How to Identify and Impute Multiple Missing Values using R.

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As with many functions or tasks in R, there are a great many ways to accomplish the goals of identifying, displaying, and imputing multiple missing values. The following article discusses only a few ways to identify, display, and impute missing values using three packages in the statistical software R. For those new to R, I would suggest reviewing the Research and Statistical Support (RSS) Do-it-Yourself (DIY) Introduction to R short course. A script file containing all the commands used in this article can be found here.

1. Identify and Display Missing Values.

Generally speaking, R identifies missing values with NA. So, running a simple summary(x) where 'x' is the data frame will provide the number of NA's (missing values) for the variable(s). Several examples of the 'summary' function are listed throughout this article.

1.1. The VIM package

The Visualization and Imputation of Missing values package (VIM; Templ, Alfons, & Kowarik, 2010a; Templ, Alfons, & Kowarik, 2010b), provides several functions for identifying and displaying missing data. It provides some very intuitive graphical displays which allow the user to easily identify missing data. Missing data is often displayed in bright red on otherwise grayscale or blue figures. When you load the package, you'll notice two things. First, it has several dependencies and second, it has its own Graphical User Interface (GUI). Generally, I do not use the GUI and instead rely on script which I simply prefer.

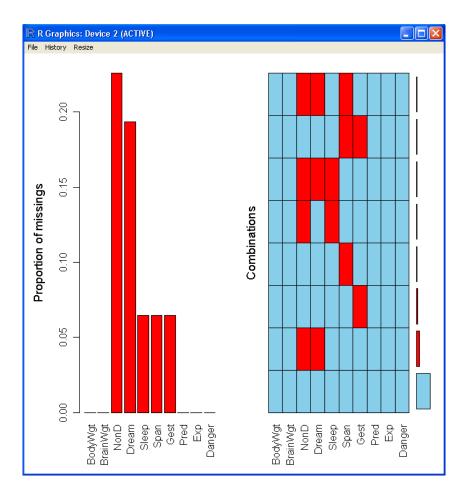
R R Console
File Edit Misc Packages Windows Help
Type 'q()' to quit R.
> library(VIM)
Loading required package: car
Loading required package: MASS
Loading required package: nnet
Loading required package: survival
Loading required package: splines Loading required package: colorspace
Loading required package: colorspace
Lodaing required package. republicate
Attaching package: 'robustbase'
The following object(s) are masked from 'package:survival':
heart
Loading required package: tcltk
Loading Tcl/Tk interface done
Loading required package: tkrplot
Loading required package: sp
Loading required package: vcd
Loading required package: grid VIM GUI is ready to use.
>



The function 'aggr' aggregates missing data and can be used to count or plot the *amount* of missing-ness for each variable as well as some combinations of variables. Use the examples provided in the documentation to replicate what is provided below (Templ, Alfons, & Kowarik, 2010a).

```
> data(sleep)
> a <- aggr(sleep)</pre>
> a
Missings in variables:
 Variable Count
     NonD
              14
    Dream
              12
    Sleep
               4
               4
     Span
               4
     Gest
>
```

You will also notice the graphical display which shows the proportion of missing-ness for each variable as well as some combinations (displayed below)

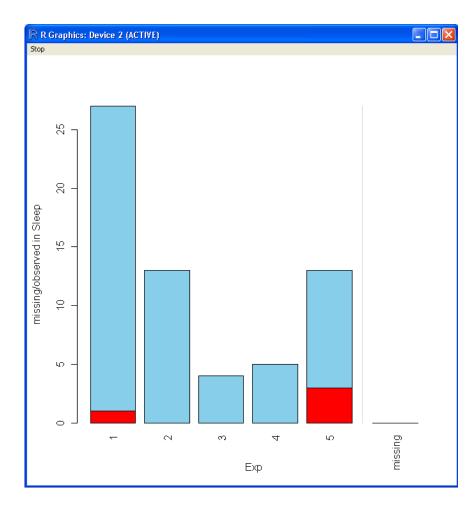


The function 'barMiss' can be used to produce bar charts which display the proportion of missing values of each variable using the color red in the lower part of each bar, the upper portions are displayed in blue.

```
> data(sleep)
> x <- sleep[, c("Exp, "Sleep")]</pre>
> summary(x)
      Exp
                       Sleep
                  Min.
                          : 2.60
 Min.
        :1.000
 1st Qu.:1.000
                  1st Qu.: 8.05
 Median :2.000
                  Median :10.45
 Mean
        :2.419
                  Mean
                          :10.53
 3rd Qu.:4.000
                  3rd Qu.:13.20
 Max.
        :5.000
                  Max.
                          :19.90
                  NA's
                          : 4.00
> barMiss(x)
```

Click in the left margin to switch to the previous variable or in the right margin to switch to the next variable. To regain use of the VIM GUI and the R console, click anywhere else in the graphics window.

