Package ‘simputation’

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Maintainer  Mark van der Loo <mark.vanderloo@gmail.com>
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**deparse**

A deparse replacement that always returns a length-1 vector

**Description**

A deparse replacement that always returns a length-1 vector

**Usage**

`deparse(...)`

**Arguments**

`...` Arguments passed on to base::deparse()

**Value**

The deparsed string

**Examples**

```r
long_formula <- this_is_a_formula_with_long_variables ~
    the_test_is_checking_if_deparse_will_return +
    multiple_strings_or_not
simputation:::deparse(long_formula)
```

---

**foretell**

*Alternative to 'predict' returning values of correct type.*

**Description**

The default predict function doesn’t always return the predicted variable by default. For example, when estimating a binomial model using `glm`, by default the log-odds are returned. `foretell` wraps `predict` while setting options so that the actual predicted value is returned.
**Usage**

```r
foretell(object, ...)
```

## Default S3 method:
```r
foretell(object, ...)
```

## S3 method for class 'glm'
```r
foretell(object, newdata = NULL, type, ...)
```

## S3 method for class 'rpart'
```r
foretell(object, newdata, type, ...)
```

**Arguments**

- `object`: A model object, (lm, glm, ...)
- `...`: Further arguments passed to `predict`.
- `newdata`: [data.frame] a data frame in which to look for variables with which to predict. For glmnet models this argument is mandatory.
- `type`: [character] Type of output. If missing, the type of predicted variable is returned.

---

**Description**

Impute one or more variables using a single R object representing a previously fitted model.

**Usage**

```r
impute(dat, formula, predictor = foretell, ...)
```

```r
impute_(dat, variables, model, predictor = foretell, ...)
```

**Arguments**

- `dat`: [data.frame] The data to be imputed.
- `formula`: [formula] object of the form <imputed variables> ~ <model object>
- `predictor`: [function] with signature `object,newdata,...` that returns predicted values given a model object and a new dataset `newdata`. By default `foretell` is used.
- `...`: Extra arguments passed to `predictor`
- `variables`: [character] Names of columns in `dat` to impute.
- `model`: A model object.
Model specification

Formulas are of the form

\text{IMPUTED\_VARIABLES} \sim \text{MODEL\_OBJECT}

The left-hand-side of the formula object lists the variable or variables to be imputed. The right-hand-side must be a model object for which an S3 predict method is implemented. Alternatively, one can specify a custom predicting function. This function must accept at least a model and a dataset, and return one predicted value for each row in the dataset.

\text{foretell} implements useful predict methods for cases where by default the predicted output is not of the same type as the predicted variable (e.g. when using certain link functions in glm).

Details

\text{impute\_} is an explicit version of \text{impute} that works better in programming contexts, especially in cases involving nonstandard evaluation.

See Also

Other imputation: \text{impute\_cart()}, \text{impute\_hotdeck, impute\_lm()}

Examples

\begin{verbatim}
irisNA <- iris
iris[1:3,1] <- NA
my_model <- lm(Sepal.Length ~ Sepal.Width + Species, data=iris)
impute(irisNA, Sepal.Length ~ my_model)
\end{verbatim}

\textbf{impute\_cart} \hspace{1cm} Decision Tree Imputation

Description

Imputation based on CART models or Random Forests.

Usage

\begin{verbatim}
impute\_cart(
  dat,
  formula,
  add\_residual = c("none", "observed", "normal"),
  cp,
  na\_action = na.rpart,
  ...
)
impute\_rf(
\end{verbatim}
Arguments

dat [data.frame], with variables to be imputed and their predictors.
formula [formula] imputation model description (see Details below).
add_residual [character] Type of residual to add. "normal" means that the imputed value is drawn from $N(\mu, sd)$ where $\mu$ and sd are estimated from the model's residuals ($\mu$ should equal zero in most cases). If add_residual = "observed", residuals are drawn (with replacement) from the model's residuals. Ignored for non-numeric predicted variables.

