m_j=0}$ the observed elements of x and while $o^c(x,m) = (x_j)_{j \in \{1,\dots,d\}:m_j=1,}$ the missing elements.

$$
\begin{aligned}
x^\star &= (1,2,3,8,5) \\
x &= (1,\mathrm{NA},3,8,\mathrm{NA}) \\
m &= (0,1,0,0,1) \\
o(x,m) &= (1,3,8), \qquad o^c(x^\star,m) = (2,5)
\end{aligned}
$$

[11] Rubin. Inference and missing data. *Biometrika.* 1976.

[12] What Is Meant by "Missing at Random"? Seaman, et al. *Statistical Science*. 2013.

Missing values mechanism: Rubin's taxonomy[11],[12]

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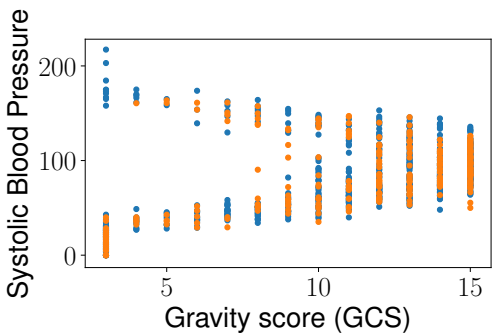
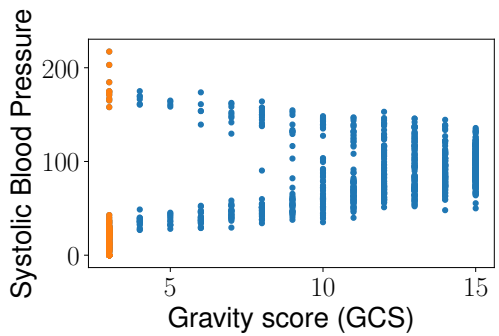
Ex: Simulated missing values according to the 3 mechanisms (Orange points will be missing) in Systolic Blood Pressure - GCS is always observed



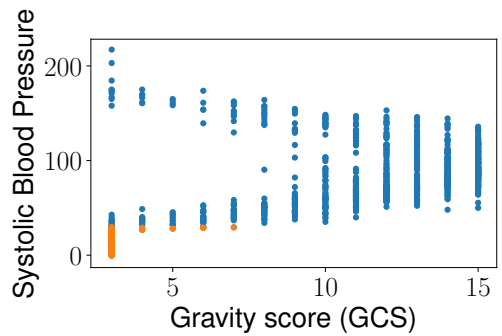
Missing Completely at Random (MCAR)

$m \in \mathcal{M}, x \in \mathcal{X}$,
$\mathbb{P}(M = m|x) = \mathbb{P}(M = m)$



Missing at Random (MAR)

$\forall m \in \mathcal{M}, x \in \mathcal{X}$
$\mathbb{P}(M = m|x)$
$= \mathbb{P}(M = m|o(x,m))$



Missing Not At Random (MNAR)

If not MAR: it is MNAR

[11] Rubin. Inference and missing data. *Biometrika*. 1976.

[12] What Is Meant by "Missing at Random"? Seaman, et al. *Statistical Science*. 2013.

Two views to model the joint distribution of (X, M)

▷ Selection Model[13]: $p^*(M = m, x) = \mathbb{P}(M = m \mid x)p^*(x)$

Definition: SM-MAR

$$\mathbb{P}(M = m|x) = \mathbb{P}(M = m|o(x, m)) \text{ for all } m \in \mathcal{M}, x \in \mathcal{X}.$$

The proba. of any m occurring only depends on the obs part of x.

▷ Pattern Mixture Model[14]: $p^*(M = m, x) = p^*(x \mid M = m)\mathbb{P}(M = m)$

Definition: PMM-MAR

$$p^*(o^c(x, m) \mid o(x, m), M = m) = p^*(o^c(x, m) \mid o(x, m)).$$

for all $m \in \mathcal{M}, x \in \mathcal{X}$. The conditional distrib. of missing given obs. in pattern m is equal to the unconditional one.[a]

[a] Molenberghs et al. Every MNAR model has a MAR counterpart with equal fit. *JRSSB*. 2008

- Proposition: SM-MAR is equivalent to PMM-MAR

[13] Heckman. Sample selection bias as a specification error. *Econometrica*. 1979

[14] Little. Pattern-mixture models for multivariate incomplete data. *JASA*. 1993

Testing the missing values mechanism

- Can we observe the missing value mechanism from the sample?

Unfortunately, the general answer is no

[15] Little. *A Test of Missing Completely at Random for Multivariate Data with Missing Values*. 1988

[16] Michel, **Naf**, Spohn, Meinshausen. PKLM: a flexible MCAR test using classification, Psychometrika. 2025

[17] Berrett, Samworth. *Optimal nonparametric testing of missing completely at random and its connections to compatibility*, AoS. 2023

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MCAR vs MAR in Gaussian setting

- If we assume MAR is true we can test H_0 : MCAR vs H_A : MAR.
- A classical test is the Little test[15] that operates under the assumption of Gaussianity.

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Nonparametric tests

- One of the very few (if not only) useable nonparametric test is our PKLMTest[16]
- There is also interesting theoretical work[17]

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[15] Little. *A Test of Missing Completely at Random for Multivariate Data with Missing Values*. 1988

[16] Michel, **Naf**, Spohn, Meinshausen. PKLM: a flexible MCAR test using classification, Psychometrika. 2025

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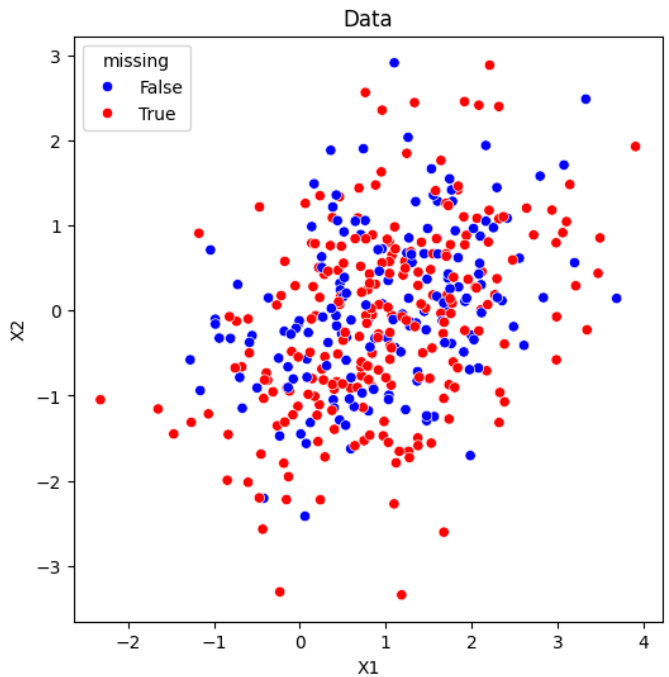
Summary

Single imputation[18]

Generative setting

- $(X_1, X_2) \sim \mathcal{N}((\mu_{x_1}, \mu_{x_2}), \Sigma)$; $n = 400$
- $(\mu_{x_1}, \mu_{x_2}) = (1, 0)$ and $\Sigma = ((1, 0.3), (0.3, 1))$
- MCAR missing values on X_2 only with probability $p = 0.6$.

Discard incomplete observations and then estimate parameters



$\mu_{x_2} = 0$
$\sigma_{x_2} = 1$
$\rho = 0.3$

$\hat{\mu}_{x_2} = 0.043$
$\hat{\sigma}_{x_2} = 0.926$
$\hat{\rho} = 0.368$

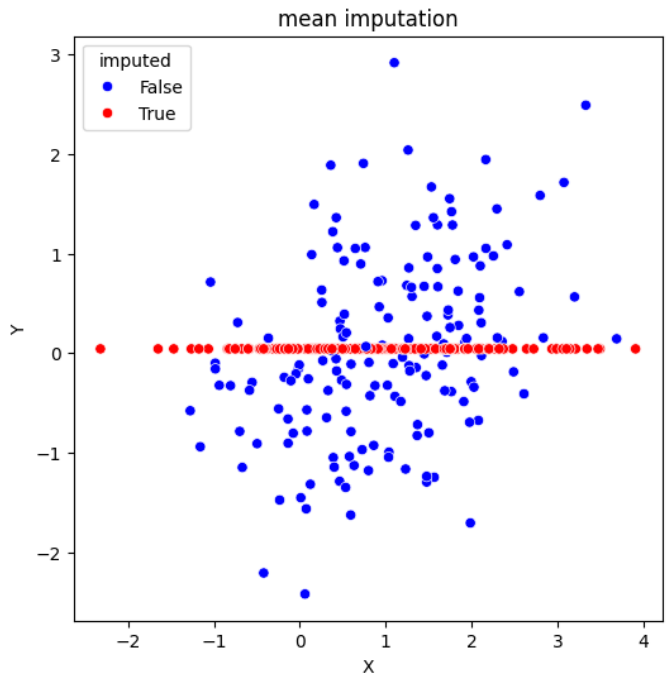
[18] The code to reproduce the plots is available in Rmistastic

Single imputation

Generative setting

- $(X_1, X_2) \sim \mathcal{N}((\mu_{x_1}, \mu_{x_2}), \Sigma)$; $n = 400$
- $(\mu_{x_1}, \mu_{x_2}) = (1, 0)$ and $\Sigma = ((1, 0.3), (0.3, 1))$
- MCAR missing values on X_2 only with probability $p = 0.6$.

Impute by the mean and then estimate parameters



$\mu_{x_2} = 0$
$\sigma_{x_2} = 1$
$\rho = 0.3$

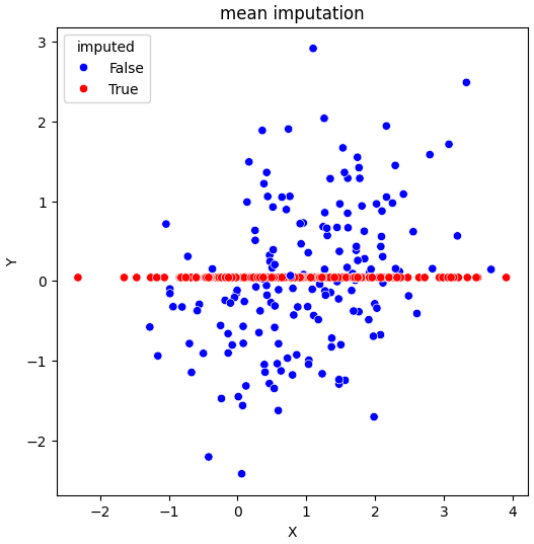
$\hat{\mu}_{x_2} = 0.043$
$\hat{\sigma}_{x_2} = 0.586$
$\hat{\rho} = 0.227$

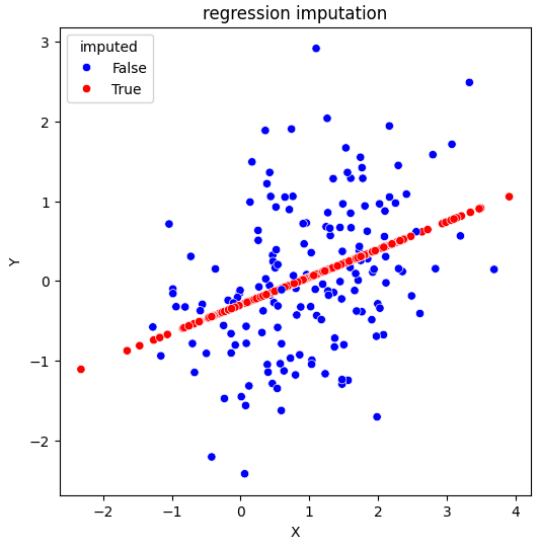
Mean imputation deforms joint and marginal distributions

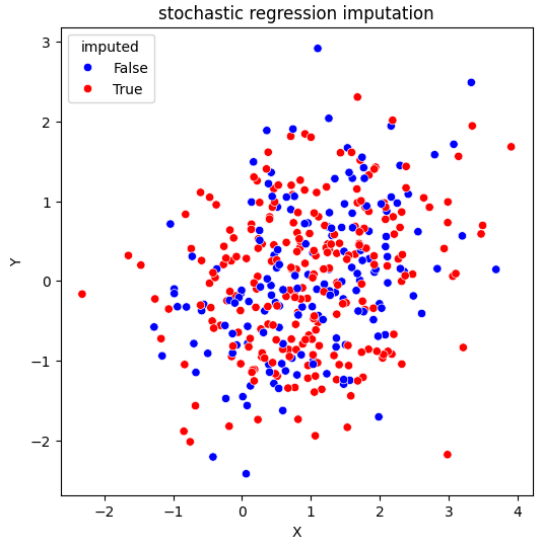
Objective: to impute while preserving distribution

Assuming a bivariate gaussian distribution $x_{i2} = \beta_0 + \beta_1 x_{i1} + \varepsilon_i$, $\varepsilon_i \sim \mathcal{N}(0, \sigma^2)$

- ▷ Regression imputation: Estimate β (here with complete data) and impute $\hat{x}_{i2} = \hat{\beta}_0 + \hat{\beta}_1 x_{i1} \Rightarrow$ variance underestimated and correlation overestimated
- ▷ Stochastic reg. imputation: Estimate β and σ - impute from the predictive $\hat{x}_{i2} \sim \mathcal{N}\left(\beta_0 + \hat{\beta}_1 x_{i1}, \hat{\sigma}^2\right) \Rightarrow$ preserve distributions







$\mu_{x_2} = 0$	0.043	0.038	0.037
$\sigma_{x_2} = 1$	0.926	0.647	0.909
$\rho = 0.3$	0.368	0.539	0.275

Impute while preserving distribution. Multivariate case

- Assuming a joint distribution
  - Gaussian model $x_i \sim \mathcal{N}(\mu, \Sigma)$
  - Low rank : $X_{n\times d} = \mu_{n\times d} + \varepsilon\ \varepsilon_{ij} \overset{\text{iid}}{\sim} \mathcal{N}\left(0,\ \sigma^2\right)$ with μ of low rank
    $\Rightarrow$ Different regularization depending on noise regime [18]
    $\Rightarrow$ Count data[19], ordinal data, categorical data, blocks/multilevel data
  - Optimal transport [20], deep generative models: GAIN[21], MIWAE [22], etc. [23] [24]
- Iterating conditional models (joint distribution implicitly defined)
  - with parametric regression (M)ICE: (Multiple) Imput. by Chained Equations [25]
  - iterative imputation of each variable by random forests [26]

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[18] **J.** & Wager. Stable autoencoding for regularized low-rank matrix estimation. *JMLR.* 2016.
[19] Robin, Klopp, **J.**, Moulines, Tibshirani. Main effects & interac. in mixed data. *JASA*. 2019.
[20] Muzelec, Cuturi, Boyer, **J.** Missing Data Imputation using Optimal Transport. *ICML*. 2020.
[21] Yoon et al. GAIN: Missing data imputation using generative adversarial nets. *ICML*. 2018.
[22] Mattei & Frellsen. Miwae: Deep generative model & imput. of inc. data. *ICML*. 2018.
[23] Deng et al. Extended missing data imput. via gans. *DMKD*. 2022.
[24] Fang, Bao. Fragmgan: gan for fragmentary data imputation. *STRF* 2023.
[25] van Buuren, S. Flexible Imputation of Missing Data. Chapman & Hall/CRC Press. 2018.
[26] Stekhoven, Bühlmann. MissForest–non-parametric imputation for mixed data. *Bioinfo. 2012.*

Imputation by Chained Equations (ICE)

Init.

Age	Inc.	Gen.
34	NA	F
18	12	NA
NA	14	M
NA	NA	F

Imputation by Chained Equations (ICE)

Impute via mean/mode

Init.

Age	Inc.	Gen.
34	NA	F
18	12	NA
NA	14	M
NA	NA	F

Age	Inc.	Gen.
34	13	F
18	12	F
26	14	M
26	13	F

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34	13	F
18	12	F
26	14	M
26	13	F

Set values of Age originally missing as unknown

1^{st} step Age

Age	Inc.	Gen.
34	13	F
18	12	F
?	14	M
?	13	F

Imputation by Chained Equations (ICE)

Impute via mean/mode

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18	12	F
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Set values of Age originally missing as unknown

Fit a predictive model on complete observation to predict Age

1^{st} step Age

Age	Inc.	Gen.
34	13	F
18	12	F
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34	13	F
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Impute via mean/mode

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34	NA	F
18	12	NA
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NA	NA	F

Age	Inc.	Gen.
34	13	F
18	12	F
26	14	M
26	13	F

Set values of Age originally missing as unknown

Fit a predictive model on complete observation to predict Age

Use the fitted model to impute ?

1^{st} step Age

Age	Inc.	Gen.
34	13	F
18	12	F
?	14	M
?	13	F

Age	Inc.	Gen.
34	13	F
18	12	F
?	14	M
?	13	F

Age	Inc.	Gen.
34	13	F
18	12	F
50	14	M
34	13	F

Imputation by Chained Equations (ICE)

Impute via mean/mode

Init.

Age	Inc.	Gen.
34	NA	F
18	12	NA
NA	14	M
NA	NA	F

Age	Inc.	Gen.
34	13	F
18	12	F
26	14	M
26	13	F

Set values of Inc. originally missing as unknown

'Inc.' step

Age	Inc.	Gen.
34	?	F
18	12	F
50	14	M
34	?	F

Imputation by Chained Equations (ICE)

Impute via mean/mode

Init.

Age	Inc.	Gen.
34	NA	F
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34	13	F
18	12	F
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26	13	F

Set values of Inc. originally missing as unknown

Fit a predictive model on complete observation to predict Inc.

'Inc.' step

Age	Inc.	Gen.
34	?	F
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50	14	M
34	?	F

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26	13	F

'Inc.' step

Set values of Inc. originally missing as unknown

Age	Inc.	Gen.
34	?	F
18	12	F
50	14	M
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Fit a predictive model on complete observation to predict Inc.

Age	Inc.	Gen.
34	?	F
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Use the fitted model to impute ?

Age	Inc.	Gen.
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Impute via mean/mode

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Age	Inc.	Gen.
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34	13	F
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Set values of Gen. originally missing as unknown

'Gen.' step

Age	Inc.	Gen.
34	12	F
18	12	?
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Imputation by Chained Equations (ICE)

Impute via mean/mode

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Set values of Gen. originally missing as unknown

Fit a predictive model on complete observation to predict Gen.

'Gen.' step

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Set values of Gen. originally missing as unknown

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'Gen.' step

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26	13	F

'Age' step

Age	Inc.	Gen.
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18	12	F
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?	13	F

Age	Inc.	Gen.
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18	12	F
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50	14	M
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'Inc.' step

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18	12	F
50	14	M
34	?	F

Age	Inc.	Gen.
34	12	F
18	12	F
50	14	M
34	12	F

'Gen.' step

Age	Inc.	Gen.
34	12	F
18	12	?
50	14	M
34	12	F

Age	Inc.	Gen.
34	12	F
18	12	?
50	14	M
34	12	F

Age	Inc.	Gen.
34	12	F
18	12	F
50	14	M
34	12	F

Hyperparameters - R implementation

- Initialization
- Number of cycles
- Ordering of variables: same order, random order...