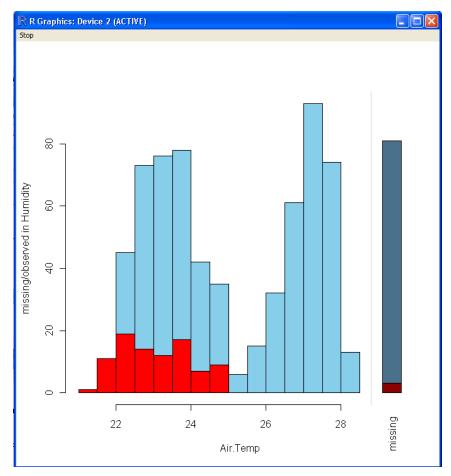
>

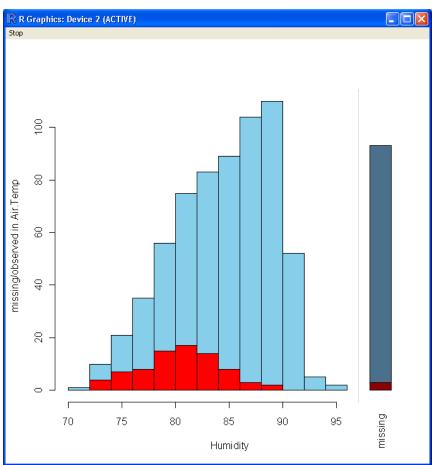


The 'histMiss' function performs the same way the 'barMiss' function does but, obviously with histograms instead of bar graphs.

```
> data(tao)
> y <- tao[, c("Air.Temp", "Humidity")]</pre>
> summary(y)
                     Humidity
    Air.Temp
                          :71.60
Min.
        :21.42
                  Min.
                  1st Qu.:81.30
 1st Qu.:23.26
 Median :24.52
                  Median :85.20
 Mean
        :25.03
                  Mean
                          :84.43
 3rd Qu.:27.08
                  3rd Qu.:88.10
        :28.50
                          :94.80
 Max.
                  Max.
NA's
        :81.00
                  NA's
                          :93.00
> histMiss(y)
```

Click in the left margin to switch to the previous variable or in the right margin to switch to the next variable. To regain use of the VIM GUI and the R console, click anywhere else in the graphics window.



