Package ‘miceRanger’

April 3, 2020

Title  Multiple Imputation by Chained Equations with Random Forests
Version  1.3.5
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Description  Multiple Imputation has been shown to be a flexible method to impute missing values by Van Buuren (2007) <doi:10.1177/0962280206074463>. Expanding on this, random forests have been shown to be an accurate model by Stekhoven and Buhlmann <arXiv:1105.0828> to impute missing values in datasets. They have the added benefits of returning out of bag error and variable importance estimates, as well as being simple to run in parallel.

URL  https://github.com/FarrellDay/miceRanger
BugReports  https://github.com/FarrellDay/miceRanger/issues
Encoding  UTF-8
LazyData  true
License  MIT + file LICENSE
Depends  R (>= 3.5.0)
Imports  ranger, data.table, stats, FNN, ggplot2, crayon, corrplot, ggpubr, DescTools, foreach
Suggests  knitr, rmarkdown, doParallel, testthat (>= 2.1.0)
RoxygenNote  7.1.0
VignetteBuilder  knitr
NeedsCompilation  no
Author  Sam Wilson [aut, cre]
Repository  CRAN
Date/Publication  2020-04-03 16:00:12 UTC
addDatasets

Description

Add datasets to a current miceDefs object. Adds the same number of iterations as other datasets.

Usage

```r
addDatasets(miceObj, datasets = 3, parallel = FALSE, verbose = TRUE, ...)```

Arguments

- **miceObj**: A miceDefs object created by miceRanger.
- **datasets**: The number of datasets to add.
- **parallel**: Should the process run in parallel? This process will take advantage of any cluster set up when miceRanger is called.
- **verbose**: should progress be printed?
- **...**: other parameters passed to ranger() to control model building.

Value

an updated miceDefs object with additional datasets.
---

**addIterations**

### Examples

```r
data("sampleMiceDefs")
miceObj <- addDatasets(
    sampleMiceDefs,
    datasets = 1,
    verbose = FALSE,
    num.threads = 1,
    num.trees=5
)
```

---

**Description**

Add iterations to a current miceDefs object. Adds iterations for all datasets.

**Usage**

```r
addIterations(miceObj, iters = 5, parallel = FALSE, verbose = TRUE, ...)
```

**Arguments**

- `miceObj` A miceDefs object created by miceRanger.
- `iters` The number of iterations to add to each dataset.
- `parallel` Should the process run in parallel? This process will take advantage of any cluster set up when miceRanger is called.
- `verbose` should progress be printed?
- `...` other parameters passed to ranger() to control model building.

**Value**

an updated miceDefs object with additional iterations.

**Examples**

```r
data("sampleMiceDefs")
miceObj <- addIterations(
    sampleMiceDefs,
    iters=2,
    verbose=FALSE,
    num.threads = 1,
    num.trees=5
)
```
**amputeData**

**Description**
Randomly amputes data (MCAR).

**Usage**
```
amputeData(data, perc = 0.1, cols = names(data))
```

**Arguments**
- `data`: The data to be amputed
- `perc`: A scalar. The percentage (0-1) to be amputed.
- `cols`: The columns to ampute.

**Value**
The same dataset with random values in `cols` set to NA.

**Examples**
```
data(iris)
head(iris,10)

ampIris <- amputeData(iris)
head(ampIris,10)
```

**completeData**

**Description**
Return imputed datasets from a miceDefs object.

**Usage**
```
completeData(miceObj, datasets = 1:miceObj$callParams$m, verbose = TRUE)
```

**Arguments**
- `miceObj`: an object of class miceDefs.
- `datasets`: a vector of the datasets you want to return.
- `verbose`: a warning is thrown if integers are converted to doubles. To suppress this warning, set to FALSE.
**getVarImps**

**Value**

A list of imputed datasets.

**Examples**

```r
data("sampleMiceDefs")
imputedList <- completeData(sampleMiceDefs)
```

---

**getVarImps**  
*Get Variable Imputations*

**Description**

Returns imputations for the specified datasets and variable.

**Usage**

```r
getVarImps(x, datasets, var)
```

**Arguments**

- **x**  
  A miceDefs or impDefs object.
- **datasets**  
  The datasets to return. Can be a number, of a numeric vector.
- **var**  
  The variable to return the imputations for.

**Details**

These functions exist solely to get at the imputed data for a specific dataset and variable.

**Value**

A matrix of imputations for a single variable. Each column represents a different dataset.

**Examples**