Hyperparameters - R implementation

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- Ordering of variables: same order, random order...
- Predictive models
  - Predictive mean matching (numeric data)[27]
  - Logistic regression imputation (binary data)[28]
  - Multinomial regression imputation (unordered categorical data)
  - Proportional odds model (ordered categorical data) [29]

[27] https://stefvanbuuren.name/fimd/sec-pmm.html

[28] https://www.rdocumentation.org/packages/mice/versions/3.17.0/topics/mice.impute.logreg

[29] https://online.stat.psu.edu/stat504/lesson/8/8.4

Hyperparameters - R implementation

- Initialization
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Logistic regression imputation - Bayesian logistic regression

- Fit a logistic model on the data
- Construct $\hat{\beta}$ and an estimation of its covariance matrix $\hat{\Sigma}$.
- Draw $\tilde{\beta} \sim \mathcal{N}(\hat{\beta}, \hat{\Sigma})$.
- Compute the predicted score as $\sigma(X^\top \tilde{\beta})$.
- Impute by drawing a Bernoulli with parameter $\sigma(X^\top \tilde{\beta})$.

Hyperparameters - R implementation

- Initialization
- Number of cycles
- Ordering of variables: same order, random order...
- Predictive models
  - Predictive mean matching (numeric data)
  - Logistic regression imputation (binary data)
  - Multinomial regression imputation (unordered categorical data)
  - Proportional odds model (ordered categorical data)

Predictive mean matching

- Fit a linear model on the data
- Construct $\hat{\beta}$ and an estimation of its covariance matrix $\hat{\Sigma}$.
- Draw $\tilde{\beta} \sim \mathcal{N}(\hat{\beta}, \hat{\Sigma})$.
- Compute the predicted scores as $X^\top \tilde{\beta}$.
- Find the $k = 5$ observations for which $X_i^\top \hat{\beta}$ is the closest to $X^\top \tilde{\beta}$
- Impute by drawing uniformly at random one observations among the k selected observations.

Hyperparameters - R implementation

- Initialization
- Number of cycles
- Ordering of variables: same order, random order...
- Predictive models
  - Predictive mean matching (numeric data)
  - Logistic regression imputation (binary data)
  - Multinomial regression imputation (unordered categorical data)
  - Proportional odds model (ordered categorical data)

Random forests - Mice.RF

- Fit a random forest on the data
- For a given 'missing' observation, put it down each tree and collect all observations in all leaves
- Impute by drawing at random an observation among the previous set

Hyperparameters - R implementation

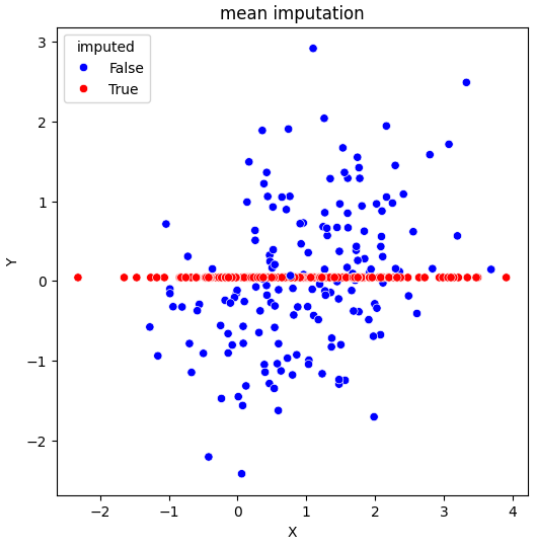
- Initialization
- Number of cycles
- Ordering of variables: same order, random order...
- Predictive models
  - Predictive mean matching (numeric data)
  - Logistic regression imputation (binary data)
  - Multinomial regression imputation (unordered categorical data)
  - Proportional odds model (ordered categorical data)

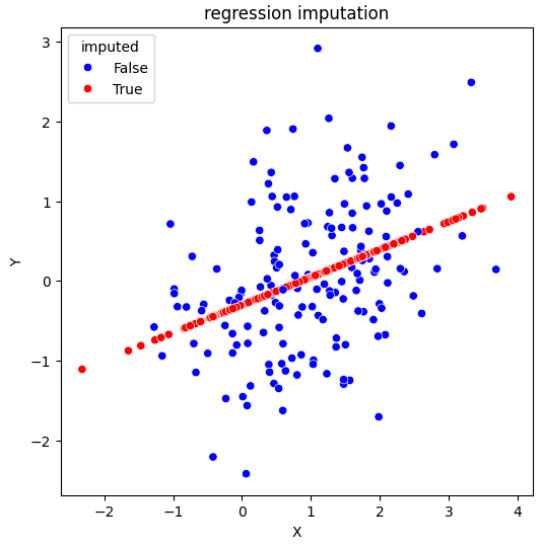
Random forests - MissForest

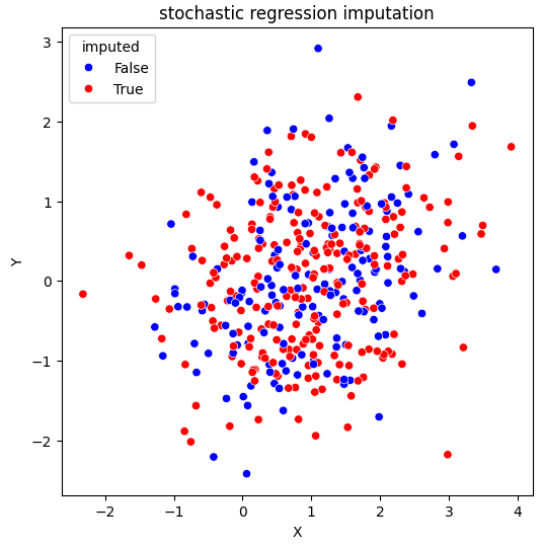
- Fit a random forest on the data
- Impute by predicting the value output by the RF

Summary

Single imputation methods







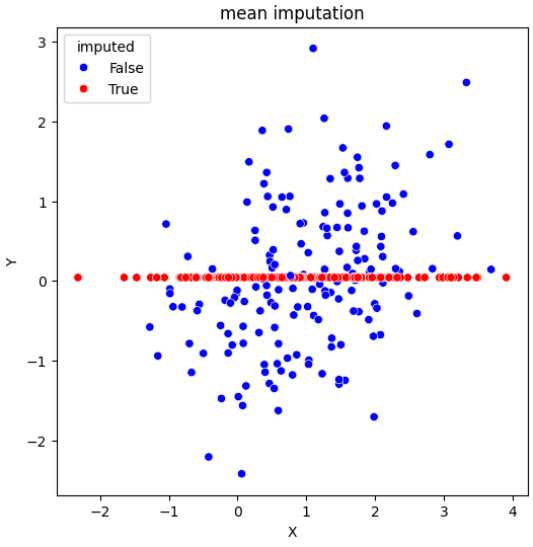
$\mu_y = 0$
$\sigma_y = 1$
$\rho = 0.3$

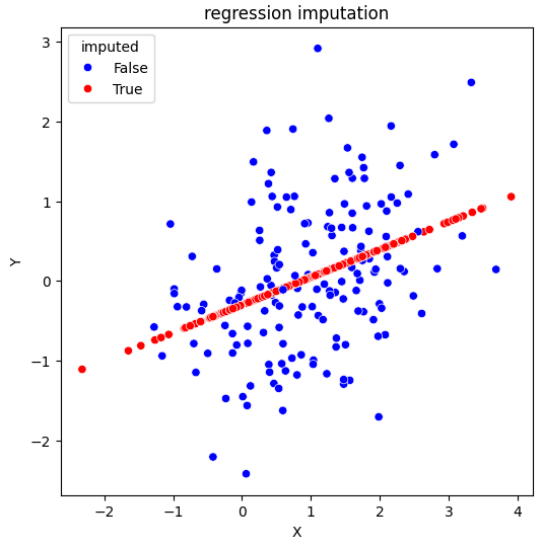
-0.007
0.622
0.194

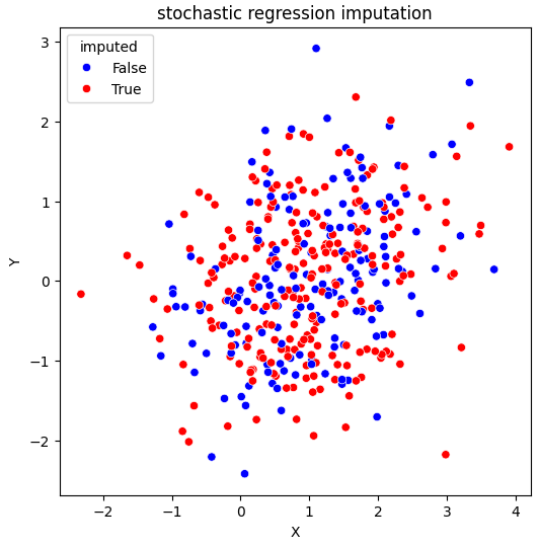
-0.004
0.675
0.440

-0.002
0.986
0.307

Single imputation methods







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-0.007
0.622
0.194

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0.675
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0.986
0.307

How to build confidence intervals for μ_y?

Confidence interval for a mean

Let $Y = (Y_1, \ldots, Y_n)'$ be i.i.d. independent Gaussian $\mathcal{N}(\mu_y, \sigma_y^2)$.

- ▷ Unknown variance:

$$\frac{\hat{\mu}_y - \mu_y}{\hat{\sigma}_{\hat{\mu}_y}} \sim T(n-1)$$

- ▷ Unknown variance:

$$\sqrt{n}\left(\frac{\hat{\mu}_y - \mu_y}{\hat{\sigma}_y}\right) \sim T(n-1)$$

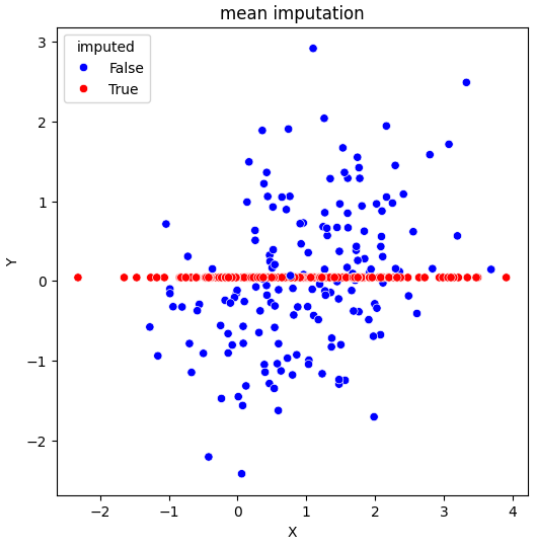
- ▷ CI for μ_y at level α: $\left[\hat{\mu}_y - \frac{\hat{\sigma}_y}{\sqrt{n}} qt_{1-\alpha/2}(n-1)\ ,\ \hat{\mu}_y + \frac{\hat{\sigma}_y}{\sqrt{n}} qt_{1-\alpha/2}(n-1)\right]$

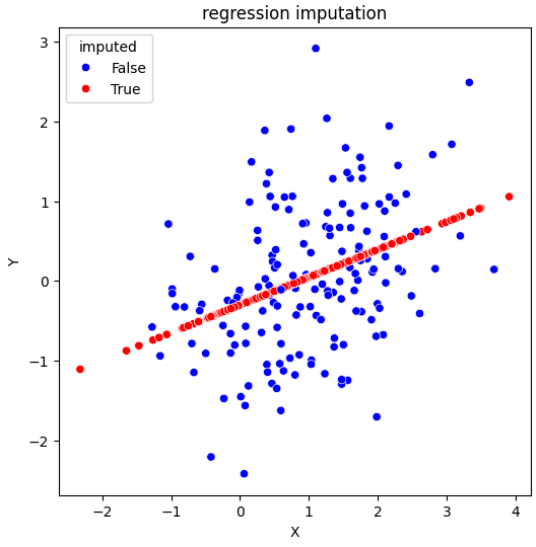
Simulation - Computing coverage

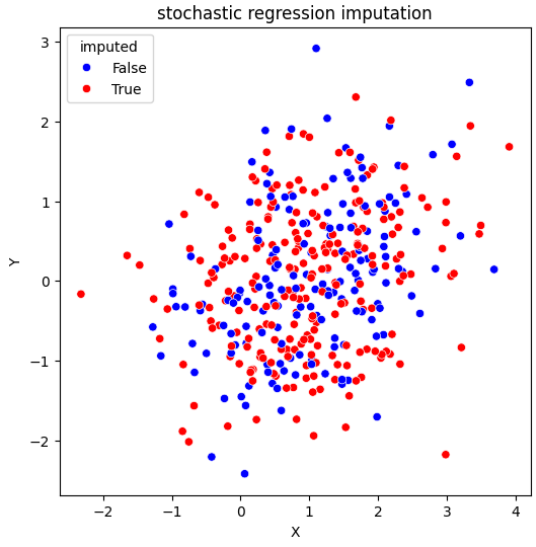
1. Generate bivariate Gaussian data ($\mu_y = 0, \sigma_y = 1, \rho = 0.6$)
2. Put MCAR missing values on y and impute missing entries
3. Compute the confidence interval of μ_y
4. Count if the true value $\mu_y = 0$ is in the confidence interval
5. Repeat the steps 1-4, 10000 times

Code available on Rmistatic.

Single imputation methods: Danger!







$\mu_y = 0$	-0.007	-0.004	-0.002
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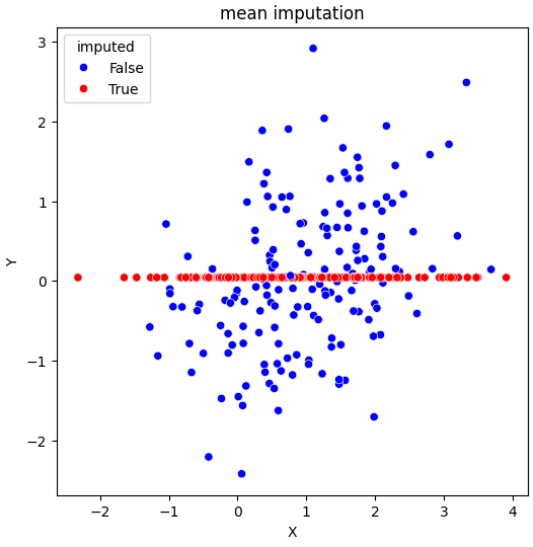
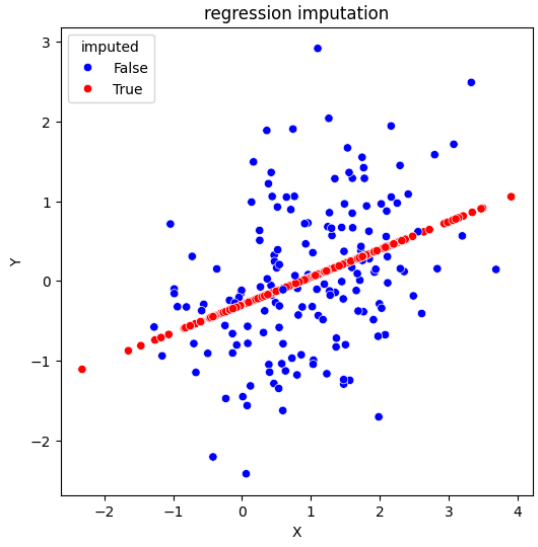
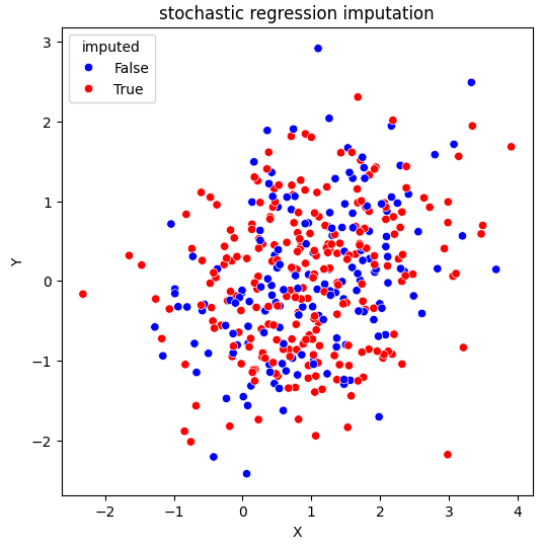
$CI\,\mu_y 95\%$			

Single imputation methods: Danger!







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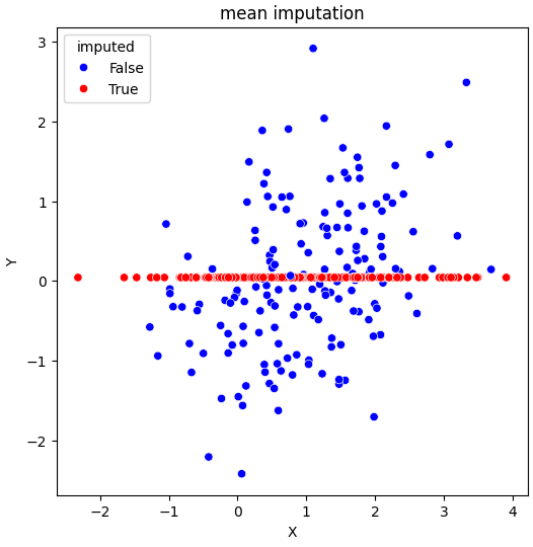
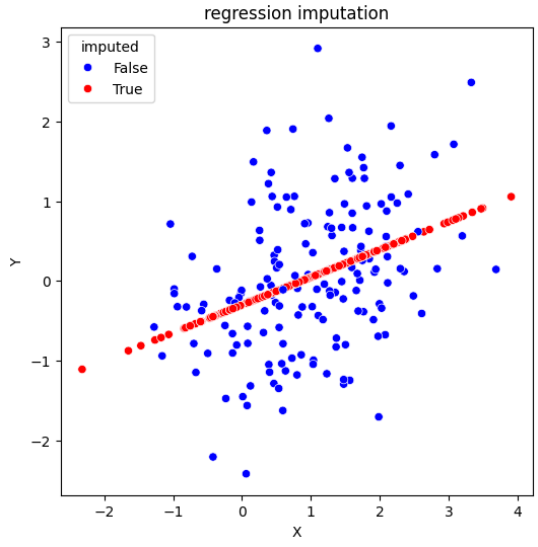
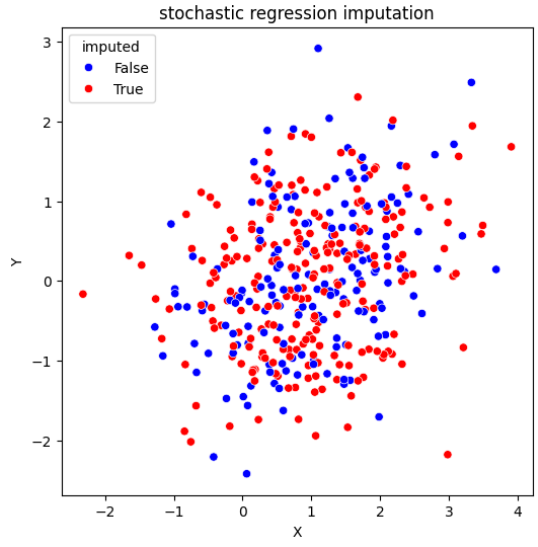
$CI\,\mu_y 95\%$	55.0	60.3	73.3

Single imputation methods: Danger!