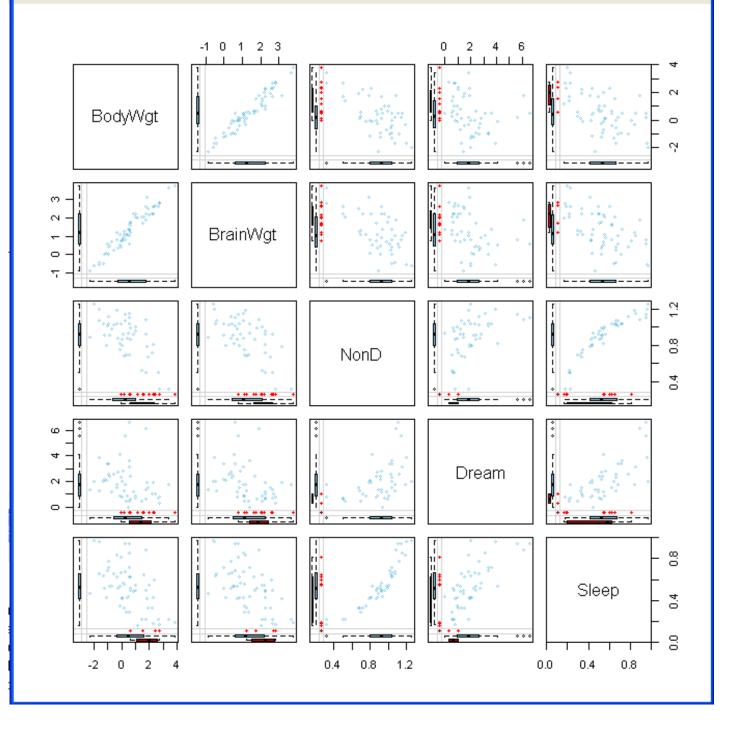


The function 'marginmatrix' creates a scatter plot matrix with information about missing values in the plot margins of each panel. In the margins box plots in blue represent the (non-missing) data. Single variable scatter plots and boxplots in red represent missing data and are located along the axis for each variable.

```
> data(sleep)
> z <- sleep[, 1:5]</pre>
> z[,c(1,2,3)] <- log10(z[,c(1,2,3)])</pre>
> summary(z)
    BodyWgt
                       BrainWqt
                                         NonD
                                                         Dream
                   Min.
Min.
        :-2.3010
                           :-0.8539
                                       Min.
                                              : 0.3222
                                                          Min.
                                                                 : 0.000
 1st Qu.:-0.2260
                    1st Qu.: 0.6263
                                       1st Qu.: 0.7958
                                                          1st Qu.: 0.900
Median : 0.5240
                   Median : 1.2367
                                       Median : 0.9217
                                                          Median : 1.800
Mean
        : 0.5809
                   Mean
                           : 1.3638
                                      Mean
                                             : 0.8927
                                                          Mean
                                                               : 1.972
                                                          3rd Qu.: 2.550
 3rd Qu.: 1.6781
                    3rd Qu.: 2.2199
                                       3rd Qu.: 1.0414
Max.
       : 3.8231
                   Max.
                           : 3.7568
                                       Max.
                                             : 1.2529
                                                          Max.
                                                                 : 6.600
                                       NA's
                                              :14.0000
                                                          NA's
                                                                 :12.000
    Sleep
        : 2.60
Min.
 1st Qu.: 8.05
Median :10.45
        :10.53
Mean
 3rd Qu.:13.20
        :19.90
Max.
NA's
        : 4.00
> marginmatrix(z)
>
```

R R Graphics: Device 2 (ACTIVE)

File History Resize

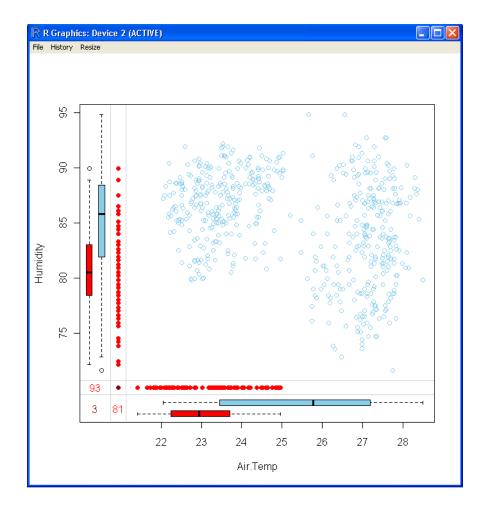


The function 'marginplot' performs essentially the same operation as 'marginmatrix' but for a standard two variable scatter plot – which makes it much easier to see and interpret. The red numbers (81 & 93) are the number of missing values for each variable; the single number in the lower right-most panel represents the number of cases which are missing values for both variables.

```
> data(tao)
```

```
> marginplot(tao[,c("Air.Temp", "Humidity")])
```

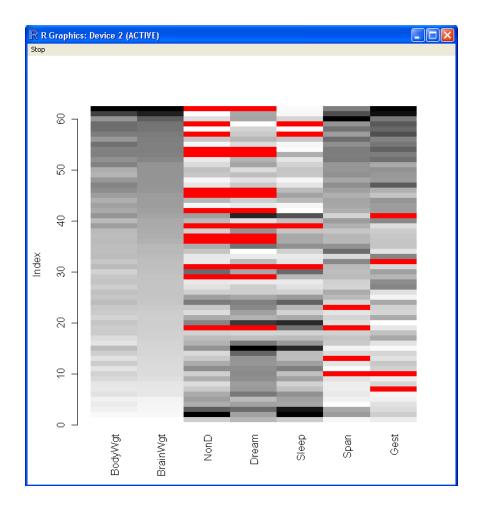
>



The function 'matrixplot' creates a color matrix plot in which the data cells are represented by a colored rectangle. Each cell is color coded along a continuum from white to black by default and missing data cells are given a clearly recognizable color (i.e. bright red by default). The data matrix plot can also be sorted by clicking inside the plot space on the variable's column which you want to sort by.

```
> data(sleep)
> b <- sleep[, -(8:10)]
> b[,c(1,2,4,6,7)] <- log10(b[,c(1,2,4,6,7])
> matrixplot(b, sortby = "BrainWgt")
Click in a column to sort by the corresponding variable.
To regain use of the VIM GUI and the R console, click outside the plot
region.
Warning message:
In matrixplot(b, sortby = "BrainWgt") :
variable 'Dream' contains infinite values
```