```r
data("sampleMiceDefs")
getVarImps(sampleMiceDefs, var="Petal.Width")
```
Impute New Data With Existing Models

Description
Impute data using the information from an existing miceDefs object.

Usage
```r
impute(
  data, 
  miceObj, 
  datasets = 1:miceObj$callParams$m, 
  iterations = miceObj$callParams$maxiter, 
  verbose = TRUE
)
```

Arguments
- `data`: The data to be imputed. Must have all columns used in the imputation of miceDefs.
- `miceObj`: A miceDefs object created by miceRanger().
- `datasets`: A numeric vector specifying the datasets with which to impute data. See details for more information.
- `iterations`: The number of iterations to run. By default, the same as the number of iterations currently in miceObj.
- `verbose`: should progress be printed?

Details
This capability is experimental, but works well in benchmarking. The original data and random forests (if returnModels = TRUE) are returned when miceRanger is called. These models can be recycled to impute a new dataset in the same fashion as miceRanger, by imputing each variable over a series of iterations. Each dataset created in miceObj can be thought of as a different imputation mechanism, with different initialized values and a different associated random forests. Therefore, it is necessary to choose the datasets which will be used to impute the data. When mean matching a numeric variable, the candidate values are drawn from the original data passed to miceRanger, not the data passed to this function.

Value
An object of class impDefs, which contains information about the imputation process.

- `callParams`: The parameters of the object.
- `data`: The original data provided by the user.
- `naWhere`: Logical index of missing data, having the same dimensions as data.
missingCounts  The number of missing values for each variable.
imputedData  A list of imputed datasets.

Examples

ampDat <- amputeData(iris)
miceObj <- miceRanger(ampDat,1,1,returnModels=TRUE,verbose=FALSE)

newDat <- amputeData(iris)
newImps <- impute(newDat,miceObj)

miceRanger: Fast Imputation with Random Forests

Description

Performs multiple imputation by chained random forests. Returns a miceDefs object, which contains information about the imputation process.

Usage

miceRanger(
  data,
  m = 5,
  maxiter = 5,
  vars,
  valueSelector = c("meanMatch", "value"),
  meanMatchCandidates = pmax(round(nrow(data) * 0.01), 5),
  returnModels = FALSE,
  parallel = FALSE,
  verbose = TRUE,
  ...
)

Arguments

data  A data.frame or data.table to be imputed.
m  The number of datasets to produce.
maxiter  The number of iterations to run for each dataset.
vars  Specifies which and how variables should be imputed. Can be specified in 3 different ways:
  • <missing> If not provided, all columns will be imputed using all columns. If a column contains no missing values, it will still be used as a feature to impute missing columns.
- <character vector> If a character vector of column names is passed, these columns will be imputed using all available columns in the dataset. The order of this vector will determine the order in which the variables are imputed.
- <named list of character vectors> Predictors can be specified for each variable with a named list. List names are the variables to impute. Elements in the vectors should be features used to impute that variable. The order of this list will determine the order in which the variables are imputed.

valueSelector: How to select the value to be imputed from the model predictions. Can be "meanMatching", "value", or a named vector containing a mixture of those values. If a named vector is passed, the names must equal the variables to be imputed specified in vars.

meanMatchCandidates: Specifies the number of candidate values which are selected from in the mean matching algorithm. Can be either specified as an integer or a named integer vector for different values by variable. If a named integer vector is passed, the names of the vector must contain at a minimum the names of the numeric variables imputed using valueSelector = "meanMatch".

returnModels: Logical. Should the final model for each variable be returned? Set to TRUE to use the impute function, which allows imputing new samples without having to run miceRanger again. Setting to TRUE can cause the returned miceDefs object to take up a lot of memory. Use only if you plan on using the impute function.

parallel: Should the process run in parallel? Usually not necessary. This process will take advantage of any cluster set up when miceRanger is called.

verbose: should progress be printed?

... other parameters passed to ranger() to control forest growth.

Value

a miceDefs object, containing the following:

callParams: The parameters of the object.
data: The original data provided by the user, cast to a data.table.
naWhere: Logical index of missing data, having the same dimensions as data.
missingCounts: The number of missing values for each variable
rawClasses: The original classes provided in data
newClasses: The new classes of the returned data.
allImps: The imputations of all variables at each iteration, for each dataset.
allImport: The variable importance metrics at each iteration, for each dataset.
allError: The OOB model error for all variables at each iteration, for each dataset.
finalImps: The final imputations for each dataset.
finalImport: The final variable importance metrics for each dataset.
finalError: The final model error for each variable in every dataset.
miceRanger

finalModels Only returned if returnModels = TRUE. A list of ranger random forests for each dataset/variable.

imputationTime The total time in seconds taken to create the imputations for the specified datasets and iterations. Does not include any setup time.

Vignettes

It is highly recommended to visit the GitHub README for a thorough walkthrough of miceRanger’s capabilities, as well as performance benchmarks. Several vignettes are also available on miceRanger’s listing on the CRAN website.

1. The MICE Algorithm
2. Imputing Missing Data with miceRanger
3. Diagnostic Plotting

Examples

# Simple Example

data(iris)
ampIris <- amputeData(iris)

miceObj <- miceRanger(
    ampIris
    , m = 1
    , maxiter = 1
    , verbose=FALSE
    , num.threads = 1
    , num.trees=5
    )

# Run in parallel

data(iris)
ampIris <- amputeData(iris)

library(doParallel)
cl <- makeCluster(2)
registerDoParallel(cl)

# Perform mice
miceObjPar <- miceRanger(
    ampIris
    , m = 2
    , maxiter = 2
    , parallel = TRUE
    , verbose = FALSE
    )
```r
stopCluster(cl)
registerDoSEQ()