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$\Rightarrow$ Standard errors $\hat{\sigma}_{\hat{\mu}_y}$ based on the imputed data set are underestimated

The idea of imputation is both seductive and dangerous *(Dempster and Rubin, 1983)*

Asymptotic theory

Asymptotic confidence interval for μ_y: $\left[\hat{\mu}_y - z_{\alpha/2}\frac{\hat{\sigma}_y}{\sqrt{n}}; \hat{\mu}_y - z_{1-\alpha/2}\frac{\hat{\sigma}_y}{\sqrt{n}}\right]$

Consider MCAR values and

- Impute missing values on via (stochastic) linear regression
- $\hat{\mu}_y$ is the average of y computed on the imputed data set

Asymptotic variance (Little & Rubin, 2019. p158)

$$Var[\hat{\mu}_y - \mu_y] \simeq \frac{\hat{\sigma}_y^2}{n_{full}}\left(1 - \hat{\rho}^2\frac{n - n_{full}}{n}\right),$$

where $\hat{\sigma}_y$ is estimated on the complete observations only and n_{full} the number of complete observations.

- If there are few missing data ($n_{full} \sim (n)$), then $Var[\hat{\mu}_y - \mu_y] \sim \hat{\sigma}_y^2/n$, the ACI has the correct asymptotic coverage (Idem if $\rho = 1$).
- But, in general, **coverage of single imputation is too low**: need to take into account the uncertainty associated to the predictions.

Multiple imputation: correct standard errors

1) Generate M plausible values for each missing value

X_1	X_2	X_3	Y
3	20	10	s
-6	45	6	s
0	4	30	no s
-4	32	35	s
1	63	40	s
-2	15	12	no s

X_1	X_2	X_3	Y
-7	20	10	s
-6	45	9	s
0	12	30	no s
13	32	35	s
1	63	40	s
-2	10	12	no s

X_1	X_2	X_3	Y
7	20	10	s
-6	45	12	s
0	-5	30	no s
2	32	35	s
1	63	40	s
-2	20	12	no s

2) Perform the analysis on each imputed data set: $\hat{\beta}_m, \widehat{Var}\left(\hat{\beta}_m\right)$

3) Combine the results (Rubin's rules)[27]:

$$\hat{\beta} = \frac{1}{M}\sum_{m=1}^{M}\hat{\beta}_m$$

$$T = \underbrace{\frac{1}{M}\sum_{m=1}^{M}\widehat{Var}\left(\hat{\beta}_m\right)}_{\textbf{Within}\text{-imputation variance}} + \underbrace{\left(1+\tfrac{1}{M}\right)\frac{1}{M-1}\sum_{m=1}^{M}\left(\hat{\beta}_m-\hat{\beta}\right)^2}_{\textbf{Between}\text{-imputation variance}}$$

[27] see Chapter 14 of Semiparametric Theory and Missing Data. A.A. Tsiatis. 2006.

Multiple imputation: bivariate case[28]

MI based on stochastic regression

1. Generate M imputed data sets: for $m = 1, ..., M$,
   - ▷ draw $\hat{y}_i$ from $\mathcal{N}(x_i\hat{\beta}, \hat{\sigma}^2)$
2. Performe the analysis on each imputed data set
3. Compute the variance (= within + between imputation variance)

[28] Code available on Rmistatic.

Multiple imputation: bivariate case[28]

MI based on stochastic regression

1. Generate M imputed data sets: for $m = 1, ..., M$,
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2. Performe the analysis on each imputed data set
3. Compute the variance (= within + between imputation variance)

	$M = 1$	$M = 50$
$\mu_y = 0$	-0.002	-0.02
$\sigma_y = 1$	0.986	0.936
$\rho = 0.3$	0.307	0.314
$CI\,\mu_y 95\%$	73.3	82.0

[28] Code available on Rmistatic.

Multiple imputation: bivariate case[28]

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	$M = 1$	$M = 50$
$\mu_y = 0$	-0.002	-0.02
$\sigma_y = 1$	0.986	0.936
$\rho = 0.3$	0.307	0.314
$CI\,\mu_y 95\%$	73.3	82.0

- ▷ Variability of the parameters is missing: "improper" imputation
- ▷ Prediction variance = estimation variance plus noise

[28] Code available on Rmistatic.

Multiple imputation: bivariate case[28]

MI based on stochastic regression

1. Generate M imputed data sets: for $m = 1, ..., M$,
   - ▷ Generate $\hat{\beta}^1, ..., \hat{\beta}^M$ by bootstrap or via posterior distribution (Data Augmentation, Tanner & Wong, 1987))
   - ▷ Impute missing values $\hat{y}_i^m$ by drawing $\mathcal{N}(x_i\hat{\beta}^m, (\hat{\sigma}^2)^m)$
2. Performe the analysis on each imputed data set
3. Compute the variance (= within + between imputation variance)

	$M = 1$	$M = 50$	$M = 50$ with boot.
$\mu_y = 0$	-0.002	-0.02	-0.006
$\sigma_y = 1$	0.986	0.936	1.036
$\rho = 0.3$	0.307	0.314	0.295
$CI\,\mu_y 95\%$	73.3	82.0	98.0

[28] Code available on Rmistatic.

Multiple imputation[29]

$\Rightarrow$ Aim: provide an estimation of all parameters with their estimated variance.

Parametric Multiple imputation

1. Generating M imputed data sets, taking into account:
   - ▷ structural noise (e.g. σ^2 via stochastic regression)
   - ▷ parameter variance (e.g. via bootstrapping)
2. Performing the analysis on each imputed data set[a],
3. Compute the variance (= within + between imputation variance)

$$\hat{\beta} = \frac{1}{M}\sum_{m=1}^{M}\hat{\beta}_m \quad T = \frac{1}{M}\sum\widehat{Var}\left(\hat{\beta}_m\right) + \left(1+\frac{1}{M}\right)\frac{1}{M-1}\sum\left(\hat{\beta}_m - \hat{\beta}\right)^2$$

[a] The analysis model may be "in agreement" with the imputation model: congeniality.

[29] Little & Rubin. 2019. Statistical Analysis with Missing Data, 3rd Edition. Wiley

Multiple imputation[29]

$\Rightarrow$ Aim: provide an estimation of all parameters with their estimated variance.

NonParametric Multiple imputation

1. Generating M imputed data sets, taking into account:
   - ▷ structural noise (e.g. σ^2 via stochastic regression)
   - ▷ parameter variance (e.g. via bootstrapping)
2. Performing the analysis on each imputed data set[a],
3. Aggregate the result of each analysis (e.g. taking the mean of predicted output values)

[a] The analysis model may be "in agreement" with the imputation model: congeniality.

[29] Little & Rubin. 2019. Statistical Analysis with Missing Data, 3rd Edition. Wiley

Multiple Imputation with joint modeling

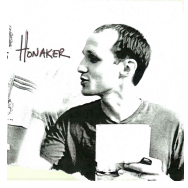
$\Rightarrow$ Hypothesis $x_i \sim \mathcal{N}(\mu, \Sigma)$

Expectation Maximization Bootstrap

1. Bootstrap rows: $X^1, \ldots, X^M$
2. EM algorithm: $(\hat{\mu}^1, \hat{\Sigma}^1), \ldots, (\hat{\mu}^M, \hat{\Sigma}^M)$
3. Imputation: $\hat{x}^m_{i,miss}$ drawn from $\mathcal{N}\left(\hat{\mu}^m_{miss|obs}, \hat{\Sigma}^m_{miss|obs}\right)$

Easy to parallelized. Implemented in `Amelia` (website)

Amelia Earhart



James Honaker

Gary King

Matt Blackwell

Multiple imputation by chained equations or FCS[32]

- Impute variables 1 by 1 using all other variables as inputs (round-robin)
- One model/variable: flexible for different types of variables
- Cycle through variables: iteratively refining imputations

MICE

1. Initial imputation: mean imputation
2. For a variable j
   - $(\hat{\beta}_{-j}, \hat{\sigma}_{-j})$ drawn from a Bootstrap: $(\hat{\beta}^1_{-j}, \hat{\sigma}^1_{-j}), ..., (\hat{\beta}^M_{-j}, \hat{\sigma}^M_{-j})$
   - Impute X_j^m via stochastic regression $\mathcal{N}\left((x_{i,-j})'\hat{\beta}^m_{-j}, \hat{\sigma}^m_{-j}\right)$
3. Cycling through variables

$\Rightarrow$ With continuous variables & regression/variable: gibbs $\mathcal{N}(\mu, \Sigma)$ [30] [31]

"*There is no clear-cut method for determining whether MICE has converged*"
Implemented in R package `mice` & IterativeImputer from `scikitlearn` (default iterative ridge regression)


Stef van Buuren

[30] Monte Carlo statistical methods (Robert, Casella, 2004) (p344),
[31] The EM algorithm and extensions (McLachlan, et al. 1998) (p243)
[32] van Buuren. 2018. Flexible Imputation of Missing Data. Second Edition. CRC Press

Joint versus Conditional modeling

Conditional modeling takes the lead?

- ▷ Flexible: one model/variable. Easy to deal with interactions and variables of different nature (binary, ordinal, categorical...)
- ▷ Many statistical models are conditional models
- ▷ Tailor to your data - Super powerful in practice

$\Rightarrow$ Drawbacks: one model/variable. **Computational costly**[a]

[a] Improvement on mice pmm for large sample size, see mice github repo - still costly for large d

What to do with high correlation or when $n < p$

- ▷ JM shrinks the covariance $\Sigma + k\mathbb{I}$ (selection of k?)
- ▷ CM: ridge regression or predictors selection/variable

Challenges with multiple imputation

- ▷ MI in high dimension? Theory with small n, large p?
- ▷ Aggregating lasso regressions? clustering?

Summary

How to evaluate imputation quality?

- Aim: imputed data must resemble complete data.

Original data set

Age	Inc.	Gen.
34	NA	F
18	12	NA
NA	14	M
NA	NA	F
34	NA	M
22	28	F
29	10	NA
34	NA	F
80	NA	NA
68	15	F

How to evaluate imputation quality?

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Original data set

Age	Inc.	Gen.
34	NA	F
18	12	NA
NA	14	M
NA	NA	F
34	NA	M
22	28	F
29	10	NA
34	NA	F
80	NA	NA
68	15	F

Imputed data set

Age	Inc.	Gen.
34	13	F
18	12	F
30	14	M
30	13	F
34	13	M
22	28	F
29	10	F
34	13	F
80	13	F
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22	28	F
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What is the quality of data imputation?

How to evaluate imputation quality?

- Aim: imputed data must resemble complete data.

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34	NA	F
18	12	NA
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NA	NA	F
34	NA	M
22	28	F
29	10	NA
34	NA	F
80	NA	NA
68	15	F

Additional missing values

Age	Inc.	Gen.
34	NA	F
NA	NA	NA
NA	14	NA
NA	NA	F
34	NA	M
22	NA	F
NA	10	NA
34	NA	F
80	NA	NA
68	NA	NA

How to evaluate imputation quality?

- Aim: imputed data must resemble complete data.

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34	NA	F
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NA	14	M
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34	NA	M
22	28	F
29	10	NA
34	NA	F
80	NA	NA
68	15	F

Additional missing values

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34	NA	F
NA	NA	NA
NA	14	NA
NA	NA	F
34	NA	M
22	NA	F
NA	10	NA
34	NA	F
80	NA	NA
68	NA	NA

Imputed missing values

Age	Inc.	Gen.
34	12	F
46	12	F
46	14	F
46	12	F
34	12	M
22	12	F
46	10	F
34	12	F
80	12	F
68	12	F

How to evaluate imputation quality?

- Aim: imputed data must resemble complete data.

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Age	Inc.	Gen.
34	NA	F
18	12	NA
NA	14	M
NA	NA	F
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29	10	NA
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68	15	F

Additional missing values

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34	NA	F
NA	NA	NA
NA	14	NA
NA	NA	F
34	NA	M
22	NA	F
NA	10	NA
34	NA	F
80	NA	NA
68	NA	NA

Imputed missing values

Age	Inc.	Gen.
34	12	F
46	12	F
46	14	F
46	12	F
34	12	M
22	12	F
46	10	F
34	12	F
80	12	F
68	12	F

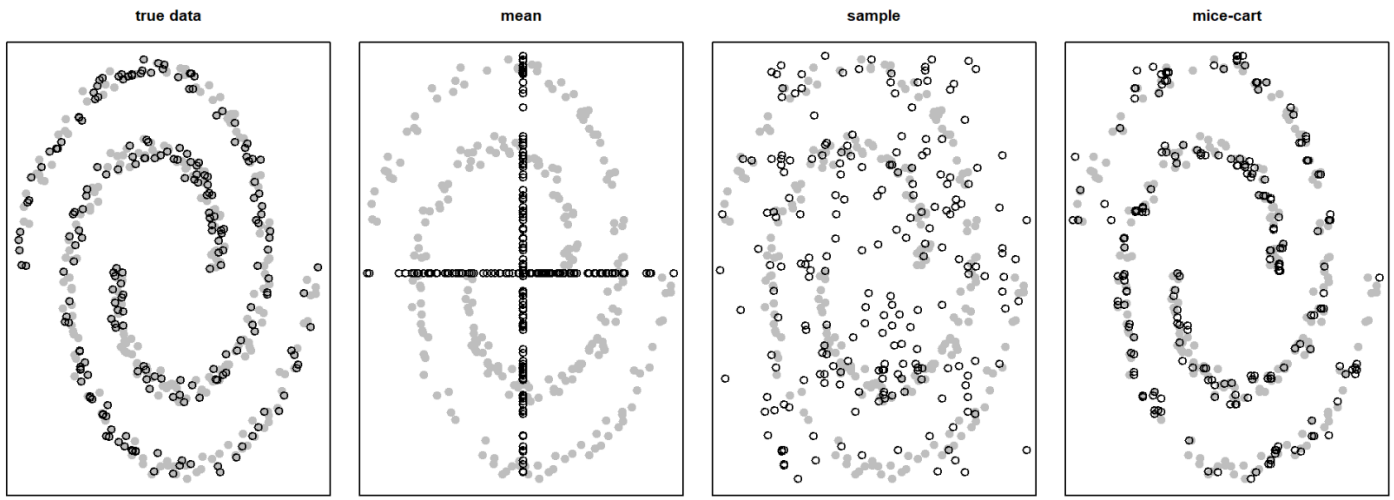
Compared initial vs imputed values via predictive metrics (MSE, MAE...)

Measures related to imputation quality

Pointwise predictive measure such as MSE rank highest imputation close to the conditional expectation

- ▷ Favor imputation with small variability

Imputation is a distributional task so one should use distributional measures[33][34] to assess its quality.



[33] Székely & Rizzo. Energy statistics *Journal of stat. planning & inference*. 2013

[34] Gneiting, Raftery, Strictly Proper Scoring Rules, Prediction, and Estimation, *JASA*, 2007

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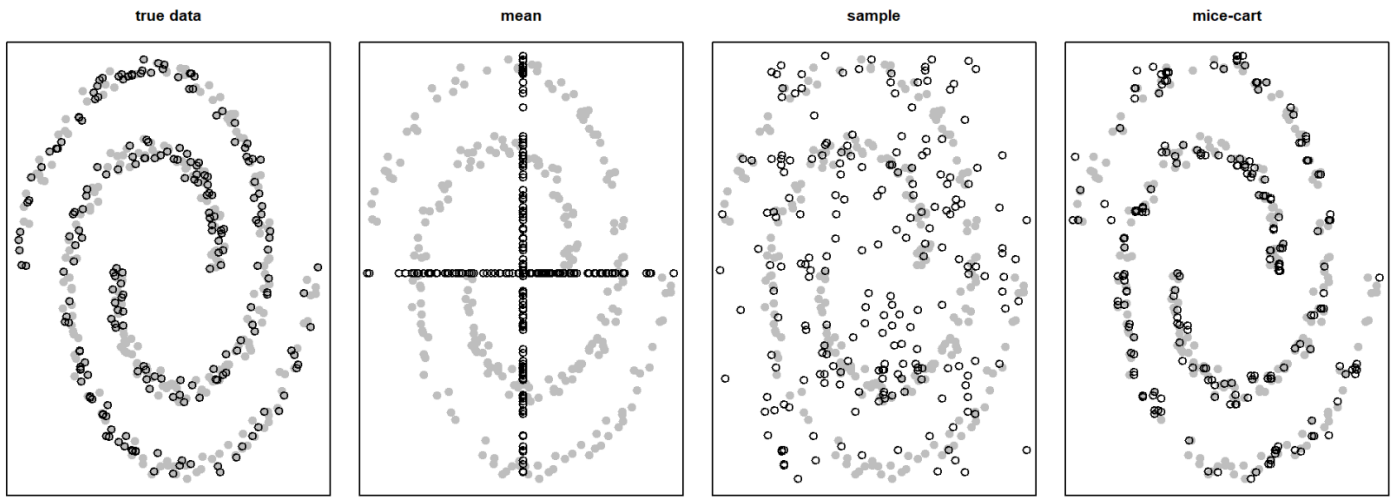

Imputation method	Mean	Sample	Mice-CART
Renormalized RMSE	0	-0.18	-0.22

[33] Székely & Rizzo. Energy statistics *Journal of stat. planning & inference*. 2013

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Distributional measures

- Energy score (distribution vs a point)

$$es(H, x) = \frac{1}{2}\mathbb{E}_{X,X' \sim H}[\|X - X'\|_{\mathbb{R}^d}] - \mathbb{E}_{X \sim H}[\|X - x\|_{\mathbb{R}^d}]$$

- The **energy** score can be used to score **distributional prediction/imputation**

Controlled simulation setting

- Generate complete data
- Mask some data according to MCAR/MAR/MNAR mechanism
- Learn a distributional imputation method H
- For any $x \in \mathbb{R}^d$, sample imputed values from H to estimate $es(H, x)$
- Average over $X \sim P^*$ (complete data distribution) to estimate

$$S(H, P^*) := \mathbb{E}_{Y \sim P^*}[es(H, Y)]$$

- The question of how to evaluate imputation methods becomes much harder when the **true underlying values are not available**.

A new procedure

- ▷ Consider a distribution κ on the subsets of $\{1, \ldots, d\}$
- ▷ For each $A \subset \{1, \ldots, d\}$, we let P_A^M be the marginal distribution of M on A. We denote $M_A \sim P_A^M$.
- ▷ We also let $H_A | M_A = m_A$, i.e. the distribution of an imputation H, given the missingness pattern m_A on the projection A.

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Imputation score of imputation H

$$S_{NA}^{\star}(H, P) = \mathbb{E}_{A \sim \kappa, M_A \sim P_A^M, X_A \sim H_{M_A}} \left[\log \left(\frac{p_A(X_A | M_A = \mathbf{0})}{h_{M_A}(X_A)} \right) \right].$$

A new procedure

Group observations into J groups according to their missing data pattern $M_1, \ldots, M_J$.