>



2. Imputation Techniques for Missing Values.

2.1 The VIM Package.

The VIM package can also be used to do multiple imputation using the 'irmi' function which does what it stands for, Iterative Robust Model-based Imputation. The function runs iterative regression analysis in which each iteration uses one variable as an outcome and the remaining variables as predictors. If the outcome has any missing values, the predicted values from the regression are imputed. Iterations end when all variables in the data frame have served as an outcome. Again, using the package documentation provided examples allows a brief introduction to the function (Templ, Alfons, & Kowarik, 2010a). Notice below, the variables Sea.Surface.Temp, Air.Temp, and Humidity all have missing values.

1 /	1 / 2	8	
> data(tao)			
<pre>> summary(tao)</pre>			
Year	Latitude	Longitude	Sea.Surface.Temp
Min. :1993	Min. :-5.000	Min. :-110.0	Min. :21.60
1st Qu.:1993	1st Qu.:-2.000	1st Qu.:-110.0	1st Qu.:23.50
Median :1995	Median :-1.000	Median :-102.2	Median :26.55
Mean :1995	Mean :-1.375	Mean :-102.5	Mean :25.86
3rd Qu.:1997	3rd Qu.: 0.000	3rd Qu.: -95.0	3rd Qu.:28.21
Max. :1997	Max. : 0.000	Max. : -95.0	Max. :30.17
			NA's : 3.00
Air.Temp	Humidity	UWind	VWind
Min. :21.42	Min. :71.60	Min. :-8.100	Min. :-6.200
1st Qu.:23.26	1st Qu.:81.30	lst Qu.∶-5.100	1st Qu.: 1.500
Median :24.52	Median :85.20	Median :-3.900	Median : 2.900

3rd Qu.:27.08 Max. :28.50 NA's :81.00	Mean :84.43 3rd Qu.:88.10 Max. :94.80 NA's :93.00 <- irmi(tao)	3rd Qu.:-2.600	3rd Qu.: 4.100
-			
	ted.tao)		~ ~ ~ ~ –
		Longitude	
Min. :1993	Min. :-5.000	Min. :-110.0	Min. :21.60
1st Qu.:1993	1st Qu.:-2.000	1st Qu.:-110.0	1st Qu.:23.50
Median :1995	Median :-1.000	Median :-102.2	Median :26.43
Mean :1995	Mean :-1.375	Mean :-102.5	Mean :25.86
3rd Qu.:1997	3rd Qu.: 0.000	3rd Qu.: -95.0	3rd Qu.:28.21
Max. :1997	Max. : 0.000	Max. : -95.0	Max. :30.17
Air.Temp	Humidity	UWind	VWind
Min. :21.42	Min. :71.60	Min. :-8.100	Min. :-6.200
1st Qu.:23.38	1st Qu.:81.60	1st Qu.:-5.100	1st Qu.: 1.500
Median :25.11	Median :85.30	Median :-3.900	Median : 2.900
Mean :25.26	Mean :84.71	Mean :-3.716	Mean : 2.636
3rd Qu.:27.15	3rd Qu.:88.20	3rd Qu.:-2.600	3rd Qu.: 4.100
Max. :29.08	Max. :95.89	Max. : 4.300	Max. : 7.300
>			