The complexity parameter used to prune the CART model. If omitted, no pruning takes place. If a single number, the same complexity parameter is used for each imputed variable. If of length # of variables imputed, the complexity parameters used must be in the same order as the predicted variables in the model formula.

[function] what to do with missings in training data. By default cases with missing values in predicted or predictors are omitted (see ‘Missings in training data’).

Further arguments passed to
- rpart for impute_cart
- randomForest for impute_rf

Model specification

Formulas are of the form

$$\text{IMPUTED_VARIABLES} \sim \text{MODEL_SPECIFICATION} \left[ \mid \text{GROUPING_VARIABLES} \right]$$

The left-hand-side of the formula object lists the variable or variables to be imputed. Variables on the right-hand-side are used as predictors in the CART or random forest model.

If grouping variables are specified, the data set is split according to the values of those variables, and model estimation and imputation occur independently for each group.

Grouping using dplyr::group_by is also supported. If groups are defined in both the formula and using dplyr::group_by, the data is grouped by the union of grouping variables. Any missing value in one of the grouping variables results in an error.

Methodology

**CART imputation** by impute_cart can be used for numerical, categorical, or mixed data. Missing values are estimated using a Classification and Regression Tree as specified by Breiman, Friedman and Olshen (1984). This means that prediction is fairly robust against missingness in predictors.

**Random Forest imputation** with impute_rf can be used for numerical, categorical, or mixed data. Missing values are estimated using a Random Forest model as specified by Breiman (2001).
References

See Also
Other imputation: `impute_hotdeck`, `impute_lm()`, `impute()`

---

**impute_hotdeck**

*Hot deck imputation*

Description
Hot-deck imputation methods include random and sequential hot deck, k-nearest neighbours imputation and predictive mean matching.

Usage

```r
impute_rhd(dat, formula, pool = c("complete", "univariate", "multivariate"), prob, backend =getOption("simputation.hdbackend", default = c("simputation", "VIM")), ... )
```

```r
impute_shd(dat, formula, pool = c("complete", "univariate", "multivariate"), order = c("locf", "nocb"), backend =getOption("simputation.hdbackend", default = c("simputation", "VIM")), ... )
```

```r
impute_pmm(dat, formula, predictor = impute_lm, pool = c("complete", "univariate", "multivariate"), ... )
```

```r
impute_knn(
```

**impute_hotdeck**

dat, formula, pool = c("complete", "univariate", "multivariate"),
k = 5, 
backend =getOption("simputation.hdbackend", default = c("simputation", "VIM")), 
...

**Arguments**

- **dat** [data.frame], with variables to be imputed and their predictors.
- **formula** [formula] imputation model description (see Details below).
- **pool** [character] Specify donor pool when backend="simputation"
  - "complete". Only records for which the variables on the left-hand-side of the model formula are complete are used as donors. If a record has multiple missings, all imputations are taken from a single donor.
  - "univariate". Imputed variables are treated one by one and independently so the order of variable imputation is unimportant. If a record has multiple missings, separate donors are drawn for each missing value.
  - "multivariate". A donor pool is created for each missing data pattern. If a record has multiple missings, all imputations are taken from a single donor.
- **prob** [numeric] Sampling probability weights (passed through to sample). Must be of length nrow(dat).
- **backend** [character] Choose the backend for imputation.
- ... further arguments passed to VIM::hotdeck if VIM is chosen as backend, otherwise they are passed to
  - **order** for impute_shd and backend="simputation"
  - VIM::hotdeck for impute_shd and impute_rhd when backend="VIM".
  - VIM:kNN for impute_knn when backend="VIM"
  - The predictor function for impute_pmm.
- **order** [character] Last Observation Carried Forward or Next Observation Carried Backward. Only for backend="simputation"
- **predictor** [function] Imputation to use for predictive part in predictive mean matching. Any of the impute_ functions of this package (it makes no sense to use a hot-deck imputation).
- **k** [numeric] Number of nearest neighbours to draw the donor from.