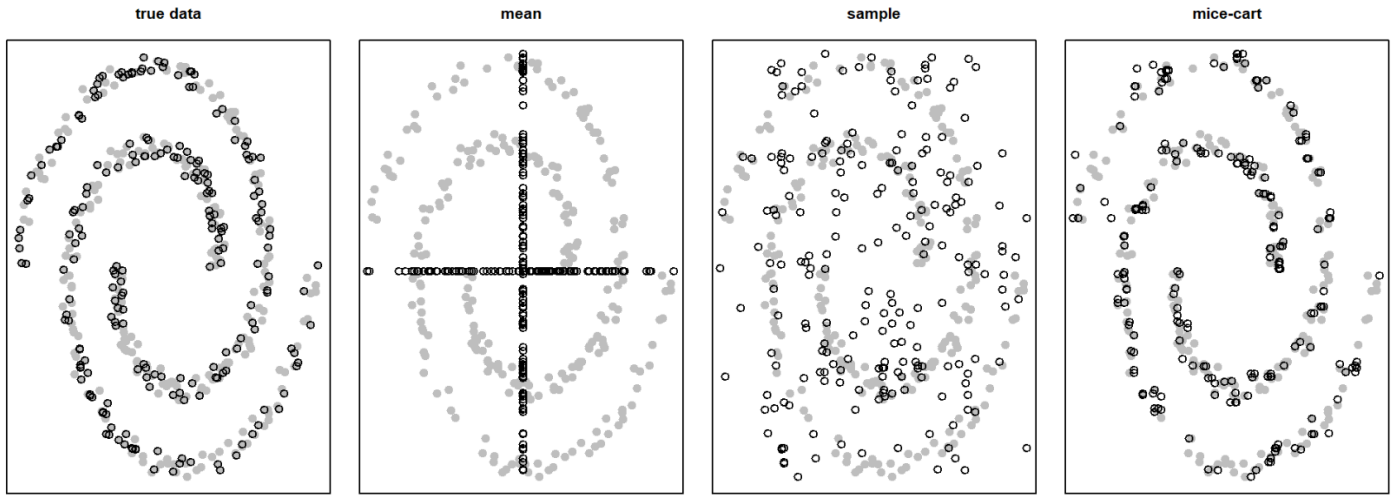
Procedure

For each missing pattern m among $M_1, \ldots, M_J$

1. Choose `num.proj` projections on $\{1, \ldots, d\}$ such that each projection contains at least one observed and one missing component.
2. Obtain the imputed data from pattern m, denoted by $\hat{X}_i$. Split them into two halves $\hat{X}_i^0$ and $\hat{X}_i^1$
3. For each projection A_k ($k = 1, \ldots,$ `num.proj`),
   a) Get the complete data $X_{A_k}^{comp}$ from the projected data X_{A_k}
   b) Get the projected imputed data $\hat{X}_{i,A_k}^0$
   c) Fit a forest with `num.trees.per.proj` to discriminate $X_{A_k}^{comp}$ from $\hat{X}_{i,A_k}^0$ (ensuring balanced classes).
4. Aggregate all forests and let $\hat{g}_A(x)$ be the probability output by the forest at x.
5. Compute the individual scores $\log \hat{g}_A(x)$ for $x \in \hat{X}_i^1$
6. Average all scores across all observations, missing patterns and imputed data sets (multiple imputation) to get the final imputation score.

Measures related to imputation quality

Imputation is a distributional task so one should use distributional measures[35][36] to assess its quality.



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Renormalized Energy score			

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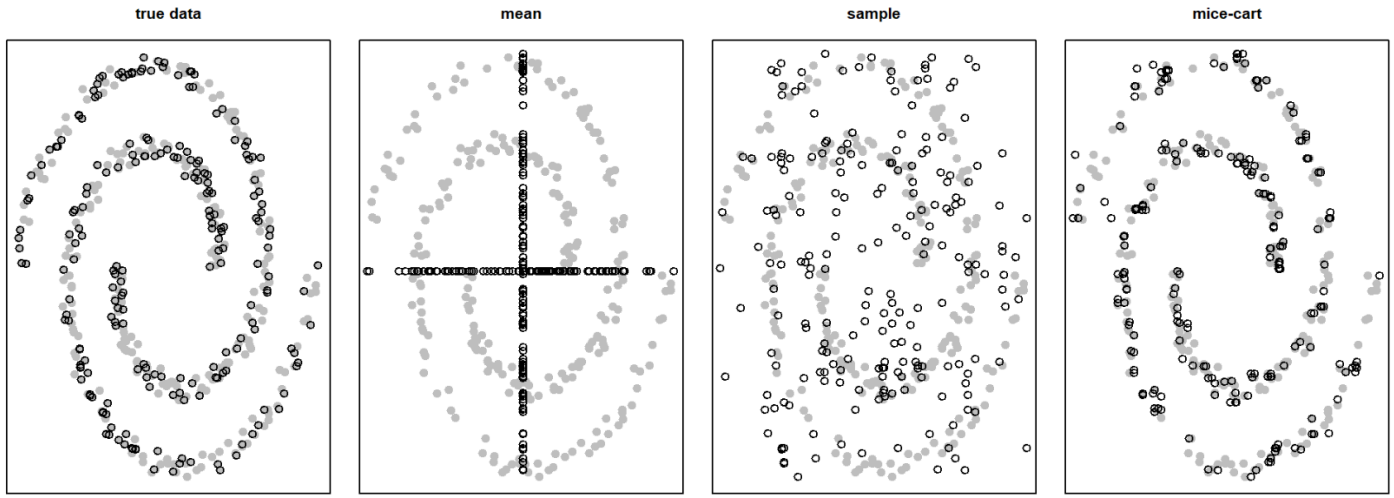

Imputation method	Mean	Sample	Mice-CART
Renormalized RMSE	0	-0.18	-0.22
Renormalized Energy score	-22.4	-1.39	0

[35] Székely & Rizzo. Energy statistics *Journal of stat. planning & inference*. 2013

[36] Gneiting, Raftery, Strictly Proper Scoring Rules, Prediction, and Estimation, *JASA*, 2007

Major characteristics of imputations

Imputation should

(1) be a distributional regression method,
(2) be able to capture nonlinearities in the data,
(3) be able to deal with distributional shifts in the observed variables,

- ▷ Conditional and marginal **distribution shifts** can occur for different patterns under MAR
- ▷ Conditional shifts are handled with FCS

Method	(1)	(2)	(3)
missForest (Stekhoven & Bühlmann, 2011)		✓	
mice-cart (Burgette & Reiter, 2010)	✓	✓	
mice-RF (Doove et al., 2014)	✓	✓	
mice-DRF (Näf et al., 2024)	✓	✓	
mice-norm.nob (Gaussian)	✓		✓
mice-norm.predict (Regression)			✓

MAR with shift in cond. distribution between patterns

- Example: two patterns $m_1 = (0, 0)$ and $m_2 = (1, 0)$, with $\Sigma = ((2, 1), (1, 1)))$ and **a shift**:

$$X \mid M = m_1 \sim N((0, 0), \Sigma))$$
$$X \mid M = m_2 \sim N((5, 5), \Sigma)).$$

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$$X \mid M = m_2 \sim N((5, 5), \Sigma)).$$

• A special case of MAR: conditional distributions are the same across patterns:

$$X_1|X_2, M = m_1 = X_1|X_2, M = m_2.$$

Definition (Conditional indep. MAR - CIMAR)

For all $m, m' \in \mathcal{M}, x \in \mathcal{X}$,

$$p^*(o^c(x, m) \mid o(x, m), M = m') = p^*(o^c(x, m) \mid o(x, m)).$$

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Beware! Even in this case, the joint distribution varies across pattern, since the marginal distribution of X_2 changes

Forests generalize poorly outside of the training set

- Example: two patterns $m_1 = (0, 0)$ and $m_2 = (1, 0)$, with $\Sigma = ((2, 1), (1, 1))$ and **a shift** $X \mid M = m_1 \sim N((0, 0), \Sigma))$, $X \mid M = m_2 \sim N((5, 5), \Sigma))$.

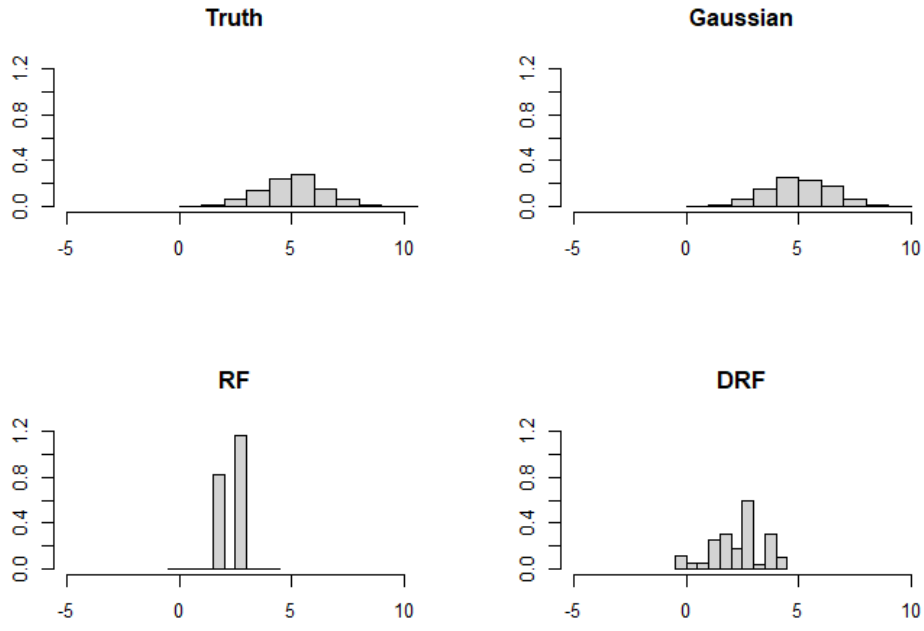


Figure: True distribution against a draw from different imputation methods.

DRF, a distributional method, fails to deal with covariate shift

▷ Imputation should be centered around 5.

MAR with shifts in cond. distribution between patterns

Consider $X \in \mathbb{R}^3$ with three different missing patterns:

$$m_1 = (0,0,0), \quad m_2 = (1,0,0) \quad \text{and} \quad m_3 = (1,1,0).$$

MCAR: No change allowed.

For all $m, m' \in \mathcal{M}, x \in \mathcal{X}$, $p^*(x) = p^*(x \mid M = m) = p^*(x \mid M = m')$

CIMAR: No conditional changes allowed

$p^*(x_1, x_2 \mid x_3, M = m_1) = p^*(x_1, x_2 \mid x_3, M = m_2) = p^*(x_1, x_2 \mid x_3, M = m_3) = p^*(x_1, x_2 \mid x_3)$

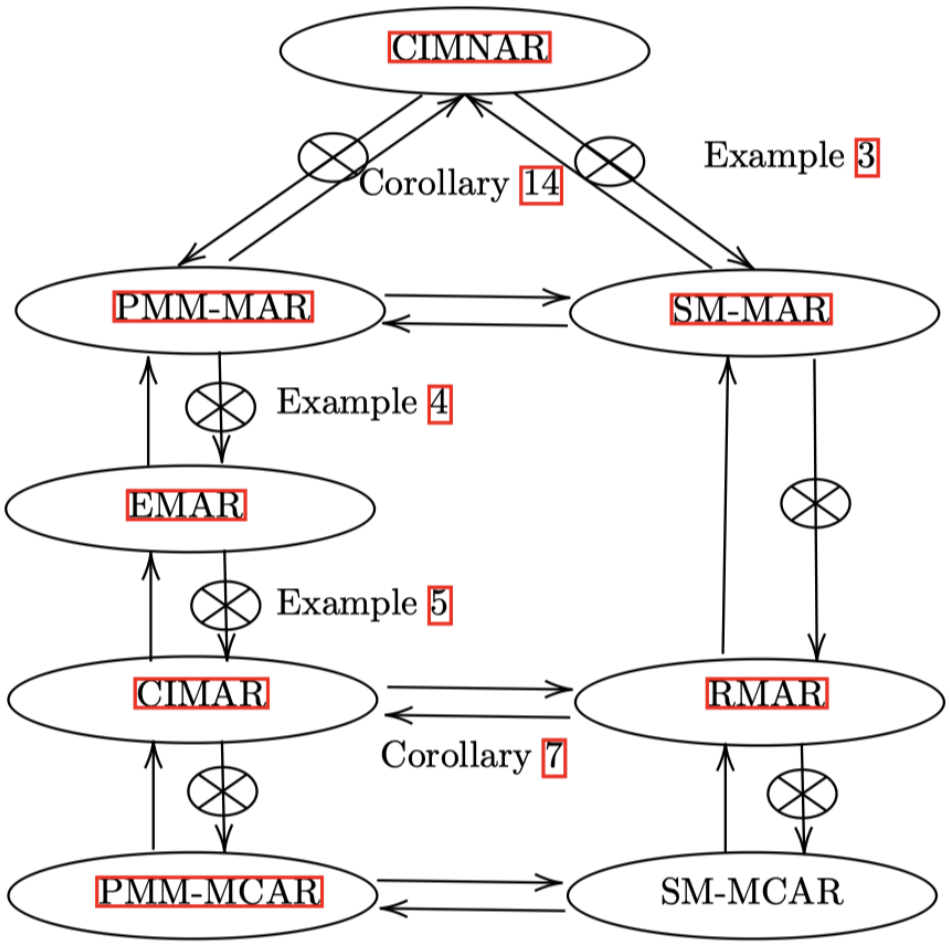
Distrib. of $X_1, X_2 \mid X_3$ is not allowed to change from one pattern to another, though the marginal distrib. of X_3 can change.

PMM-MAR: many changes allowed

$p^*(x_1, x_2 \mid x_3, M = m_3) = p^*(x_1, x_2 \mid x_3)$

Both distrib. of observed variables and conditional ones can change from pattern to pattern.

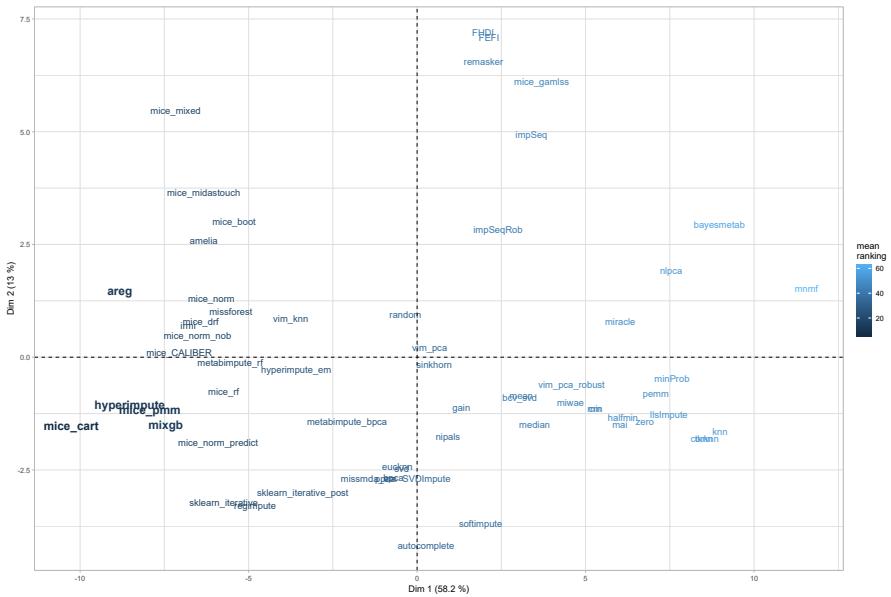
Relationships between the M(N)AR conditions[37]



[37] **Naf**, Scornet **J.**. (2024). What is a good imputation under MAR. *Submitted.*

Benchmarking imputation methods

- 65 methods (R & Python)
- 14 datasets: 100-50000 observations and 3-400 features
- 10-30 % NA MCAR, MAR, Standardized energy distance



- Mice-cart[38], aregImpute (close to mice+splines+pmm)[39], Hyperimpute (mice + model selection RF, XGBoost, Logistic Reg., etc)[40], Mice mixed[41]

[38] Buuren & Groothuis-O. (2011). Multivariate imputation by chained equations in R. *JSS*.
[39] Harrell & Dupont (2018). Hmisc: Harrell miscellaneous. R package. Stat. Comput.
[40] Jarrett et al. (2022). Hyperimpute: Gen. iter. imput. with automatic model selection. *ICML*.
[41] Varga (2020). missCompare: Intuitive Missing Data Imputation. R package. Stat. Comput.

Take home message on inference & imputation

- Different missing data scenario designed for likelihood inference (e.g. EM algorithm) but that can be very complex (distribution shift in MAR).
- Use single imputation only for point estimates
- In general, look for an imputation that preserve the joint distribution of the data
- Compare imputation methods with distributional metrics like energy distance
- **Multiple imputation** aims at estimating the parameters and their variability taking into account **the uncertainty of the missing values**
- Use Multiple imputation to get confidence intervals
- mice-DRF promising (code available) - mice-Engression[42]

[42] Shen & Meinshausen (2024). Engression: extrapolation through the lens of distributional regression. *JRSS B.*

Summary

1. Missing values mechanism
2. Single Imputation
3. Multiple Imputation
4. Imputation quality
5. Supervised Learning with Missing values
   - Decision trees as PbP predictors
   - Impute-then-regress procedures with consistent predictors
6. Linear models
   - Linear regression: A pattern-by-pattern approach
   - Linear regression: Impute-then-regress procedures via zero-imputation
   - Classification with missing values
7. Conclusion

Formalizing the problem

- **Assumption** - The response Y is a function of the (unavailable) complete data plus some noise:

$$Y = f^\star(X) + \varepsilon, \quad X \in \mathbb{R}^d, \; Y \in \mathbb{R}.$$

- Optimization problem:

$$\min_{f:(\mathbb{R}\cup\{\texttt{NA}\})^d \mapsto \mathbb{R}} \mathcal{R}(f) := \mathbb{E}\left[\left(Y - f(\widetilde{X})\right)^2\right]$$

- A Bayes predictor is a minimizer of the risk. It is given by:

$$\tilde{f}^\star(\widetilde{X}) := \mathbb{E}\left[Y | X_{obs(M)}, M\right] = \mathbb{E}\left[f(X) | X_{obs(M)}, M\right]$$

  where $M \in \{0,1\}^d$ is the missingness indicator.

- The Bayes rate $\mathcal{R}^\star$ is the risk of the Bayes predictor: $\mathcal{R}^\star = \mathcal{R}(\tilde{f}^\star)$.
- A Bayes optimal function f achieves the Bayes rate, i.e, $\mathcal{R}(f) = \mathcal{R}^\star$.