2.2. The Amelia Package.

Another way of dealing with missing data is to use the Amelia package. The Amelia package (Honaker, King, & Blackwell, 2010a) is specifically designed to do multiple imputation on a variety of data types, as long as the data is in a matrix or data frame. The imputation function is the 'amelia' function, which creates new data sets which include multiple imputation of incomplete multivariate data values in place of missing values by running a bootstrapped EM algorithm. The 'amelia' function has a variety of optional arguments, including the ability to provide an initial priors matrix and bounds for missing values. Working with the documentation provided examples offers a brief introduction to the function (Honaker, et al., 2010a).

```
> library(Amelia)
Loading required package: foreign
##
## Amelia II: Multiple Imputation
## (Version 1.2-18, built: 2010-11-04)
## Copyright (C) 2005-2010 James Honaker, Gary King and Matthew Blackwell
## Refer to http://gking.harvard.edu/amelia/ for more information
##
> data(africa)
> summary(africa)
                                       gdp_pc
                                                          infl
      year
                         country
        :1972
                Burkina Faso:20
                                   Min. : 376.0
                                                     Min.
                                                            : -8.400
Min.
                                   1st Qu.: 513.8
 1st Qu.:1977
                Burundi
                             :20
                                                     1st Qu.:
                                                                4.760
Median :1982
                             :20
                                   Median :1035.5
                                                     Median :
                                                               8.725
                Cameroon
 Mean
                             :20
                                          :1058.4
                                                     Mean
                                                            : 12.753
        :1982
                Conqo
                                   Mean
                                   3rd Qu.:1244.8
 3rd Ou.:1986
                Senegal
                             :20
                                                     3rd Ou.: 13.560
                Zambia
                             :20
                                                     Max. :127.890
 Max.
        :1991
                                   Max.
                                           :2723.0
                                   NA's
                                           :
                                               2.0
                       civlib
                                      population
     trade
        : 24.35
 Min.
                  Min.
                          :0.0000
                                    Min.
                                           : 1332490
 1st Qu.: 38.52
                  1st Ou.:0.1667
                                    1st Ou.: 4332190
```

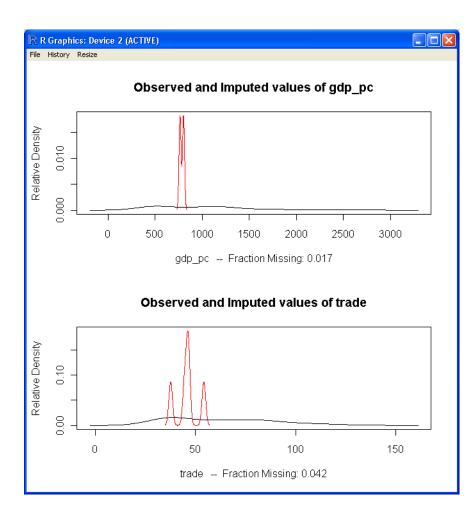
```
Median : 59.59Median :0.1667Median : 5853565Mean : 62.60Mean :0.2889Mean : 57655943rd Qu.: 81.163rd Qu.:0.33333rd Qu.: 7355000Max. :134.11Max. :0.6667Max. :11825390NA's : 5.005.00Max. :11825390
```

```
>
```

Next, we can use the 'amelia' function to create the new data set(s). Notice the summary (below) tells us there were "5 imputed datasets" created. We could increase the number of data sets created by changing 'm=5' (default) to whatever number of data sets we wanted; however, Honaker, King, and Blackwell (2010b) state "unless the rate of missing-ness is very high, m = 5 (the program default) is probably adequate" (p. 4). > a.out <- amelia(x=africa,m=5,cs="country",ts="year",logs="gdp_pc") -- Imputation 1 --

```
1
   2 3
-- Imputation 2 --
 1
   2
     3
-- Imputation 3 --
1
   2
-- Imputation 4 --
 1
   2
      3
         4
-- Imputation 5 --
  2
 1
> summary(a.out)
Amelia output with 5 imputed datasets.
Return code: 1
Message: Normal EM convergence.
Chain Lengths:
_____
Imputation 1:
              3
Imputation 2:
              3
Imputation 3:
              2
Imputation 4:
              4
Imputation 5:
              2
Rows after Listwise Deletion:
                             115
Rows after Imputation: 120
Pattern of missingness in the data:
                                  3
Fraction Missing for individual variables:
_____
```

	Fraction Missing
year	0.0000000
country	0.0000000
gdp_pc	0.01666667
infl	0.0000000
trade	0.04166667
civlib	0.0000000
population	0.0000000
> plot(a.o	ut)
>	



Next, we can write the data sets created and store them (by default) in our working directory. The following function 'write.amelia' takes all the imputed data sets created using the 'amelia' function and writes them as new data files. In this case, specified with the names: "africa.outdata1.csv", "africa.outdata1.csv", "africa.outdata3.csv", "africa.outdata4.csv", and "africa.outdata5.csv". The 'csv' extension refers to *comma separated values* which is a form of text (.txt) data file with values separated by commas. > write.amelia(a.out, "africa.outdata", extension=NULL, format="csv")

Now we can load any of these 5 new data sets into R from the working directory. Generally, the last iteratively produced data set offers the best estimates of the missing values/data because; it is based on the previous estimates (i.e. priors).

