

CONTENTS

| | |
|--|-----------|
| Series Editor's Introduction | v |
| 1. Introduction | 1 |
| 2. Assumptions | 3 |
| Missing Completely at Random | 3 |
| Missing at Random | 4 |
| Ignorable | 5 |
| Nonignorable | 5 |
| 3. Conventional Methods | 5 |
| Listwise Deletion | 6 |
| Pairwise Deletion | 8 |
| Dummy Variable Adjustment | 9 |
| Imputation | 11 |
| Summary | 12 |
| 4. Maximum Likelihood | 12 |
| Review of Maximum Likelihood | 13 |
| ML With Missing Data | 14 |
| Contingency Table Data | 15 |
| Linear Models With Normally Distributed Data | 18 |
| The EM Algorithm | 19 |
| EM Example | 21 |
| Direct ML | 23 |
| Direct ML Example | 25 |
| Conclusion | 26 |
| 5. Multiple Imputation: Basics | 27 |
| Single Random Imputation | 28 |
| Multiple Random Imputation | 29 |

| | |
|--|-----------|
| Allowing for Random Variation in the Parameter Estimates | 30 |
| Multiple Imputation Under the Multivariate Normal Model | 32 |
| Data Augmentation for the Multivariate Normal Model | 34 |
| Convergence in Data Augmentation | 36 |
| Sequential Versus Parallel Chains of Data Augmentation | 37 |
| Using the Normal Model for Nonnormal or Categorical Data | 38 |
| Exploratory Analysis | 41 |
| MI Example 1 | 41 |
| 6. Multiple Imputation: Complications | 50 |
| Interactions and Nonlinearities in MI | 50 |
| Compatibility of the Imputation Model and the Analysis Model | 52 |
| Role of the Dependent Variable in Imputation | 53 |
| Using Additional Variables in the Imputation Process | 54 |
| Other Parametric Approaches to Multiple Imputation | 55 |
| Nonparametric and Partially Parametric Methods | 57 |
| Sequential Generalized Regression Models | 64 |
| Linear Hypothesis Tests and Likelihood Ratio Tests | 65 |
| MI Example 2 | 68 |
| MI for Longitudinal and Other Clustered Data | 73 |
| MI Example 3 | 74 |
| 7. Nonignorable Missing Data | 77 |
| Two Classes of Models | 78 |
| Heckman's Model for Sample Selection Bias | 79 |
| ML Estimation With Pattern-Mixture Models | 82 |
| Multiple Imputation With Pattern-Mixture Models | 83 |
| 8. Summary and Conclusion | 84 |
| Notes | 87 |
| References | 89 |
| About the Author | 93 |