Supervised learning with missing values

$\tilde{X} = X \odot (1 - M) + \texttt{NA} \odot M$. New feature space is $\widetilde{\mathbb{R}}^d = (\mathbb{R} \cup \{\texttt{NA}\})^d$.

$$Y = \begin{pmatrix} 4.6 \\ 7.9 \\ 8.3 \\ 4.6 \end{pmatrix} \quad \tilde{X} = \begin{pmatrix} 9.1 & \texttt{NA} & 1 \\ 2.1 & \texttt{NA} & 3 \\ \texttt{NA} & 9.6 & 2 \\ \texttt{NA} & 5.5 & 6 \end{pmatrix} \quad X = \begin{pmatrix} 9.1 & 8.5 & 1 \\ 2.1 & 3.5 & 3 \\ 6.7 & 9.6 & 2 \\ 4.2 & 5.5 & 6 \end{pmatrix} \quad M = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

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Finding the Bayes predictor.

$$f^\star \in \underset{f\colon\, \widetilde{\mathbb{R}}^d \to \mathbb{R}}{\operatorname{argmin}} \; \mathbb{E}\left[\left(Y - f(\tilde{X})\right)^2\right].$$

$$f^\star(\tilde{X}) = \sum_{m \in \{0,1\}^d} \mathbb{E}\left[Y | X_{obs(m)}, M = m\right] \; \mathbb{1}_{M=m}$$

$\Rightarrow$ One model per pattern (2^d) (Rubin, 1984, generalized propensity score)

Make prediction with missing data great again

Bayes predictor.

$$f^\star(\tilde{X}) = \sum_{m \in \{0,1\}^d} \mathbb{E}\left[Y | X_{obs(m)}, M = m\right] \mathbb{1}_{M=m}$$

- Difficulty due to the half nature of the input space
- Worst case: 2^d models to learn

Two common strategies:

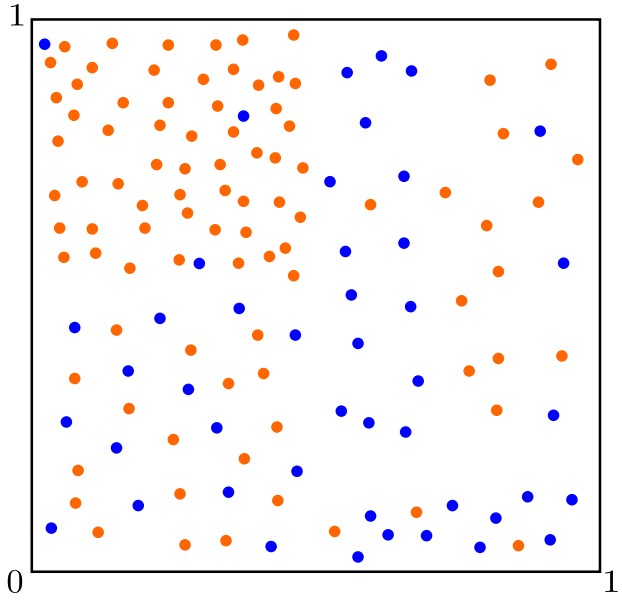
- **Impute-then-regress strategies** - impute the data then learn on the imputed data set
  - Computationally efficient but possibly inconsistent
- **Pattern-by-pattern strategies** - use a different predictor for each missing pattern
  - Consistent by design but intractable in most situations

CART (Classification And Regression Tree, 1984)

Built by recursively splitting cells until some stopping criterion is satisfied.

Find the feature $j^\star$, the threshold $z^\star$ which minimises the loss

$$(j^\star, z^\star) \in \underset{(j,z)\in\mathcal{S}}{\operatorname{argmin}} \mathbb{E}\Big[\big(Y - \mathbb{E}[Y|X_j \leqslant z]\big)^2 \cdot \mathbb{1}_{X_j \leqslant z} + \big(Y - \mathbb{E}[Y|X_j > z]\big)^2 \cdot \mathbb{1}_{X_j > z}\Big].$$



$k = 0$

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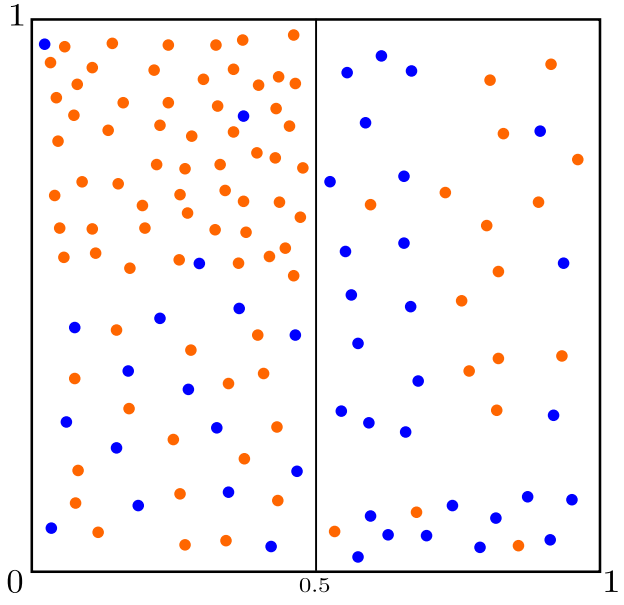
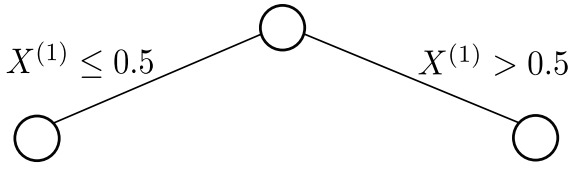


$k = 0$

$k = 1$



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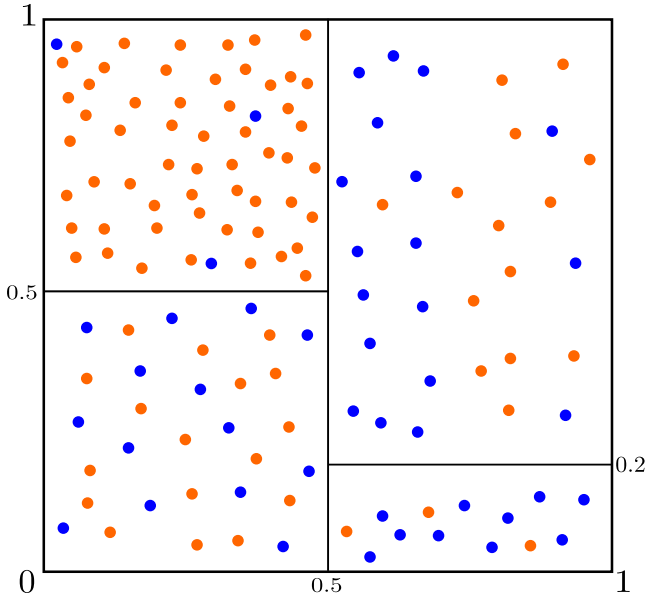
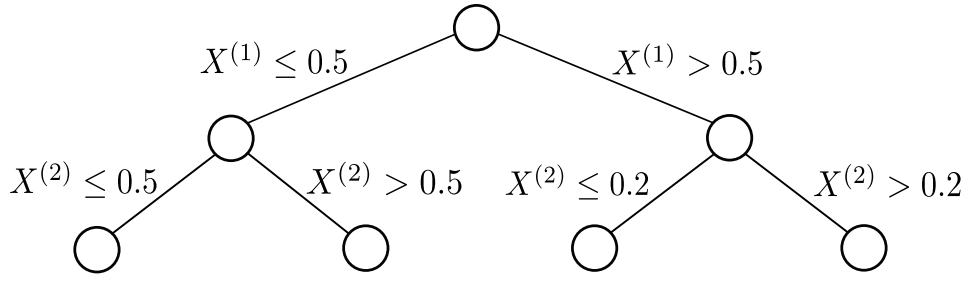


$k = 0$

$k = 1$

$k = 2$



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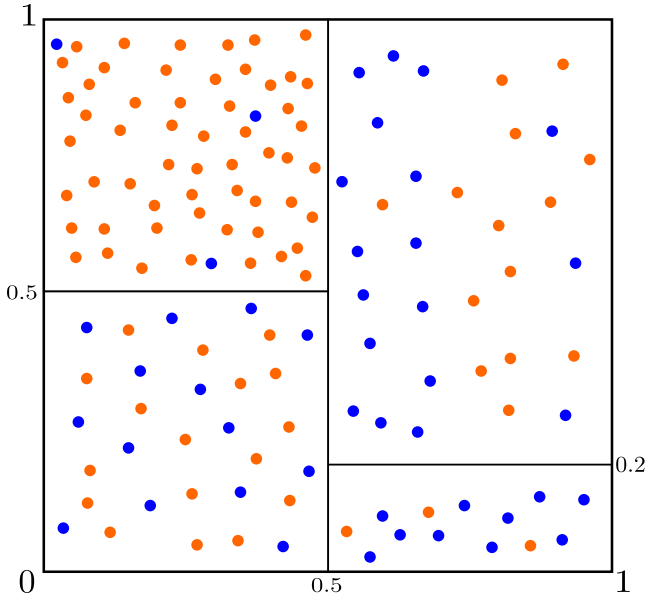
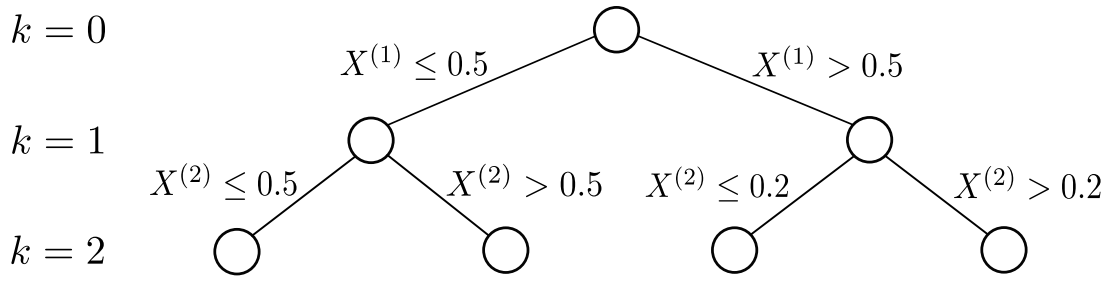




Two difficulties with missing data

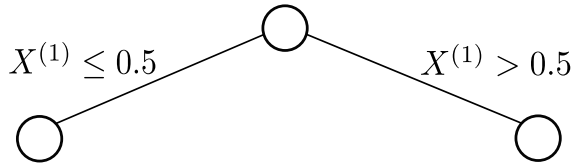
- How to find the best split?
- How to propagate missing data down the tree?

CART with missing values

	X_1	X_2	Y
1			
2	NA		
3	NA		
4			

$k = 0$

$k = 1$

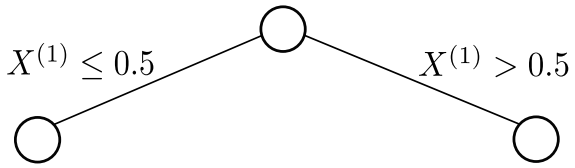


CART with missing values

	X_1	X_2	Y
1			
2	NA		
3	NA		
4			

$k = 0$

$k = 1$



Two steps:

1. For each variable, compute the splitting criterion on observed values only (e.g., 1 & 4 for X_1)

$$\mathbb{E}\Big[\big(Y - \mathbb{E}[Y|X_j \leqslant z, M_j = 0]\big)^2 \cdot \mathbb{1}_{X_j \leqslant z, M_j = 0} + \big(Y - \mathbb{E}[Y|X_j > z, M_j = 0]\big)^2 \cdot \mathbb{1}_{X_j > z, M_j = 0}\Big].$$

CART with missing values

	X_1	X_2	Y
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2	NA		
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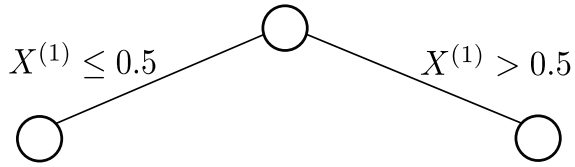

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2. Propagate observations (2 & 3) with missing values?
   - ▷ Probabilistic split: $\mathcal{B}ernoulli(\#L/(\#L + \#R))$ (`C4.5`)
   - ▷ Block: Send all to a side by minimizing the error (`lightgbm`)
   - ▷ Surrogate split: Search another variable that gives a close partition (rpart)

Missing incorporated in attribute (MIA)[43]

One step: select the variable, the threshold and propagate missing values

1. $\{\widetilde{X}_j \leqslant z \text{ or } \widetilde{X}_j = \texttt{NA}\}$ vs $\{\widetilde{X}_j > z\}$
2. $\{\widetilde{X}_j \leqslant z\}$ vs $\{\widetilde{X}_j > z \text{ or } \widetilde{X}_j = \texttt{NA}\}$
3. $\{\widetilde{X}_j \neq \texttt{NA}\}$ vs $\{\widetilde{X}_j = \texttt{NA}\}$.

- The splitting location z depends on the missing values
- **Missing values treated like a category** (well to handle $\mathbb{R} \cup \texttt{NA}$)
- Good for informative pattern, target one model per pattern:

$$\mathbb{E}\left[Y \middle| \tilde{X}\right] = \sum_{m \in \{0,1\}^d} \mathbb{E}\left[Y | X_{obs(m)}, M = m\right] \mathbb{1}_{M=m}$$

- Implementations `grf/partykit package`, `XGBoost`
- Extremely **good performances** in practice **for any mechanism**

[43] Twala et al. (2008). Methods for coping with missing data in decision trees. *Pattern Recog.*

Impute-then-Regress procedures

- Impute-then-Regress procedures consist in
  1. Impute missing values
  2. train a supervised learning algorithm on the imputed data set.

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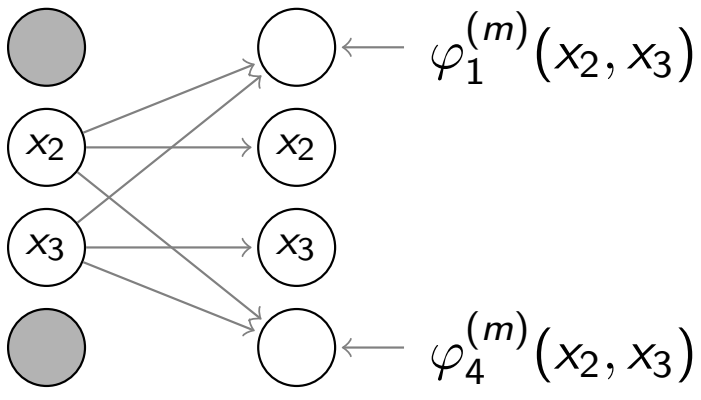
$$g \circ \Phi, \text{ where } \Phi \in \mathcal{F}^I, \; g : \mathbb{R}^d \mapsto \mathbb{R}.$$



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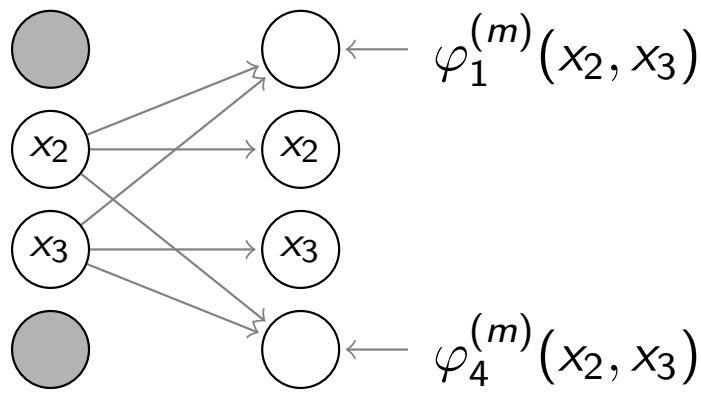

where imputation functions $\Phi \in \mathcal{F}^I$ are of the form:

Can Impute-then-Regress procedures be Bayes optimal?

Impute-then-Regress procedures are Bayes optimal

Given an imputation function Φ, we define $g^\star_\Phi$ the minimizer of the population risk on imputed data as

$$g^\star_\Phi \in \underset{g:\mathbb{R}^d \mapsto \mathbb{R}}{\text{argmin}} \quad \mathbb{E}\left[\left(Y - g \circ \Phi(\widetilde{X})\right)^2\right].$$

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Theorem (Le Morvan et al., 2021)

Assume that X admits a density, the response Y is generated as $Y = f^\star(X) + \varepsilon$ and $\Phi \in \mathcal{F}^I_\infty$ (C^∞ imputation functions). Then,

- *for all missing data mechanisms,*
- *and for almost all imputation functions,*

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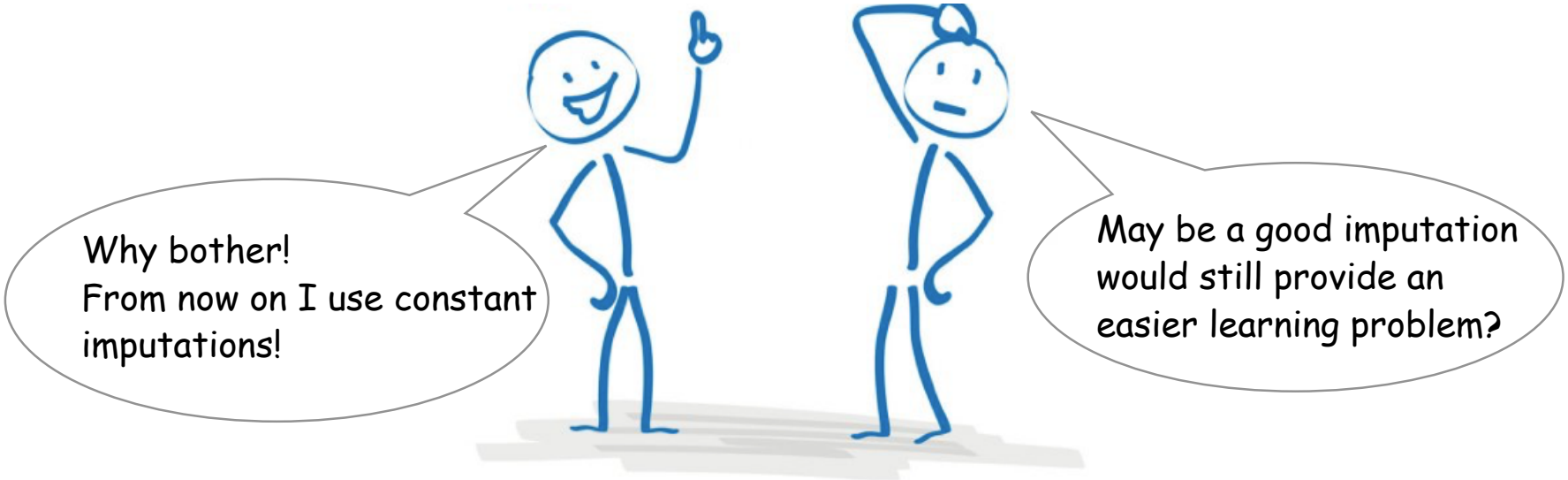
For almost all imputation functions, and all missing data mechanisms, a universally consistent algorithm trained on the imputed data is a consistent procedure.

Which imputation function should one choose?