**Model specification**

Formulas are of the form

IMPUTED_VARIABLES ~ MODEL_SPECIFICATION [ | GROUPING_VARIABLES ]

The left-hand-side of the formula object lists the variable or variables to be imputed. The interpretation of the independent variables on the right-hand-side depends on the imputation method.
- `impute_rhd` Variables in `MODEL_SPECIFICATION` and/or `GROUPING_VARIABLES` are used to split the data set into groups prior to imputation. Use ~ 1 to specify that no grouping is to be applied.

- `impute_shd` Variables in `MODEL_SPECIFICATION` are used to sort the data. When multiple variables are specified, each variable after the first serves as tie-breaker for the previous one.

- `impute_knn` The predictors are used to determine Gower's distance between records (see `gower_topn`). This may include the variables to be imputed.

- `impute_pmm` Predictive mean matching. The `MODEL_SPECIFICATION` is passed through to the predictor function.

If grouping variables are specified, the data set is split according to the values of those variables, and model estimation and imputation occur independently for each group.

Grouping using `dplyr::group_by` is also supported. If groups are defined in both the formula and using `dplyr::group_by`, the data is grouped by the union of grouping variables. Any missing value in one of the grouping variables results in an error.

**Methodology**

Random hot deck imputation with `impute_rhd` can be applied to numeric, categorical or mixed data. A missing value is copied from a sampled record. Optionally samples are taken within a group, or with non-uniform sampling probabilities. See Andridge and Little (2010) for an overview of hot deck imputation methods.

Sequential hot deck imputation with `impute_rhd` can be applied to numeric, categorical, or mixed data. The dataset is sorted using the ‘predictor variables’. Missing values or combinations thereof are copied from the previous record where the value(s) are available in the case of LOCF and from the next record in the case of NOCF.

Predictive mean matching with `impute_pmm` can be applied to numeric data. Missing values or combinations thereof are first imputed using a predictive model. Next, these predictions are replaced with observed (combinations of) values nearest to the prediction. The nearest value is the observed value with the smallest absolute deviation from the prediction.

K-nearest neighbour imputation with `impute_knn` can be applied to numeric, categorical, or mixed data. For each record containing missing values, the $k$ most similar completed records are determined based on Gower's (1977) similarity coefficient. From these records the actual donor is sampled.

**Using the VIM backend**

The VIM package has efficient implementations of several popular imputation methods. In particular, its random and sequential hotdeck implementation is faster and more memory-efficient than that of the current package. Moreover, VIM offers more fine-grained control over the imputation process than simputation.

If you have this package installed, it can be used by setting `backend="VIM"` for functions supporting this option. Alternatively, one can set `options(simputation.hdbackend="VIM")` so it becomes the default.

Simputation will map the simputation call to a function in the VIM package. In particular:
• impute_rhd is mapped to VIM::hotdeck where imputed variables are passed to the variable argument and the union of predictor and grouping variables are passed to domain_var. Extra arguments in ... are passed to VIM::hotdeck as well. Argument pool is ignored.

• impute_shd is mapped to VIM::hotdeck where imputed variables are passed to the variable argument, predictor variables to ord_var and grouping variables to domain_var. Extra arguments in ... are passed to VIM::hotdeck as well. Arguments pool and order are ignored. In VIM the donor pool is determined on a per-variable basis, equivalent to setting pool="univariate" with the simputation backend. VIM is LOCF-based. Differences between simputation and VIM likely occur when the sorting variables contain missings.

• impute_knn is mapped to VIM::kNN where imputed variables are passed to variable, predictor variables are passed to dist_var and grouping variables are ignored with a message. Extra arguments in ... are passed to VIM::kNN as well. Argument pool is ignored. Note that simputation adheres strictly to the Gower's original definition of the distance measure, while VIM uses a generalized variant that can take ordered factors into account.