Now, we can perform a summary to take a look at how the missing values may have changed the central tendency and or distribution of the variables.

```
> summary(a.out5)
```

-	

Х	year	country	gdp_pc
Min. : 1.00	Min. :1972 B	Burkina Faso:20	Min. : 376.0
1st Qu.: 30.75	lst Qu.:1977	Burundi :20	1st Qu.: 511.8
Median : 60.50	Median :1982 (Cameroon :20	Median :1015.5
Mean : 60.50	Mean :1982 (Congo :20	Mean :1048.6
3rd Qu.: 90.25	3rd Qu.:1986	Senegal :20	3rd Qu.:1232.2
Max. :120.11	Max. :1991	Zambia :20	Max. :2723.0
infl	trade	civlib	population
Min. : -8.400	Min. : 24.35	Min. :0.0000	Min. : 1332490
1st Qu.: 4.760	1st Qu.: 38.41	1st Qu.:0.1667	1st Qu.: 4332190
Median : 8.725	Median : 58.84	Median :0.1667	Median : 5853565
Mean : 12.753	Mean : 61.52	Mean :0.2889	Mean : 5765594
3rd Qu.: 13.560	3rd Qu.: 80.79	3rd Qu.:0.3333	3rd Qu.: 7355000
Max. :127.890	Max. :134.11	Max. :0.6667	Max. :11825390
>			

2.3. The mynmle Package.

Another way of dealing with missing data involves using the 'mvnmle' package (Gross & Bates, 2009) to create a complete variance/covariance matrix which will include maximum likelihood estimates for missing values. Notice, this is very different from the previous two methods. The previous methods were concerned with retrieving a new (imputed) data file. The mvnmle method is concerned only with a complete variance/covariance matrix based on maximum likelihood values imputed where previously missing values existed. This can be useful for some multivariate analysis (e.g. structural equation modeling, principal components analysis, etc.). Again we will be using the examples provided in the package documentation (Gross & Bates, 2009).

```
> library(mvnmle)
> data(apple)
> summary(apple)
     size
                    worms
Min. : 4.00
                Min. :27.00
1st Qu.: 6.50
                1st Qu.:38.75
Median :12.50
                Median :44.00
Mean :14.72
                       :45.00
                Mean
3rd Qu.:21.25
                3rd Qu.:53.75
Max.
       :40.00
                Max.
                       :59.00
                NA's
                       : 6.00
```

Take a look at the covariance matrix for 'apple'.

```
> cov(apple)
            size worms
size 94.8065 NA
worms NA NA
>
```

Notice that because of the 6 missing values on the variable 'worms' we get 'NA' for 3 of the 4 entries of the variance/covariance matrix. We can conduct the multiple imputation using the 'mlest' function, which applies maximum likelihood estimates for missing values so that the variance/covariance matrix can be computed.

```
> mlest(apple)
$muhat
```

```
[1] 14.72227 49.33325
$sigmahat
           [,1] [,2]
[1,] 89.53415 -90.69653
[2,] -90.69653 114.69470
$value
[1] 148.4350
$gradient
[1] 4.996200e-06 2.891530e-06 9.105833e-07 1.684765e-05 -1.073488-04
$hessian
NULL
$stop.code
[1] 1
Siterations
[1] 34
>
To extract only the variance/covariance matrix and assign it a name (imputed.cov.apple):
> imputed.cov.apple <- mlest(apple)$sigmahat</pre>
> imputed.cov.apple
           [,1]
                       [,2]
[1,] 89.53415 -90.69653
[2,] -90.69653 114.69470
Then, this matrix can be sent to another function for the primary analysis.
```

2.4. The SeqKnn and rrcovNA Packages.

Finally, another way of dealing with missing data is the k nearest neighbor (knn) approach. This method is quite simple in principle but is effective and often preferred over some of the more sophisticated methods described above. Nearest neighbors are records that have similar completed data patterns; the average of the k-nearest neighbor's completed data are used to impute the value for a variable that is missing it's value (where k can be set by the analyst or R user). Hastie, et al., (1999) have shown a k ranging from 5 to 10 is adequate. The advantage of the knn approach is that it assumes data are missing at random (MAR) meaning, missing data only depends on the observed data; which in turn means, the knn approach is able to take advantage of multivariate relationships in the completed data. The disadvantage of this approach is it does not include a component to model random variation; consequently uncertainty in the imputed value is underestimated. As an example of the simplicity of the knn approach, consider the following:

Data frame:

case v1 v2 v3 v4 v5 v6 1 3 3 4 **3** 4 4 -|2 3 3 4 **3** 4 4 |-4 nearest 3 3 2 4 **4** 4 4 | neighbors 4 3 2 4 **4** 4 4 -|5 3 2 4 ? 4 4 --- missing v3

- 5 3 2 4 ? 4 4 before imputation
- 5 3 2 4 **3.5** 4 4 after imputation

imputed value

To implement the knn approach in R, Kim and Yi (2009) have made available the 'SeqKnn' package, which performs a sequential knn procedure using the 'SeqKnn' function. Again, using the example provided in the package documentation offers a quick introduction to the function. It is a simple function which simply uses the data name (matrix or data frame) and k = the user defined number of nearest neighbors (k = 10 below).

```
> library(SeqKnn)
> data(khan05)
> imputed.k05 <- SeqKNN(khan05,10)
2208
>
```

Summaries were not included above because; the khan05 dataset has 64 variables and the summary outputs would fill an unnecessary amount of space in this article. To get the summaries for comparison, simply type: summary(khan05)

summary(imputed.k05)

The package 'rrcovNA' (Todorov, 2010) also has a function for conducting sequential nearest neighbor imputation ('impSeq'), as well as a function ('impSeqRob') which is a robust variant of the former. Similar to the 'SeqKNN' in terms of simplicity, the function 'impSeq' simply requires the data in matrix or data frame format. The difference between the 'impSeq' function and the 'SeqKNN' from above is the manner in which distances between neighboring cases are determined. The 'SeqKNN' function uses Euclidean distances while 'impSeq' uses statistical measures of distance (mean & covariance). In the case of 'impSeqRob' the distances are determined by robust estimates of location and scatter. The 'rrcovNA' package requires several other packages (listed below in the output). Again, using the examples provided in the library documentation shows how easy it is to use these functions.

```
> library(rrcovNA)
Loading required package: rrcov
Loading required package: robustbase
Loading required package: pcaPP
Loading required package: mvtnorm
Scalable Robust Estimators with High Breakdown Point (version 1.1-00)
Loading required package: norm
Scalable Robust Estimators with High Breakdown Point for
Incomplete Data (version 0.3-00)
> data(bush10)
> summary(bush10)
                        V2
       V1
                                        V3
                                                        V4
 Min. : 78.00
                  Min. : 66.0
                                  Min. : 10.0
                                                         :110.0
                                                  Min.
 1st Qu.: 88.00
                  1st Qu.:108.5
                                  1st Qu.:185.5
                                                  1st Qu.:200.0
 Median : 94.00
                  Median :137.0
                                  Median :260.5
                                                  Median :215.0
 Mean
      : 99.85
                  Mean
                        :130.3
                                  Mean
                                         :278.1
                                                  Mean
                                                         :230.6
 3rd Qu.:112.00
                  3rd Qu.:155.2
                                  3rd Qu.:378.5
                                                  3rd Qu.:246.0
 Max. :146.00
                  Max. :181.0
                                  Max. :577.0
                                                  Max. :344.0
 NA's
      :
           5.00
                  NA's
                         :
                            2.0
                                  NA's
                                       : 6.0
                                                  NA's
                                                         :
                                                            5.0
       V5
      :188.0
 Min.
 1st Ou.:260.0
 Median :273.0
```

```
Mean
        :284.1
 3rd Qu.: 301.0
        :380.0
 Max.
Below is an example of the standard 'impSeq' function.
 imputed.b10 <- impSeq(bush10)</pre>
> summary(imputed.b10)
       V1
                          V2
                                            V3
                                                             V4
 Min.
      : 78.00
                           : 66.0
                                            : 10.0
                                                               :110.0
                   Min.
                                     Min.
                                                      Min.
 1st Qu.: 88.25
                   1st Qu.:105.5
                                     1st Qu.:187.2
                                                       1st Qu.:193.1
 Median :100.50
                   Median :137.0
                                     Median :252.9
                                                      Median :213.5
        :102.92
                           :129.7
                                             :288.9
                                                              :227.8
 Mean
                   Mean
                                     Mean
                                                      Mean
 3rd Qu.:113.00
                   3rd Qu.:155.0
                                     3rd Qu.: 379.5
                                                       3rd Qu.:246.0
 Max.
        :146.00
                   Max.
                          :181.0
                                     Max.
                                           :599.7
                                                       Max.
                                                               :344.0
       V5
 Min.
        :188.0
 1st Qu.:260.5
 Median :274.5
 Mean
        :286.6
 3rd Ou.: 301.0
 Max.
        :380.0
```