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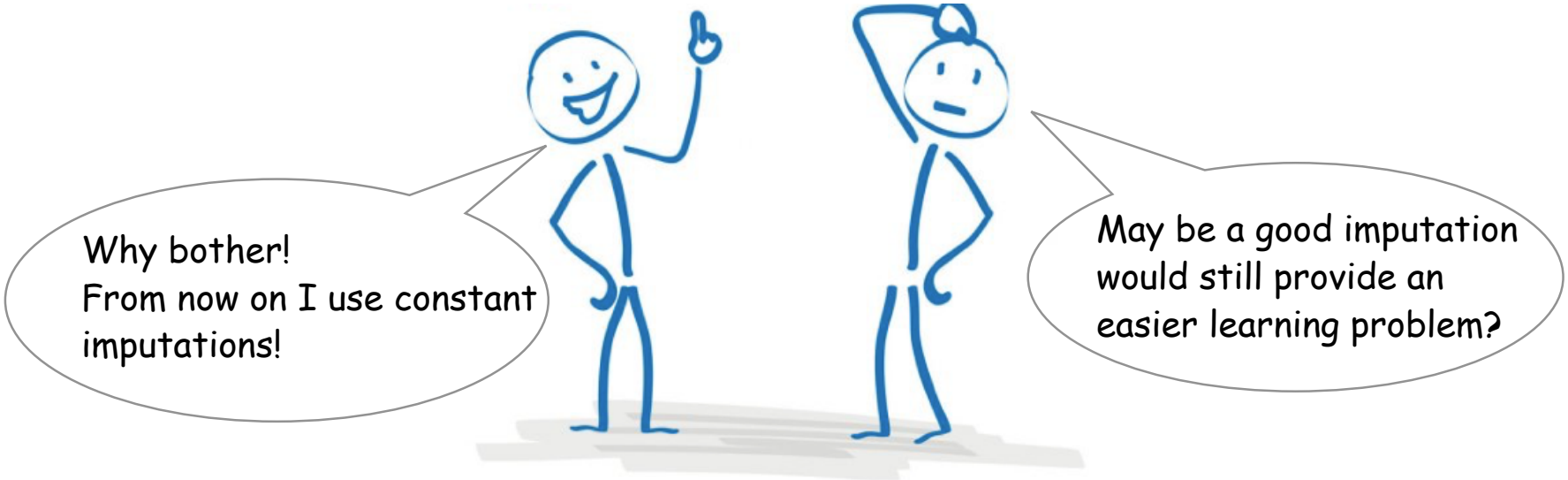

Question *Are there continuous Impute-then-Regress decompositions of Bayes predictors?*

From now on, we suppose $f^\star$ (Byes predictor with complete data) is smooth and consider the conditional expectation Φ^{CI}.

Learning on conditionally imputed data

Question *What can we say about the optimal predictor on the conditionally imputed data:* $g^{\star}_{\Phi^{CI}} \circ \Phi^{CI}$ *?*

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Theorem (Le Morvan et al., 2021)

Suppose that $f^{\star} \circ \Phi^{CI}$ *is not Bayes optimal, and that the probability of observing all variables is strictly positive, i.e.,* $P(M = \mathbf{0}, X = x) > 0$*, for all* x*. Then there is no continuous function* g *such that* $g \circ \Phi^{CI}$ *is Bayes optimal.*

- In the above setting, $g^{\star}_{\Phi^{CI}}$ is not continuous. Thus, imputing via conditional expectation leads to a difficult learning problem.
- Almost all imputations lead to consistent estimators but some ease the training of the supervised learning algorithm.

Imputation-then-regress: does imputation matter?

Adding the mask to the input (one mask per feature):

$$\begin{array}{cc} X_1 & X_2 \\ \left(\begin{array}{cc} 1 & 2 \\ 3 & \mathbf{NA} \\ \mathbf{NA} & 4 \end{array}\right) & \rightarrow \end{array} \begin{array}{cccc} X_1 & X_2 & M_1 & M_2 \\ \left(\begin{array}{cccc} 1 & 2 & 0 & 0 \\ 3 & \mathbf{NA} & 0 & \mathbf{1} \\ \mathbf{NA} & 4 & \mathbf{1} & 0 \end{array}\right) \end{array}$$

From an empirical study over 19 datasets[44]:

[44] M. Le Morvan, G. Varoquaux, Imp. for pred.: beware of diminish. returns. (ICLR2025)

[45] Mike et al. (2023). The Missing Indicator Method: From Low to High Dimensions. SIGKDD.

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From an empirical study over 19 datasets[44]:

- ▷ Imputation accuracy matters less when using expressive models or when incorporating the mask as complementary inputs[45]
- ▷ Imputation accuracy matters much more for generated linear outcomes than for real-data outcome
- ▷ Adding the mask as input is beneficial for prediction performances even for MCAR settings, where missingness is uninformative.

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Investing in more flexible models is more efficient than investing in more complex imputations.

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Summary so far

Bayes predictor

$$f^\star(\tilde{X}) = \sum_{m \in \{0,1\}^d} \mathbb{E}\left[Y | X_{obs(m)}, M = m\right] \mathbb{1}_{M=m}$$

Two common strategies:

- Impute-then-regress strategies - impute the data then learn on the imputed data set
  - Computationally efficient but possibly inconsistent
  - Consistent if used with a non-parametric learning algorithm (forests, tree boosting, nearest neighbor...)
- Pattern-by-pattern strategies - use a different predictor for each missing pattern
  - Consistent by design but intractable in most situations

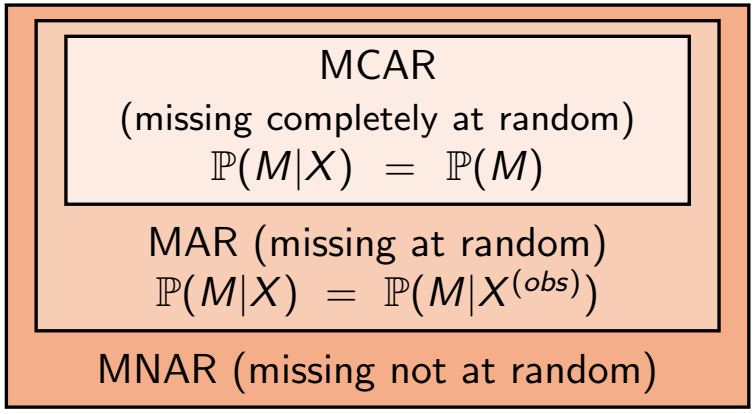
Summary

1. Missing values mechanism
2. Single Imputation
3. Multiple Imputation
4. Imputation quality
5. Supervised Learning with Missing values
   - Decision trees as PbP predictors
   - Impute-then-regress procedures with consistent predictors
6. Linear models
   - Linear regression: A pattern-by-pattern approach
   - Linear regression: Impute-then-regress procedures via zero-imputation
   - Classification with missing values
7. Conclusion

Missing data and linear models

Our aim

Predict on new data, which may contain missing entries.



Linear model

$$Y = X^T \beta^\star + \text{noise}$$

- $Y \in \mathbb{R}$ (regression) outcome is always observed
- $X \in \mathbb{R}^d$ contains missing values!
- $\beta^\star$ model parameter

Linear models do not remain linear

Let

$$Y = X_1 + X_2 + \varepsilon,$$

where $X_2 = \exp(X_1) + \varepsilon_1$. Now, assume that only X_1 is observed. Then, the model can be rewritten as

$$Y = X_1 + \exp(X_1) + \varepsilon + \varepsilon_1,$$

where $f(X_1) = X_1 + \exp(X_1)$ is the Bayes predictor.

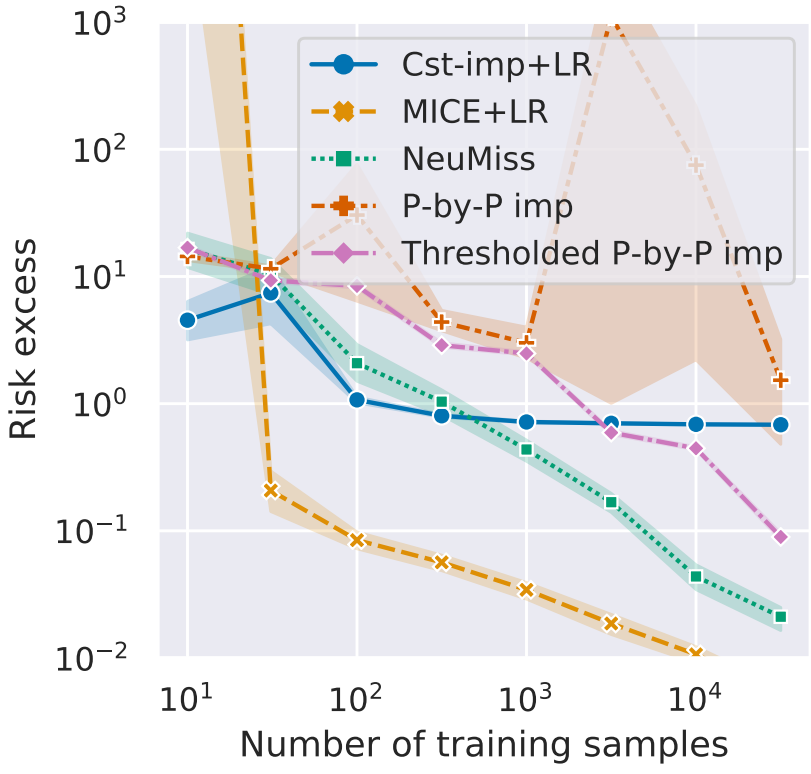
Here, the submodel for which only X_1 is observed is not linear.

$\Rightarrow$ There exists a large variety of submodels for a same linear model.
$\Rightarrow$ Submodel natures depend on the structure of X and on the missing-value mechanism.

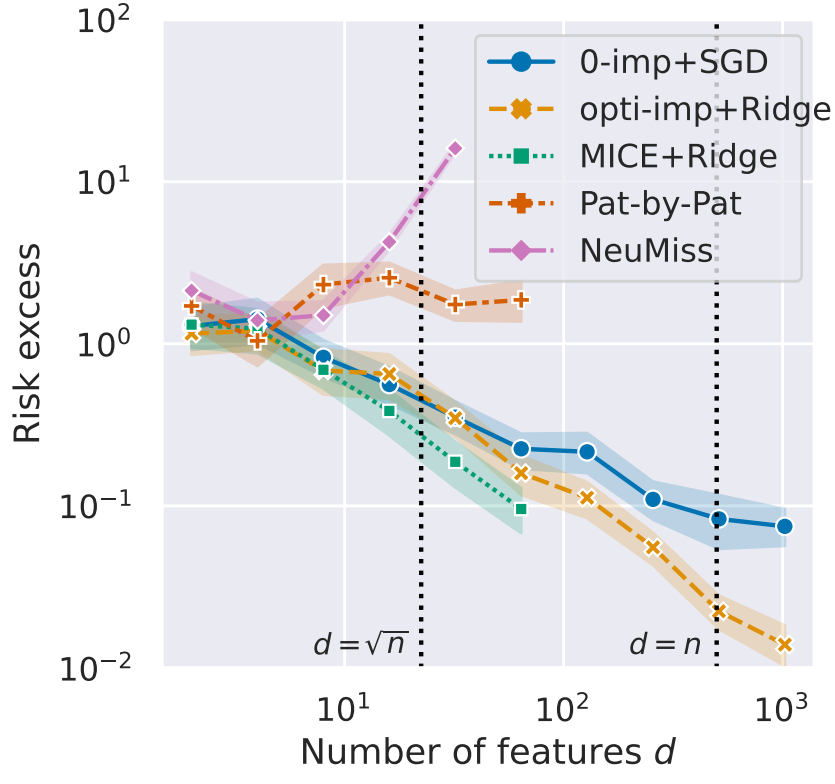
Handling missing values in linear models for prediction

2 possible approaches

- ▷ Patter-by-pattern methods
- ▷ Impute-then-regress procedures

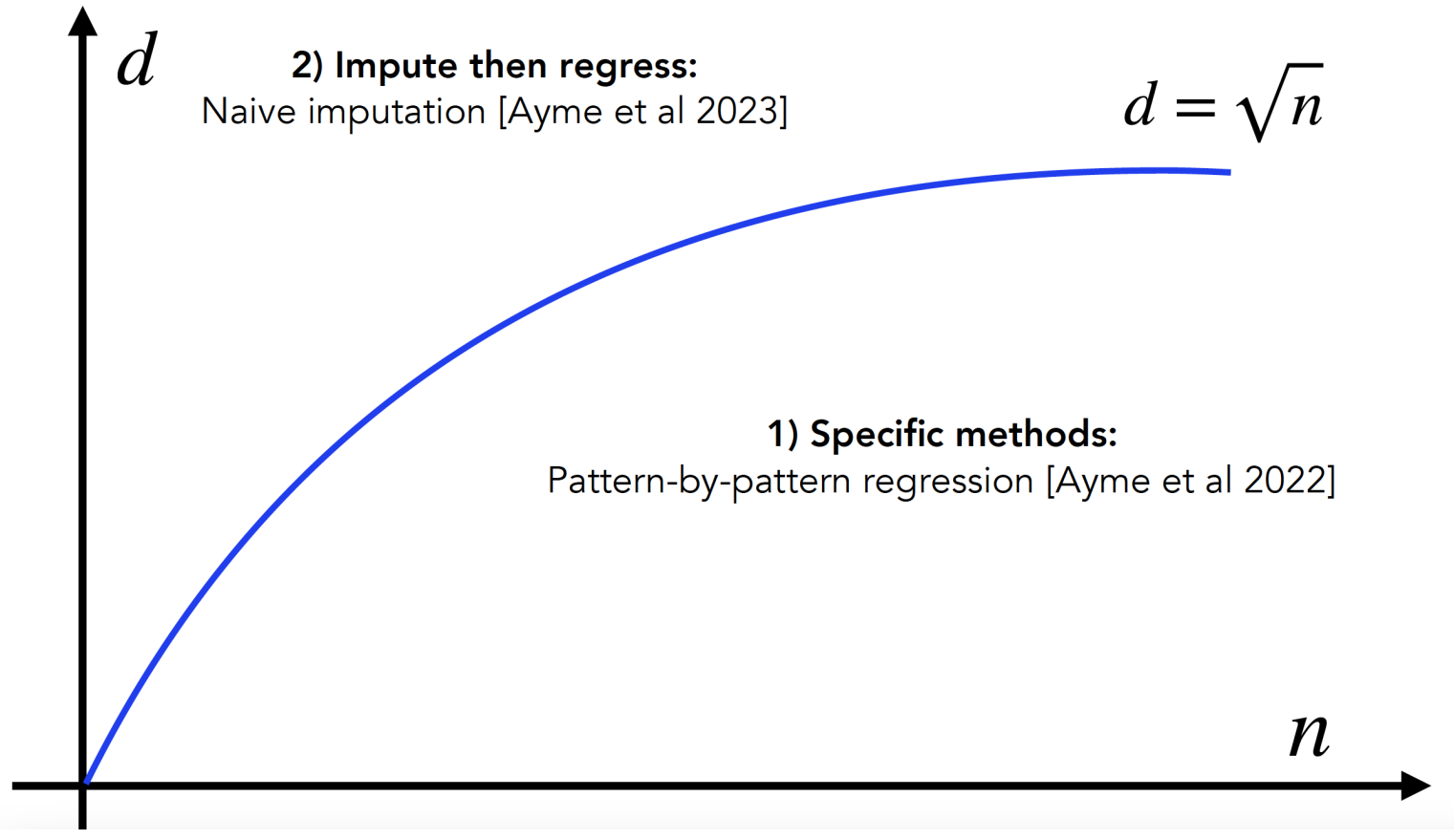


Fixed dimension



Fixed sample size

Different strategies for prediction



Specific methods: formalization

- Dataset $\mathcal{D}_n = \{(Z_i, Y_i), i \in [n]\}$ where

$$Z_i = (X_{obs(M_i)}, M_i).$$

- New test point $Z = (X_{obs(M)}, M)$ (with unknown target Y).

Goal in prediction

Find a linear function $\widehat{f}$ that minimizes the risk

$$R_{\text{miss}}(\widehat{f}) = \mathbb{E}\left[\left(\widehat{f}(Z) - Y\right)^2\right].$$

Pattern-by-pattern Bayes predictor

Consider either

- $X \sim \mathcal{N}(\mu, \Sigma)$ Gaussian (G)

or,

- $X|(M = m) \sim \mathcal{N}(\mu^m, \Sigma^m)$ Gaussian pattern mixture model (GPMM)

Decompose the Bayes predictor

$$f^\star(Z) = \sum_{m \in \mathcal{M}} f_m^\star(X_{obs(m)}) \mathbb{1}_{M=m},$$

with $f_m^\star$ the Bayes predictor conditionally on the event $(M = m)$.

Proposition [Le Morvan et al 2020]

If [(MCAR or MAR) and G] or GPMM then, for all $m \in \mathcal{M}$,

$$f_m^\star \text{ is linear.}$$

A missing-distribution-free upper bound

Predictor $\widehat{f}(Z) = \sum_{m \in \mathcal{M}} \widehat{f}_m(X_{obs(m)}) \mathbb{1}_{M=m}$ (pattern-by-pattern OLS)
where $\widehat{f}_m$ is a modified least-square regression rule trained on

$$\mathcal{D}_m = \left\{ (X_{i,obs(m)}, Y_i), M_i = m \right\}.$$

Theorem (simplified) [Le Morvan et al. 2020] [Ayme, Boyer, Dieuleveut, S. 2022]

If [(MCAR or MAR) and G] or GPMM then

$$\mathbb{E}\left[\left(\widehat{f}(Z) - f^\star(Z) \right)^2 \right] \lesssim \log(n) 2^d \frac{d}{n}$$

where the constant depends on the level of noise.

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where the constant depends on the level of noise.

- ▷ This result does not depend on the distribution of missing patterns.
- ▷ Number of parameters is $p := d2^d$. This result suffers from the curse of dimensionality even with small d.

A missing pattern distribution adaptive bound

Idea: Regression only on high frequency missing patterns

$$\widehat{f}(Z) = \sum_{m \in \mathcal{M}} \widehat{f}_m(X_{obs(m)}) \mathbb{1}_{M=m} \mathbb{1}_{|\mathcal{D}_m| \geqslant d}.$$

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Theorem [Ayme, Boyer, Dieuleveut, S. 2022]

$$\mathbb{E}\left[\left(\widehat{f}(Z) - f^\star(Z)\right)^2\right] \lesssim \log(n) \mathcal{E}_p\left(d/n\right),$$

with $\mathcal{E}_p\left(d/n\right) := \sum_m \min(p_m, d/n)$.

- ▷ Valid for MCAR, MAR and MNAR settings.
- ▷ Adaptive to missing data distribution via $\mathcal{E}_p\left(d/n\right) \leqslant \mathrm{Card}(\mathcal{M})(d/n)$.