# Complex Imputation Schema

data(iris)
ampIris <- amputeData(iris)

# Define variables to impute, as well as their predictors
v <- list(
  Sepal.Width = c("Sepal.Length","Petal.Width","Species")
,  Sepal.Length = c("Sepal.Width","Petal.Width")
,  Species = c("Sepal.Width")
)

# Specify mean matching for certain variables.
vs <- c(
  Sepal.Width = "meanMatch"
,  Sepal.Length = "value"
,  Species = "meanMatch"
)

# Different mean matching candidates per variable.
mmc <- c(
  Sepal.Width = 4
,  Species = 10
)

miceObjCustom <- miceRanger(
  ampIris
,  m = 1
,  maxiter = 1
,  vars = v
,  valueSelector = vs
,  meanMatchCandidates = mmc
,  verbose=FALSE
)
```

---

**plotCorrelations**

**Description**

Plot the correlation of imputed values between every combination of datasets for each variable.
**Usage**

```r
plotCorrelations(
    miceObj,
    vars = names(miceObj$callParams$vars),
    factCorrMetric = "CramerV",
    numbCorrMetric = "pearson",
    ...
)
```

**Arguments**

- `miceObj`: an object of class `miceDefs`, created by the `miceRanger` function.
- `vars`: the variables you want to plot. Default is to plot all variables. Can be a vector of variable names, or one of 'allNumeric' or 'allCategorical'
- `factCorrMetric`: The correlation metric for categorical variables. Can be one of:
  - "CramerV" Cramer's V correlation metric.
  - "Chisq" Chi Square test statistic.
  - "TschuprowT" Tschuprow’s T correlation metric.
  - "Phi" (Binary Variables Only) Phi coefficient.
  - "YuleY" (Binary Variables Only) Yule’s Y, also known as coefficient of colligation
  - "YuleQ" (Binary Variables Only) Yule’s Q, related to Yule’s Y by Q=2Y/(1+Y^2)
- `numbCorrMetric`: The correlation metric for numeric variables. Can be one of:
  - "pearson" Pearson’s Correlation Coefficient
  - "spearman" Spearman’s Rank Correlation Coefficient
  - "kendall" Kendall’s Rank Correlation Coefficient
  - "Rsquared" R-squared

**Value**

an object of class `ggarrange`.

**Examples**