Below is an example of the robust sequential imputation, 'impSeqRob' function with the default value of alpha shown. Also notice when retrieving the imputed data from the output of the 'impSeqRob' function, you must apply a dollar sign and x to the name you provided (dataname\$x).

```
> rob.imputed.b10 <- impSeqRob(bush10, alpha=0.9)</pre>
```

```
> summary(rob.imputed.b10$x)
```

V1	V2	V3	V4
Min. : 73.39	Min. : 66.0	Min. : 10.0	Min. :110.0
1st Qu.: 88.00	1st Qu.:105.5	1st Qu.:189.3	1st Qu.:192.7
Median : 97.00	Median :137.0	Median :255.6	Median :213.5
Mean :102.73	Mean :129.2	Mean :288.9	Mean :227.5
3rd Qu.:113.00	3rd Qu.:155.0	3rd Qu.:379.5	3rd Qu.:246.0
Max. :156.85	Max. :181.0	Max. :589.4	Max. :344.0
V5			
Min. :188.0			
1st Qu.:260.5			
Median :274.5			
Mean :286.6			
3rd Qu.:301.0			
Max. :380.0			
>			

3. Conclusions

Keep in mind; the techniques discussed in this article represent a very small percentage of the available methods for identifying, displaying, and imputing missing values. A *partial* list of packages implementing various functions to handle missing values and missing value imputations is given below (below the References and Resources section). Additionally, the CRAN Multivariate Task View (Hewson, 2010) has a listing of several packages and what they can do for missing data. Also notice that most of the packages discussed above contain more functions than the ones reviewed here. Lastly, there are some limitations to the techniques discussed above. Most assume the data are multivariate normal. Also, the mlest function is limited to 50 variables or less.

Until next time; you may say I'm a dreamer, but I'm not the only one...

4. References and Resources

Gross, K., & Bates, D. (2009). Package 'mvnmle'. Available at: <u>http://cran.r-project.org/web/packages/mvnmle.pdf</u>

Hastie, T., Tibshirani, R., Sherlock, G., Eisen, M., Brown, P. and Botstein, D., Imputing Missing Data for Gene Expression Arrays, Stanford University Statistics Department Technical report (1999), http://www-stat.stanford.edu/~hastie/Papers/missing.pdf

Hewson, P. (2010). CRAN Task View: Multivariate Statistics. Available at: <u>http://cran.r-project.org/web/views/Multivariate.html</u>

Honaker, J., King, G., & Blackwell, M. (2010a). Package 'Amelia'. Available at: <u>http://cran.r-project.org/web/packages/Amelia/Amelia.pdf</u>

Honaker, J., King, G., & Blackwell, M. (2010b). Package 'Amelia' vignette. Available at: <u>http://cran.r-project.org/web/packages/Amelia/vignettes/amelia.pdf</u>

Kim, K., & Yi, G. (2009). Package 'SeqKnn'. Available at: <u>http://cran.r-project.org/web/packages/SeqKnn/SeqKnn.pdf</u>

Templ, M., Alfons, A., & Kowarik, A. (2010a). Package 'VIM'. Available at: <u>http://cran.r-project.org/web/packages/VIM/VIM.pdf</u>

Templ, M., Alfons, A., & Kowarik, A. (2010a). Package 'VIM' vignette. Available at: <u>http://cran.r-project.org/web/packages/VIM/vignettes/VIM-EU-SILC.pdf</u>

Templ, M. (2010). CRAN Task View: Official Statistics & Survey Methodology. Available at: <u>http://cran.r-project.org/web/views/OfficialStatistics.html</u>

Todorov, V. (2010). Package 'rrcovNA'. Available at: http://cran.r-project.org/web/packages/rrcovNA/rrcovNA.pdf

5. Packages implementing various functions to handle missing values and missing value imputations (note: this is only a partial list):

Amelia arrayImpute bcv cat crank CVThresh crank compositions Design dprep eigenmodel EMV FAwR Hmisc impute imputeMDR MADAM mclust Mfuzz mi mitools mice missMDA mimR mix mix MImix MIfuns monomvn mvnmle norm nnc optmatch pan pcaMethods prabclus rama randomForest rconfifers relaimpo robCompositions rrp scrime SDisc simsalabim VIM vmv yaImpute