Examples

1. Uniform distribution: $\mathcal{E}_p\left(\frac{d}{n}\right) = 2^d d/n$
2. Bernoulli distribution: $M_j \sim \mathcal{B}(\varepsilon)$ with $\varepsilon \leqslant d/n$: $\mathcal{E}_p\left(\frac{d}{n}\right) = d^2/n$

A lower bound

Let $\mathcal{P}_p$ be a class of data distributions $\begin{cases} X|(M=m) \sim \mathcal{N}(\mu^m, \Sigma^m) \\ \text{Linear model} \\ \mathbb{P}[M=m] = p_m \end{cases}$

$$\underset{\text{error}}{\text{Minimax}}(p) = \underbrace{\min_{\tilde{f}}}_{\text{Best algo}} \underbrace{\max_{\mathbb{P}\in\mathcal{P}_p}}_{\substack{\text{Worst case on a class} \\ \mathcal{P}_p \text{ of problems}}} \mathbb{E}_{\mathbb{P}}\left[(\tilde{f}(Z) - f^\star(Z))^2\right]$$

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Take-home messages

- ☞ For data regimes where n is large, several problems can be learned, even for MNAR.
- ☞ The procedure can be modified to adapt to the distribution of missing patterns.
- ☞ **The dimension is an issue**, even under the classical assumptions (MAR)

Impute-then-regress?

- Impute-then-regress method
  1. Impute the missing values by 0 to get X_{imp} (e.g., via `df.fillna(0)`)
  2. Perform a SGD regression

Impute-then-regress?

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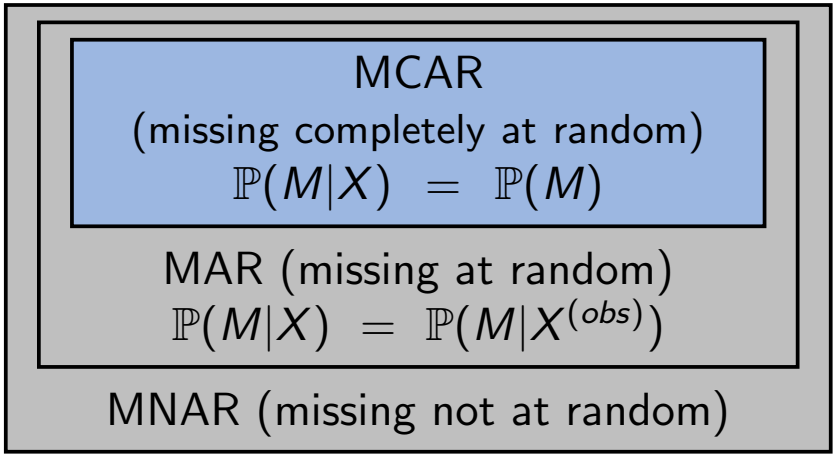
  1. Impute the missing values by 0 to get X_{imp} (e.g., via `df.fillna(0)`)
  2. Perform a SGD regression
- Focus on MCAR values: $M_1, \ldots, M_d \sim \mathcal{B}(\rho)$
  $\rho =$ probability to be observed



impute by 0= doesn't exploit observed values?

Risk decomposition

- $R^\star$ = optimal risk without missing data
- $R^\star_{\text{miss}}$ = optimal risk with missing data

$$\Delta_{\text{miss}} := R^\star_{\text{miss}} - R^\star \qquad \text{(missing data error)}$$

- $R_{\text{imp}}(\theta)$ = the risk of $f_\theta(X_{\text{obs}}, M) = \theta^\top X_{\text{imp}}$
- $R_{\text{imp}}(\theta^\star_{\text{imp}})$ = optimal risk of linear prediction after imputation by 0

$$\Delta_{\text{imp/miss}} := R_{\text{imp}}(\theta^\star_{\text{imp}}) - R^\star_{\text{miss}} \qquad \text{(imputation error)}$$

- Risk decomposition:

$$R_{\text{miss}}(f_\theta) = R^\star + \underbrace{\Delta_{\text{miss}} + \Delta_{\text{imp/miss}}}_{\text{missing data and imputation error}} + \underbrace{R_{\text{miss}}(f_\theta) - R_{\text{imp}}(\theta^\star_{\text{imp}})}_{\text{estimation/optimization error}}$$

Toy example: how imputed inputs disturb learning

- Complete model
  - $Y = X_1$
  - $X = (X_1, \ldots, X_1)$
  - $R^\star = 0$
  - $M_1, \ldots, M_d \sim \mathcal{B}(1/2)$

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- With imputed inputs and $\theta_1 = (1, 0, \ldots, 0)^\top$
  - $X_{\text{imp}}^\top \theta_1 = X_1 M_1$
  - $R_{\text{imp}}(\theta_1) = \frac{1}{2}\mathbb{E}\left[Y^2\right]$

- With imputed inputs and $\theta_2 = 2(1/d, 1/d, \ldots, 1/d)^\top$
  - $X_{\text{imp}}^\top \theta_2 = \frac{2}{d} X_1 \sum_j M_j$
  - $R_{\text{imp}}(\theta_2) = \frac{1}{d}\mathbb{E}\left[X_1^2\right]$
  - $\Delta_{\text{miss}} + \Delta_{\text{imp/miss}} \leqslant R_{\text{imp}}(\theta_2) - R^\star \leqslant \frac{1}{d}\mathbb{E}\left[Y^2\right]$

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correlation $\Rightarrow$ low imputation/missing values error ?

Learning w/ imputed-by-0 data = ridge reg?

- Ridge-regularized risk with complete data

$$R_\lambda(\theta) = R(\theta) + \lambda\|\theta\|_2^2$$

- **Standard in high-dimension settings**

Theorem [Ayme, Boyer, Dieuleveut, S. 2023]

Under the MCAR Bernoulli model of probability ρ of observation and $Var(X_j) = 1\ \forall j$,

$$R_{\text{imp}}(\theta) = R(\rho\theta) + \rho(1-\rho)\|\theta\|_2^2$$

Consequences

1. $\Delta_{\text{miss}} + \Delta_{\text{imp/miss}}$ = ridge bias for $\lambda = \frac{1-\rho}{\rho}$
2. $\theta^\star_{\text{imp}}$ on a small ball around 0 (implicit regularization)

☞ Imputed MCAR missing values seem to be at the same price of ridge regularization

Learning with low-rank and imputed-by-0 data

- **Low-rank data**: covariance matrix $\Sigma = [XX^\top]$ is

$$\Sigma = \sum_{j=1}^{r} \lambda_j v_j v_j^\top,$$

  with $\lambda_1 = \cdots = \lambda_r$ and $r \ll d$.
- Bias on low-rank data:

$$\Delta_{\text{miss}} + \Delta_{\text{imp/miss}} \lesssim \frac{1-\rho}{\rho} \frac{r}{d} \mathbb{E}[Y^2]$$

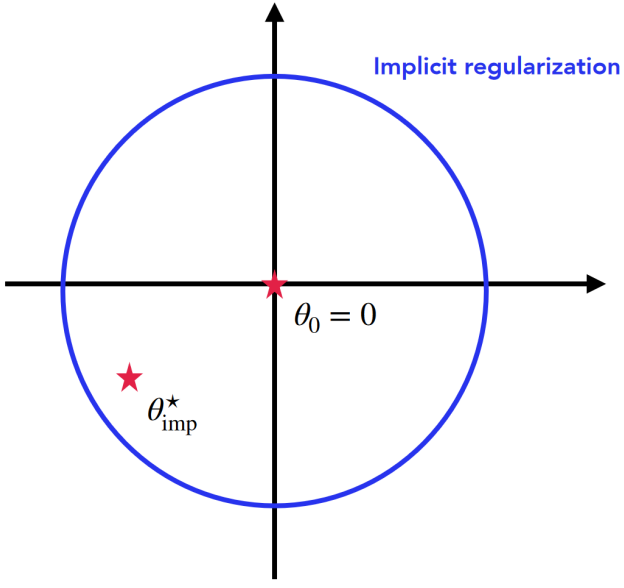
correlation $\Rightarrow$ low imputation/missing values error !

Learning with imputed-by-0 data via SGD

- Averaged SGD iterates:

$$\begin{cases} \theta_{\text{imp},t} & = \left[I - \gamma X_{\text{imp},t} X_{\text{imp},t}^\top\right] \theta_{\text{imp},t-1} + \gamma Y_t X_{\text{imp},t} \\ \bar{\theta}_{\text{imp},n} & = \frac{1}{n+1} \sum_{t=1}^{n} \theta_{\text{imp},t} \end{cases}$$

- Why use SGD ?
  1. Streaming online (one pass only)
  2. Minimizes directly the generalization risk R
  3. Friendly assumptions
  4. Leverage the implicit regularization of naive imputations choosing $\theta_{\text{imp},0} = 0$ and $\gamma = 1/d\sqrt{n}$.



Learning with imputed-by-0 data via SGD

Theorem [Ayme, Boyer, Dieuleveut, S. 2023]

Under classical assumptions for SGD,

$$\mathbb{E}\left[R_{\text{imp}}(\bar{\theta}_{\text{imp},n})\right] - R^\star \leqslant \Delta_{\text{miss}} + \Delta_{\text{imp/miss}} + \frac{d}{\sqrt{n}}\|\theta^\star_{\text{imp}}\|_2^2 + \frac{\text{noise variance}}{\sqrt{n}}$$

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- ▷ Example: low-rank setting

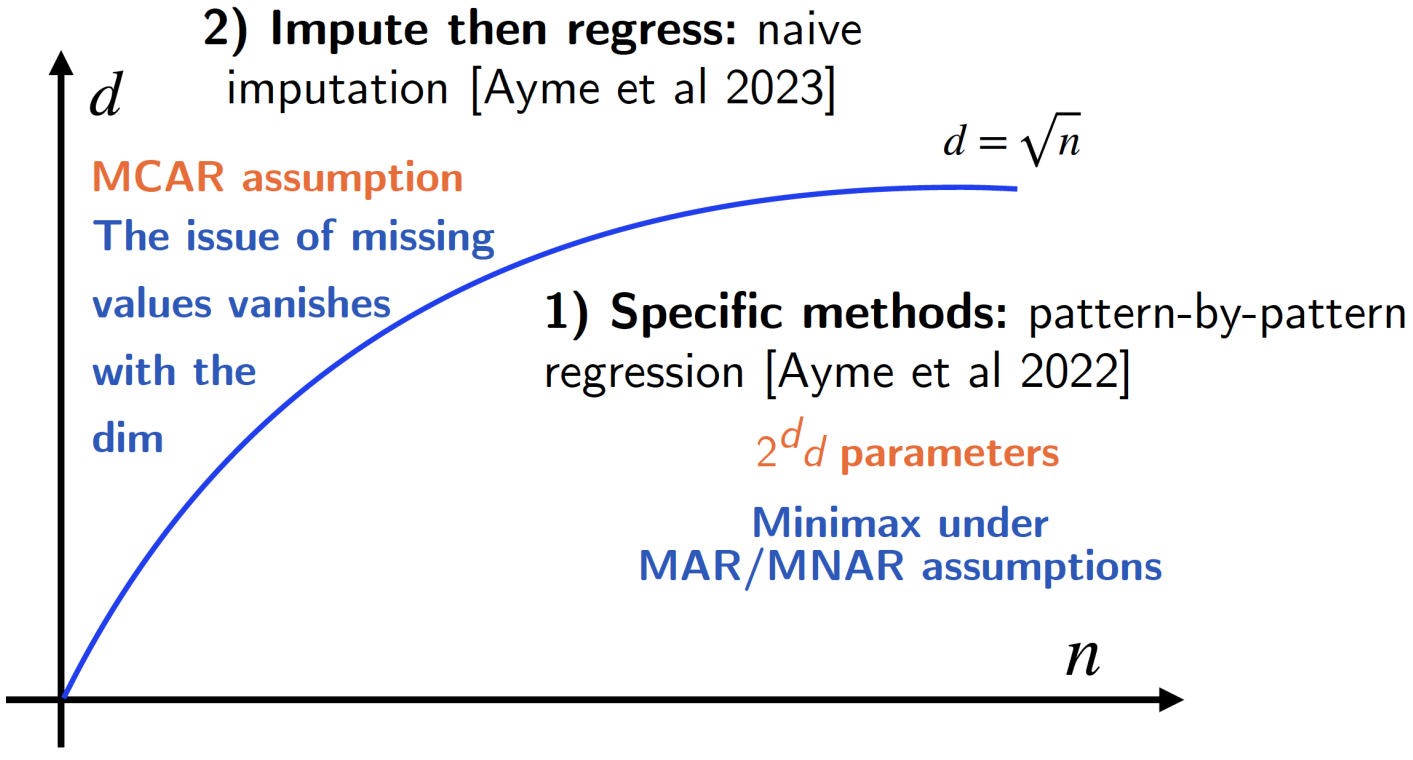
$$\mathbb{E}\left[R_{\text{imp}}(\bar{\theta}_{\text{imp},n})\right] - R^\star \lesssim \left(\frac{1}{\rho\sqrt{n}} + \frac{1-\rho}{d}\right)\frac{r}{d}\mathbb{E}Y^2 + \frac{\text{noise variance}}{\sqrt{n}}$$

- ▶ Imputation bias vanishes for $d \gg \sqrt{n}$

Naive imputation implicitly regularizes HD linear models

- ▷ MCAR inputs (observation rate$=\rho$)
- ▷ All in all

Performing standard linear regression on imputed-by-0 data $=$ Adding a ridge regularization w/ parameter $\lambda = \frac{\text{1-observation rate}}{\text{observation rate}}$



Linear Discriminant Analysis [46]

LDA

Let $\mathbb{P}(Y = 1) = 0.5$ and $\forall k \in \{-1, 1\}$, $X|Y = k \sim \mathcal{N}(\mu_k, \Sigma)$.

Bayes predictor for the complete case:

$$h^{\star}_{\text{comp}}(x) := \text{sign}\left((\mu_1 - \mu_{-1})^{\top} \Sigma^{-1} \left(x - \frac{\mu_1 + \mu_{-1}}{2} \right) \right).$$

[46] A primer on linear classification with missing data A.D.R. Lobo, A. Ayme, C. Boyer, E. Scornet

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Proposition: Bayes predictor for LDA+MCAR

Assume LDA + MCAR. Then the PbP Bayes classifier satisfies

$$h^{\star}_m(x_{\text{obs}(m)}) = \text{sign}\Big(\left(\mu_{1,\text{obs}(m)} - \mu_{-1,\text{obs}(m)} \right)^{\top} \Sigma^{-1}_{\text{obs}(m)} \times \left(x_{\text{obs}(m)} - \frac{\mu_{1,\text{obs}(m)} + \mu_{-1,\text{obs}(m)}}{2} \right) \Big).$$

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- ▷ PbP strategy is Bayes optimal
- ▷ Constant imputation is not optimal (if Σ is nondiagonal)
- ▷ Extension to MNAR scenarios (GPMM)

[46] A primer on linear classification with missing data A.D.R. Lobo, A. Ayme, C. Boyer, E. Scornet

Logistic Model

Logistic model

$\mathbb{P}[Y = 1|X] = \sigma(\beta_0^\star + \sum_j \beta_j^\star X_j)$ with $\sigma(t) = 1/(1 + e^{-t})$.

Bayes classifier: $g^\star(\widetilde{x}) = \mathbb{1}_{\eta^\star(\widetilde{x})>0.5}$ with $\eta^\star(\widetilde{x}) = \mathbb{E}[Y|\widetilde{X} = \widetilde{x}]$.

Ill-specified PbP logistic regression

Assume MCAR data in a logistic model for complete data with $X_1, \ldots, X_d$ independent Gaussian random variables. Let $m \in \{0, 1\}^d$ and assume that there exists a vector $\beta_m^\star \in \mathbb{R}^{|\mathrm{obs}(m)|+1}$ such that

$$\mathbb{P}\left(Y = 1|X_{\mathrm{obs}(m)}, M = m\right) = \sigma\left(\beta_{0,m}^\star + \sum_{j \in \mathrm{obs}(m)} \beta_{j,m}^\star X_j\right).$$

Then, for all $j \in \mathrm{mis}(m)$, $\beta_j^\star = 0$

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$$\mathbb{P}\left(Y = 1 | X_{\mathrm{obs}(m)}, M = m\right) = \sigma\left(\beta^\star_{0,m} + \sum_{j \in \mathrm{obs}(m)} \beta^\star_{j,m} X_j\right).$$

Then, for all $j \in \mathrm{mis}(m)$, $\beta^\star_j = 0$

- ▷ Logistic model cannot hold on complete data AND on data with a given missing pattern
- ▷ Constant imputation Impute-then-Logistic-Regression is ill specified

$$\mathbb{E}[Y | X_{\mathrm{obs}(M)}, M = m] = \mathbb{E}\Big[\mathbb{E}[Y|X] | X_{\mathrm{obs}(M)}\Big] = \mathbb{E}\Big[\sigma(X) | X_{\mathrm{obs}(M)}\Big]$$

$$\neq \sigma\left(\mathbb{E}[\beta^\star_0 + \sum_{j=1}^{d} \beta^\star_j X_j | X_{\mathrm{obs}(M)}]\right).$$

Theoretical Results[48]

Denote $\Phi(t)$ the probit function: $\Phi(t) = (2\pi)^{-1/2} \int_{-\infty}^{t} e^{-t^2/2} dt$,

Theorem

Assume a logistic model on complete data and a GPMM: $X|M = m \sim \mathcal{N}(\mu_m, \Sigma_m)$. Then, for all m, the Bayes probability on pattern m, $\eta^\star_m$, satisfies for all $x \in \mathbb{R}^{|obs(m)|}$,

$$\left| \eta^\star_m(x) - \sigma\left(\frac{\alpha_{0,m} + \alpha_m^\top x}{\sqrt{1 + (\pi/8)\tilde{\sigma}^2_m}} \right) \right| \leqslant 2\|\varepsilon\|_\infty \approx 0.036,$$

where $\varepsilon(t) = \Phi(t) - \sigma(t\sqrt{8/\pi})$, and $\alpha_{0,m}, \alpha_m, \tilde{\sigma}^2_m$.

Theoretical ground for understanding why PbP logistic regression performs well in practice while being ill-specified.