By default, VIM's imputation functions add indicator variables to the original data to trace what values have been imputed. This is switched off by default for consistency with the rest of the simputation package, but it may be turned on again by setting imp_var=TRUE.

References

See Also
Other imputation: impute_cart(), impute_lm(), impute()

impute_lm  (Robust) Linear Regression Imputation

Description
Regression imputation methods including linear regression, robust linear regression with M-estimators, regularized regression with lasso/elasticnet/ridge regression.

Usage
impute_lm(
        dat,
        formula,
        add_residual = c("none", "observed", "normal"),
        na_action = na.omit,
        ...
    )
impute_rlm(
  dat,
  formula,
  add_residual = c("none", "observed", "normal"),
  na_action = na.omit,
  ...
)

impute_en(
  dat,
  formula,
  add_residual = c("none", "observed", "normal"),
  na_action = na.omit,
  family = c("gaussian", "poisson"),
  s = 0.01,
  ...
)

Arguments

  dat [data.frame], with variables to be imputed and their predictors.
  formula [formula] imputation model description (See Model description)
  add_residual [character] Type of residual to add. "normal" means that the imputed value is drawn from \( N(\mu, \sigma) \) where \( \mu \) and \( \sigma \) are estimated from the model’s residuals (\( \mu \) should equal zero in most cases). If add_residual = "observed", residuals are drawn (with replacement) from the model’s residuals. Ignored for non-numeric predicted variables.
  na_action [function] what to do with missings in training data. By default cases with missing values in predicted or predictors are omitted (see ‘Missings in training data’).
  ...

Value

dat, but imputed where possible.
**Model specification**

Formulas are of the form

```
IMPUTED_VARIABLES ~ MODEL_SPECIFICATION [ | GROUPING_VARIABLES ]
```

The left-hand-side of the formula object lists the variable or variables to be imputed. The right-hand side excluding the optional GROUPING_VARIABLES model specification for the underlying predictor.

If grouping variables are specified, the data set is split according to the values of those variables, and model estimation and imputation occur independently for each group.

Grouping using `dplyr::group_by` is also supported. If groups are defined in both the formula and using `dplyr::group_by`, the data is grouped by the union of grouping variables. Any missing value in one of the grouping variables results in an error.

Grouping is ignored for `impute_const`.

**Methodology**

**Linear regression model imputation** with `impute_lm` can be used to impute numerical variables based on numerical and/or categorical predictors. Several common imputation methods, including ratio and (group) mean imputation can be expressed this way. See `lm` for details on possible model specification.

**Robust linear regression through M-estimation** with `impute_rlm` can be used to impute numerical variables employing numerical and/or categorical predictors. In M-estimation, the minimization of the squares of residuals is replaced with an alternative convex function of the residuals. A concise online description of M-estimation can be found here. Also see e.g. Huber (1981).

**Lasso/elastic net/ridge regression imputation** with `impute_en` can be used to impute numerical variables employing numerical and/or categorical predictors. For this method, the regression coefficients are found by minimizing the least sum of squares of residuals augmented with a penalty term depending on the size of the coefficients. For lasso regression (Tibshirani, 1996), the penalty term is the sum of squares of the coefficients. For ridge regression (Hoerl and Kennard, 1970), the penalty term is the sum of absolute values of the coefficients. Elasticnet regression (Zou and Hastie, 2010) allows switching from lasso to ridge by penalizing by a weighted sum of the sum-of-squares and sum of absolute values term.

**References**


**See Also**

Getting started with simputation,

Other imputation: `impute_cart()`, `impute_hotdeck`, `impute()`
Examples

```r
data(iris)
irisNA <- iris
irisNA[1:4, "Sepal.Length"] <- NA

# impute a single variable (Sepal.Length)
i1 <- impute_lm(irisNA, Sepal.Length ~ Sepal.Width + Species)

# impute both Sepal.Length and Sepal.Width, using robust linear regression
i2 <- impute_rlm(irisNA, Sepal.Length + Sepal.Width ~ Species + Petal.Length)
```

---

## impute_median

**Impute (group-wise) medians**

### Description

Impute medians of group-wise medians.