```r
data("sampleMiceDefs")
plotCorrelations(sampleMiceDefs)
```
plotDistributions

Description

Plots the distribution of the original data beside the imputed data.

Usage

plotDistributions(
  miceObj,
  vars = names(miceObj$callParams$vars),
  dotsize = 0.5,
  ...
)

Arguments

- **miceObj**: an object of class miceDefs, created by the miceRanger function.
- **vars**: the variables you want to plot. Default is to plot all variables. Can be a vector of variable names, or one of 'allNumeric' or 'allCategorical'
- **dotsize**: Passed to geom_dotplot(). Depending on the number of graphs plotted, you may want to change the dot size for categorical variables.
- **...**: additional parameters passed to ggarrange().

Value

an object of class ggarrange.

Examples

data("sampleMiceDefs")
plotDistributions(sampleMiceDefs)

plotImputationVariance

Description

Plots the distribution of the difference between datasets of the imputed values. For categorical variables, the distribution of the number of distinct levels imputed for each sample is shown next to the distribution of unique draws from that variable in the nonmissing data, given that the draws were completely random. For numeric variables, the density of the standard deviation (between datasets) of imputations is plotted. The shaded area represents the samples that had a standard deviation lower than the total nonmissing standard deviation for the original data.
Usage

plotImputationVariance(
  miceObj,
  vars = names(miceObj$callParams$vars),
  monteCarloSimulations = 10000,
  ...
)

Arguments

miceObj an object of class miceDefs, created by the miceRanger function.
vars the variables you want to plot. Default is to plot all variables. Can be a vector of variable names, or one of 'allNumeric' or 'allCategorical'
monteCarloSimulations The number of simulations to run to determine the distribution of unique categorical levels drawn if the draws were completely random.
...
... additional parameters passed to ggarrange().

Value

an object of class ggarrange.

Examples

data("sampleMiceDefs")
plotImputationVariance(
  sampleMiceDefs
  , monteCarloSimulations = 100
)

Description

Plot the Out Of Bag model error for specified variables over all iterations.

Usage

plotModelError(
  miceObj,
  vars = names(miceObj$callParams$vars),
  pointSize = 1,
  ...
)
plotVarConvergence

Arguments

- **miceObj**
  - an object of class miceDefs, created by the miceRanger function.
- **vars**
  - the variables you want to plot. Default is to plot all variables. Can be a vector of variable names, or one of 'allNumeric' or 'allCategorical'
- **pointSize**
  - passed to `geom_point`, allows user to change dot size.
- **...**
  - other arguments passed to `ggarrange()`

Value

- an object of class `ggarrange`.

Examples

```r
data("sampleMiceDefs")
plotModelError(sampleMiceDefs)
```

---

Description

Plot the evolution of the dispersion and center of each variable. For numeric variables, the center is the mean, and the dispersion is the standard deviation. For categorical variables, the center is the mode, and the dispersion is the entropy of the distribution.

Usage

```
plotVarConvergence(miceObj, vars = names(miceObj$callParams$vars), ...)
```

Arguments

- **miceObj**
  - an object of class miceDefs, created by the miceRanger function.
- **vars**
  - the variables you want to plot. Default is to plot all variables. Can be a vector of variable names, or one of 'allNumeric' or 'allCategorical'
- **...**
  - options passed to `ggarrange()`

Value

- an object of class `ggarrange`.

Examples

```r
data("sampleMiceDefs")
plotVarConvergence(sampleMiceDefs)
```
Description

Plot the variable importance for each imputed variable. The values represent the variables on the top axis importance in imputing the variables on the left axis.

Usage

```r
plotVarImportance(
  miceObj,
  display = c("Relative", "Absolute"),
  dataset = 1,
  ...
)
```

Arguments

- `miceObj` an object of class `miceDefs`, created by the `miceRanger` function.
- `display` How do you want to display variable importance?
  - "Relative" Scales the importance measure between 0-1 for each variable.
  - "Absolute" Displays the variable importance as is. May be highly skewed.
- `dataset` The dataset you want to plot the variable importance of.
- `...` Other arguments passed to `corrplot()`.

Examples

```r
data("sampleMiceDefs")
plotVarImportance(sampleMiceDefs)
```

Description

Print a `miceDefs` object

Usage

```r
## S3 method for class 'miceDefs'
print(x, ...)
```
Arguments

x Object of class miceDefs

Value

NULL

Description

Sample miceDefs object built off of iris dataset. Included so examples don’t run for too long.

Usage

sampleMiceDefs

Format

A miceDefs object. See "?miceRanger" for details.

Source

set.seed(1991) data(iris) ampIris <- amputeData(iris,cols = c("Petal.Width","Species")) sampleMiceDefs <- miceRanger( ampIris , m=3 , maxiter=3 , vars=c("Petal.Width","Species") )

Examples

## Not run:
sampleMiceDefs

## End(Not run)
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