See also[47]

[47] K.A. Verchand, A. Montanari, High-dimensional logistic regression with missing data: Imputation, regularization, and universality

[48] C. Muller, E. Scornet, J. Josse, When Pattern-by-Pattern Works: Theoretical and Empirical Insights for Logistic Models with Missing Values

Methods evaluated

- Pattern-by-pattern (`PbP`): Logistic regression on each pattern

Methods evaluated

- Pattern-by-pattern (`PbP`)
- Mean imputation (`Mean.IMP`): Mean per covariate

Methods evaluated

- Pattern-by-pattern (`PbP`)
- Mean imputation (`Mean.IMP`)
- Fully specified (`SAEM`): Fully parametrized model, assuming normal covariates + logistic regression, optimized by Iterative EM

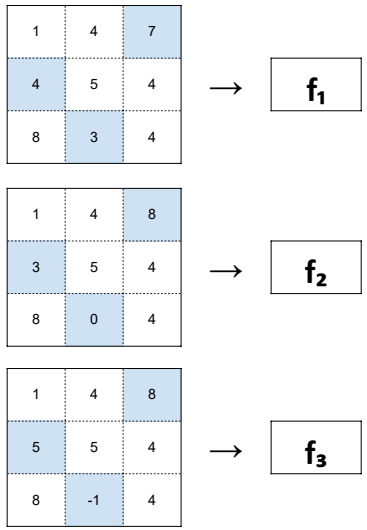
Methods evaluated

- Pattern-by-pattern (`PbP`)
- Mean imputation (`Mean.IMP`)
- Fully specified (`SAEM`)
- Imputation by MICE (`MICE.IMP`): Iterative imputation by iterative MICE algorithm

Methods evaluated

- ▷ Pattern-by-pattern (`PbP`)
- ▷ Mean imputation (`Mean.IMP`)
- ▷ Fully specified (`SAEM`)
- ▷ Imputation by MICE (`MICE.IMP`)

  → Allow multiple imputations (`MICE.`K`.IMP`): Fit logistic on each dataset, average predictions



Methods evaluated

- ▷ Pattern-by-pattern (`PbP`)
- ▷ Mean imputation (`Mean.IMP`)
- ▷ Fully specified (`SAEM`)
- ▷ Imputation by MICE (`MICE.IMP`)
  - → Allow multiple imputations (`MICE.`K`.IMP`)
  - → Add M during imputation process (`MICE.M.IMP`)

X'

1	4	NA	0	0	1
NA	5	4	1	0	0
8	NA	4	0	1	0
NA	5	4	1	0	0
1	3	1	0	0	0
NA	1	4	1	0	0
7	8	4	0	0	0
4	5	NA	0	0	1

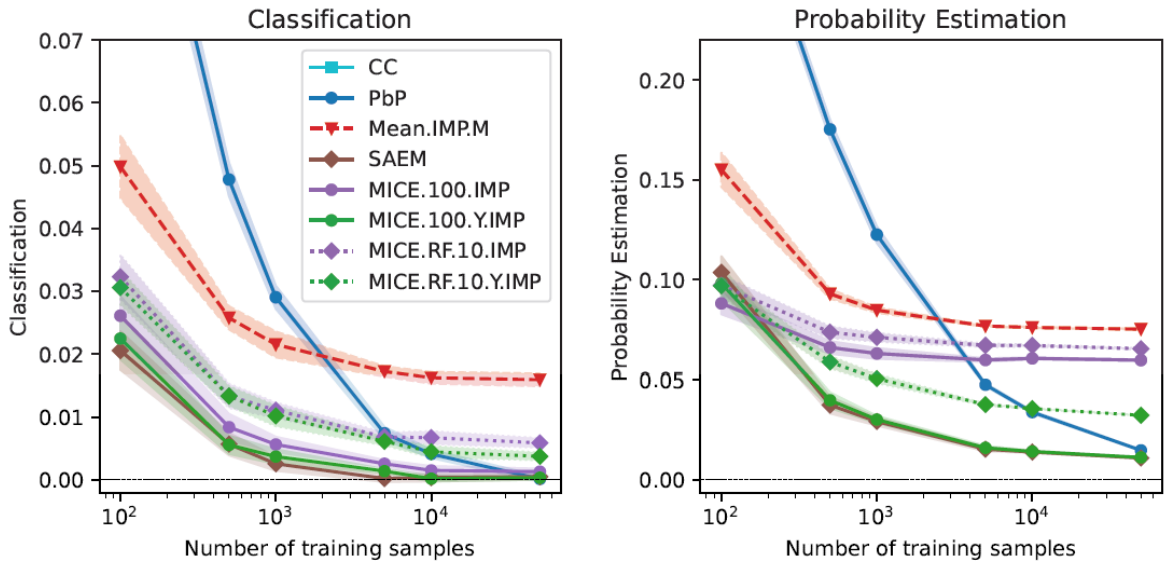
Methods evaluated

- ▷ Pattern-by-pattern (`PbP`)
- ▷ Mean imputation (`Mean.IMP`)
- ▷ Fully specified (`SAEM`)
- ▷ Imputation by MICE (`MICE.IMP`)
  - → Allow multiple imputations (`MICE.`K`.IMP`)
  - → Add M during imputation process (`MICE.M.IMP`)
  - → Add Y during training of imputation process (`MICE.Y.IMP`)

X'

1	4	NA	0
NA	5	4	0
8	NA	4	1
NA	5	4	1
1	3	1	1
NA	1	4	0
7	8	4	0
4	5	NA	1

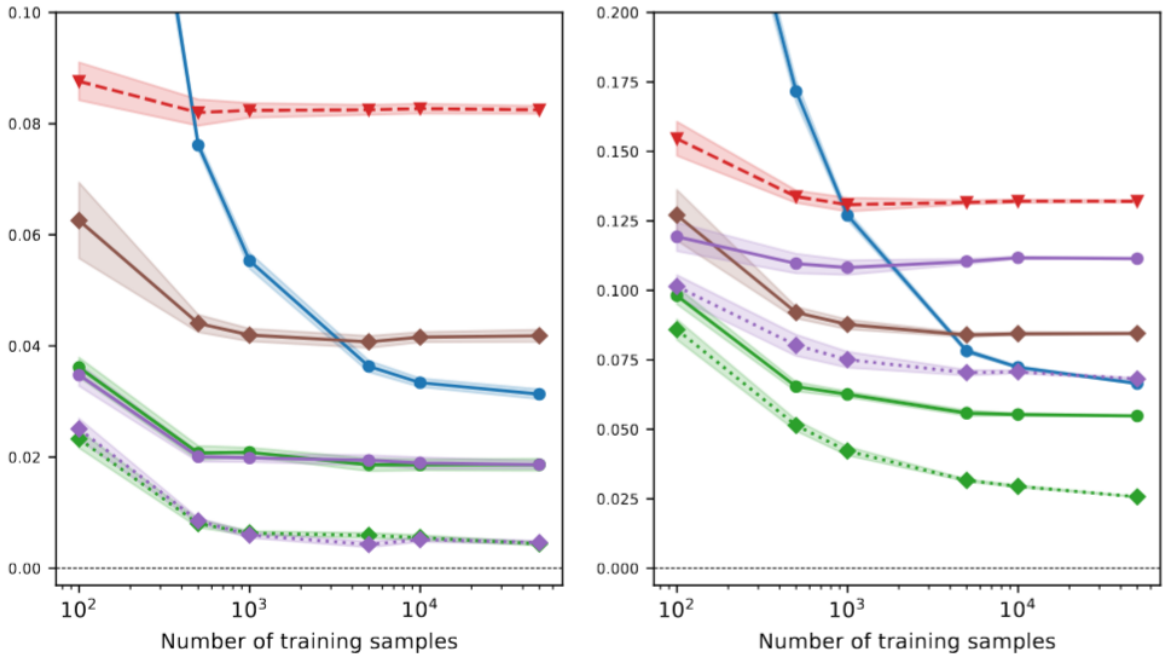
Gaussian features (MCAR)



- $X \sim \mathcal{N}(0, \Sigma)$
- 5 dimensions
- 10 replicates
- Toeplitz correlation matrix (0.65 corr.)
- MCAR with prob. 0.25

$\rightarrow$ PbP approaching the Bayes prob. (large training set)
$\rightarrow$ Necessary to use multiple imputations with MICE
$\rightarrow$ Necessary to add Y to MICE imputation
$\rightarrow$ SAEM and MICE.100.Y.IMP best overall

Non-linear features (MCAR)



- ▷ X non-linear transformation of $\mathcal{N}(0, \Sigma)$
- ▷ 5 dimensions
- ▷ 10 replicates
- ▷ Σ Toeplitz matrix (0.65)
- ▷ MCAR with prob 0.25

$\rightarrow$ No method can estimate Bayes probabilities
$\rightarrow$ SAEM suffers from misspecification
$\rightarrow$ PbP not approaching Bayes, coherent with our Theorem

Non-linear features (MCAR): details per pattern

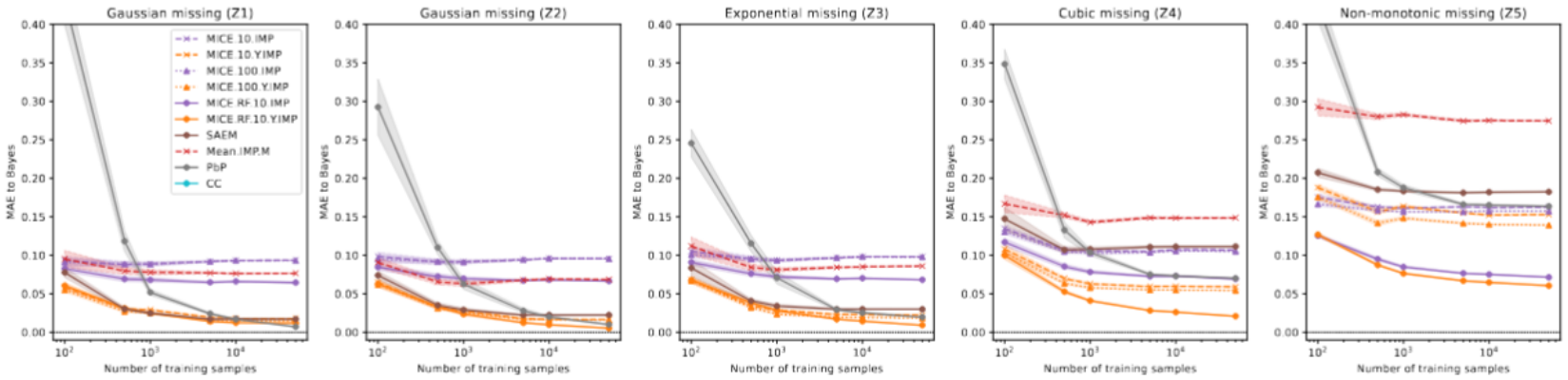
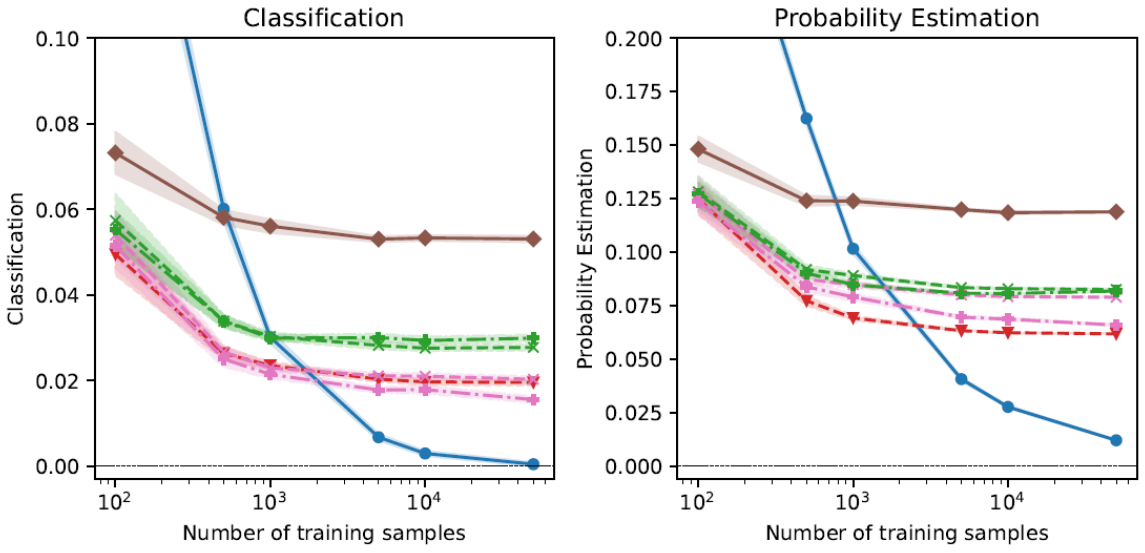


Figure C.7: Performances of selected procedures in terms of MAE from Bayes probabilities. The results are displayed by missing pattern in the test set (with one missing index: [1,0,0,0,0], ..., [0,0,0,0,1]). Means and standard errors over 10 replicates of non-linear features with MCAR missingness are displayed (see Section 5.1). The curves from `MICE.10.IMP` and `MICE.100.IMP` overlap in the first 4 plots.

Mixture of Gaussian (MNAR)



- $X|M = m \sim \mathcal{N}(\mu_m, \Sigma_m)$
- 5 dimensions
- 10 replicates
- Σ Toeplitz matrix
- MCAR with prob 0.25

$\rightarrow$ Only the PbP strategy performs well

$\rightarrow$ Coherent with theory

Conclusion

- Theoretically, altough misspecified, Pattern-by-pattern performs well under gaussian covariates (MCAR or Pattern Mixture Model)
- Confirmed experimentally: in GPMM-MNAR, PbP is one of the most competitive methods.

Empirically,

- MICE imputation consistently performing well in MCAR setting
  1. With the use of multiple imputations
  2. With the inclusion of Y in covariates
  3. But needs non-linear inner regressor for non-linear covariates
- M(N)AR settings are more tricky

Summary

1. Missing values mechanism
2. Single Imputation
3. Multiple Imputation
4. Imputation quality
5. Supervised Learning with Missing values
   - Decision trees as PbP predictors
   - Impute-then-regress procedures with consistent predictors
6. Linear models
   - Linear regression: A pattern-by-pattern approach
   - Linear regression: Impute-then-regress procedures via zero-imputation
   - Classification with missing values
7. Conclusion

Take home messages on Imputation

Missing mechanisms

- Different missing data scenario (MCAR, MAR, MNAR).
- Both % of NA & structure matter (5% of NA can be an issue)
- MAR was designed for likelihood inference (e.g. EM algorithm) but can hide many complex distributions (distribution shift in MAR).
- Few implementations of EM strategies.

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Imputation

- Results in a complete data set, on which any method can be applied.
- *Imputation is both seductive & dangerous* (Dempster & Rubin, 1983).
  - Seductive: *can lull the user into the pleasant state of* **believing that the data are complete**
  - Dangerous: *it lumps together situations where the problem is minor enough to be handled in this way & situations where estimators applied to the imputed data have* **substantial biases**.

Take home messages on Imputation

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Single imputation

- From simple (mean imputation) to more complex strategies (MissForest)
- Useful for point estimates
- Distort the marginal and joint distributions
- Lead to confidence interval with poor coverage

Take home messages on Imputation

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Take home messages on Imputation

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Multiple imputation

- Look for an imputation that preserve the joint distribution of the data
- MI aims at estimating the parameters and their variability taking into account the uncertainty of the missing values
- Useful for confidence intervals
- Compare imputations with distributional metrics like energy distance
- mice-DRF promising (code available) - mice-Engression[a]

[a] Shen & Meinshausen (2024). Engression: extrapolation through the lens of distributional regression. *JRSS B.*

Take home messages - Supervised learning

Aim

Estimating the Bayes predictor in presence of missing values

$$f^\star(\tilde{X}) = \sum_{m \in \{0,1\}^d} \mathbb{E}\left[Y | X_{obs(m)}, M = m\right] \mathbb{1}_{M=m}$$

Two common strategies:

- **Impute-then-regress strategies** - impute the data then learn on the imputed data set
  - Computationally efficient but possibly inconsistent
- **Pattern-by-pattern strategies** - use a different predictor for each missing pattern
  - Consistent by design but intractable in most situations

Take-home messages - Supervised learning

Decision trees

- Decision trees are among the few methods able to natively handle missing values (MIA)
- Amounts to PbP strategies with a data-driven selection of relevant patterns

Impute-then-regress

- Consistent for any imputation method when the predictor is universally consistent
- Use the same imputation for train and test sets
- In finite sample, some imputation may ease the training of the predictor (e.g., Conditional Imputation is not well-suited in general)
- Rethinking imputation: a good imputation is the one that makes the prediction easy

Take-home messages - Linear models

Pattern-by-Pattern

- Rate in $2^d/n$ in the worst case
- Improved by performing regressions on the most frequent patterns only
- Rate in d^2/n for MCAR Bernoulli, with a probability of missingness small enough
- MNAR/MAR is not suited for prediction (GPMM)

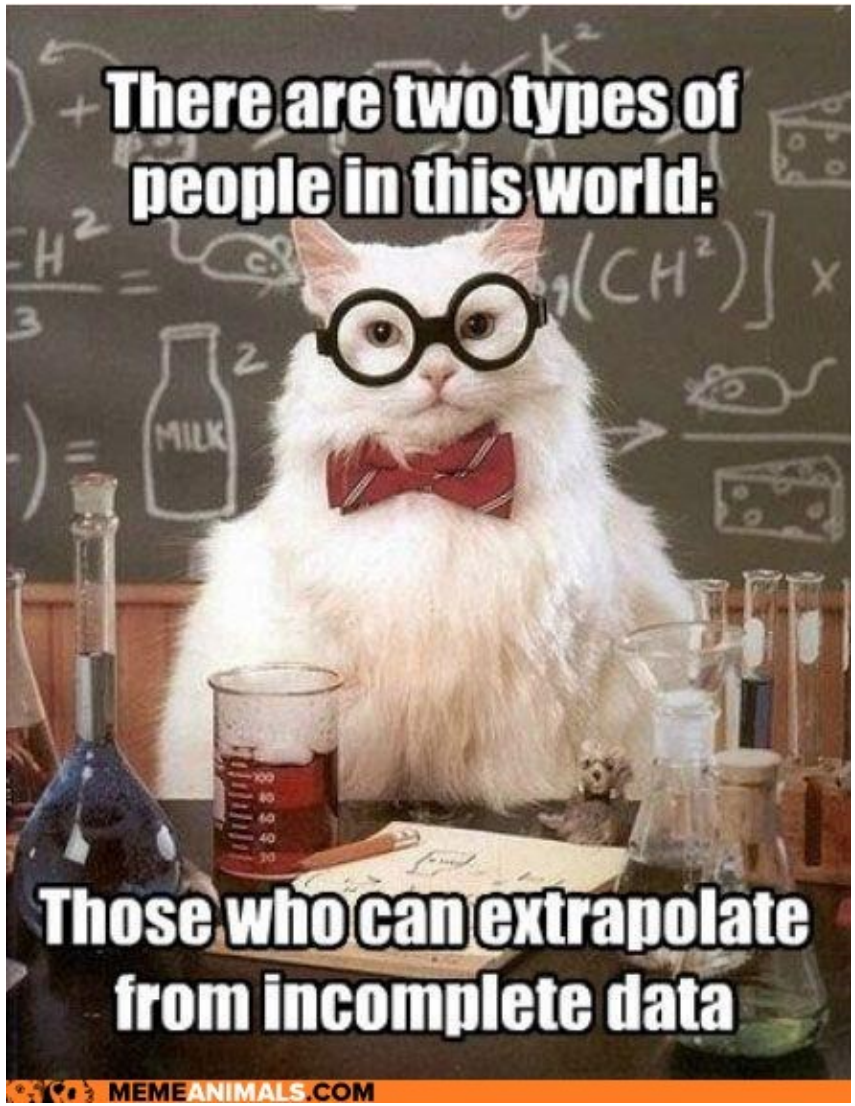
Impute-then-Regress

- Inconsistent in fixed dimension
- Consistent in high dimensions with a slow rate $n^{-1/2}$
- Imputation by zero amounts to a ridge regularization with a strength depending on the missing probability

Logistic regression model

- PbP and constant imputation result in inconsistent predictor
- But in presence of Gaussian features, Bayes probabilities are correctly estimated by PbP
- PbP competitive in GPMM-MNAR scenario but deteriorates when input distribution is not Gaussian

Thank you![49]



[49] More ressources: `https://rmisstastic.netlify.app/`