### Usage

```r
impute_median(
  dat, 
  formula, 
  add_residual = c("none", "observed", "normal"), 
  type = 7, 
  ... 
)
```

### Arguments

- **dat** [data.frame]: with variables to be imputed and their predictors.
- **formula** [formula]: imputation model description (See Model description)
- **add_residual** [character]: Type of residual to add. "normal" means that the imputed value is drawn from N(mu, sd) where mu and sd are estimated from the model’s residuals (mu should equal zero in most cases). If add_residual = "observed", residuals are drawn (with replacement) from the model’s residuals. Ignored for non-numeric predicted variables.
- **type** [integer]: Specifies the algorithm to compute the median. See the 'details' section of quantile.
- **...** Currently not used.
**Model Specification**

Formulas are of the form

\[ \text{IMPUTED VARIABLES} \sim \text{MODEL SPECIFICATION} [ \mid \text{GROUPING VARIABLES} ] \]

The left-hand-side of the formula object lists the variable or variables to be imputed. Variables in \text{MODEL SPECIFICATION} and/or \text{GROUPING VARIABLES} are used to split the data set into groups prior to imputation. Use \sim 1 to specify that no grouping is to be applied.

**Examples**

```r
# group-wise median imputation
irisNA <- iris
a <- impute_median(irisNA, Sepal.Length ~ Species)
head(a)

# group-wise median imputation, all variables except species
a <- impute_median(irisNA, . - Species ~ Species)
head(a)
```

**impute_multivariate**  
*Multivariate, model-based imputation*

**Description**

Models that simultaneously optimize imputation of multiple variables. Methods include imputation based on EM-estimation of multivariate normal parameters, imputation based on iterative Random Forest estimates and stochastic imputation based on bootstrapped EM-estimation of multivariate normal parameters.

**Usage**

```r
impute_em(dat, formula, verbose = 0, ...)
impute_mf(dat, formula, ...)
```

**Arguments**

- **dat**  
  [data.frame] with variables to be imputed.

- **formula**  
  [formula] imputation model description

- **verbose**  
  [numeric] Control amount of output printed to screen. Higher values mean more output, typically per iteration.

  - 0 or a number \( \geq 1 \) for `impute_em`
  - 0, 1, or 2 for `impute_emb`
Options passed to
- `norm::em.norm` for `impute_em`
- `missForest::missForest` for `impute_mf`

**Model specification**

Formulas are of the form

```
[IMPUTED_VARIABLES] ~ MODEL_SPECIFICATION [ | GROUPING_VARIABLES ]
```

When `IMPUTED_VARIABLES` is empty, every variable in `MODEL_SPECIFICATION` will be imputed. When `IMPUTED_VARIABLES` is specified, all variables in `IMPUTED_VARIABLES` and `MODEL_SPECIFICATION` are part of the model, but only the `IMPUTED_VARIABLES` are imputed in the output.

`GROUPING_VARIABLES` specify what categorical variables are used to split-impute-combine the data. Grouping using `dplyr::group_by` is also supported. If groups are defined in both the formula and using `dplyr::group_by`, the data is grouped by the union of grouping variables. Any missing value in one of the grouping variables results in an error.

**Methodology**

**EM-based imputation** with `impute_em` only works for numerical variables. These variables are assumed to follow a multivariate normal distribution for which the means and covariance matrix is estimated based on the EM-algorithm of Dempster Laird and Rubin (1977). The imputations are the expected values for missing values, conditional on the value of the estimated parameters.

**Multivariate Random Forest imputation** with `impute_mf` works for numerical, categorical or mixed data types. It is based on the algorithm of Stekhoven and Buehlman (2012). Missing values are imputed using a rough guess after which a predictive random forest is trained and used to re-impute them missing values. This is iterated until convergence.

**References**


---

**impute_proxy**

**Impute by variable derivation**

**Description**

Impute missing values by a constant, by copying another variable computing transformations from other variables.
**Usage**

```
impute_proxy(dat, formula, add_residual = c("none", "observed", "normal"), ...)
impute_const(dat, formula, add_residual = c("none", "observed", "normal"), ...)
```

**Arguments**

- `dat` [data.frame], with variables to be imputed and their predictors.
- `formula` [formula] imputation model description (See Model description)
- `add_residual` [character] Type of residual to add. "normal" means that the imputed value is drawn from $N(\mu, \sigma)$ where $\mu$ and $\sigma$ are estimated from the model’s residuals ($\mu$ should equal zero in most cases). If `add_residual = "observed"`, residuals are drawn (with replacement) from the model’s residuals. Ignored for non-numeric predicted variables.
- `...` Currently unused

**Model Specification**

Formulas are of the form

```
IMPUTED_VARIABLES ~ MODEL_SPECIFICATION [ | GROUPING_VARIABLES ]
```

The left-hand-side of the formula object lists the variable or variables to be imputed.

For `impute_const`, the `MODEL_SPECIFICATION` is a single value and `GROUPING_VARIABLES` are ignored.

For `impute_proxy`, the `MODEL_SPECIFICATION` is a variable or expression in terms of variables in the dataset that must result in either a single number or in a vector of length `nrow(dat)`.

If grouping variables are specified, the data set is split according to the values of those variables, and model estimation and imputation occur independently for each group.

Grouping using `dplyr::group_by` is also supported. If groups are defined in both the formula and using `dplyr::group_by`, the data is grouped by the union of grouping variables. Any missing value in one of the grouping variables results in an error.

**Examples**

```
irisNA <- iris

# impute a constant
a <- impute_const(irisNA, Sepal.Width ~ 7)
head(a)

a <- impute_proxy(irisNA, Sepal.Width ~ 7)
head(a)

# copy a value from another variable (where available)
a <- impute_proxy(irisNA, Sepal.Width ~ Sepal.Length)
head(a)
```
# group mean imputation
a <- impute_proxy(irisNA, Sepal.Length ~ mean(Sepal.Length, na.rm=TRUE) | Species)
head(a)

# random hot deck imputation
a <- impute_proxy(irisNA, Sepal.Length ~ mean(Sepal.Length, na.rm=TRUE), add_residual = "observed")

# ratio imputation (but use impute_lm for that)
a <- impute_proxy(irisNA, Sepal.Length ~ mean(Sepal.Length, na.rm=TRUE)/mean(Sepal.Width, na.rm=TRUE) * Sepal.Width)

---

**na.roughfix**  
Rough imputation for handling missing predictors.

**Description**  
This function is re-exported from `randomForest:na.roughfix` when available. Otherwise it will throw a warning and resort to `options("na.action")`

**Usage**  
`na.roughfix(object, ...)`

**Arguments**  
- `object`: an R object carrying data (e.g. `data.frame`)
- `...`: arguments to be passed to other methods.

---

**simputation**  
A package to make imputation simpler.

**Details**  
To get started, see the introductory vignette.
Description
Simputation relies on a number of packages for model estimation and/or imputation. Not all of these packages are installed when `simputation` is installed.

Usage
```r
simputation_capabilities()
simputation_suggests(lib.loc = NULL)
```

Arguments
- `lib.loc` Where to check whether a package is installed (passed to `installed.packages`)

Value
For `simputation_capabilities` A named character vector of class `simputation.capabilities`. The class attribute allows pretty-printing of the output.
For `simputation_suggests` a logical vector, stating which suggested packages are currently installed (TRUE) or not (FALSE).

details
- `simputation_capabilities` Calls every `impute_` function and grabs the warning message (if any) stating that a package is missing.
- `simputation_suggests` checks which of the suggested packages implementing statistical models are available.
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