workflow — Suggested workflow

Description Remarks and examples Also see

Description

Provided below are suggested workflows for working with original data and for working with data that already have imputations.

Remarks and examples

stata.com

Remarks are presented under the following headings:

Suggested workflow for original data Suggested workflow for data that already have imputations Example

Suggested workflow for original data

By original data, we mean data with missing values for which you do not already have imputations. Your task is to identify the missing values, impute values for them, and perform estimation.

mi does not have a fixed order in which you must perform tasks except that you must mi set the data first.

1. mi set your data; see [MI] mi set.

Set the data to be wide, mlong, flong, or flongsep. Choose flongsep only if your data are bumping up against the constraints of memory. Choose flong or flongsep if you will need super-varying variables.

Memory is not usually a problem, and super-varying variables are seldom necessary, so we generally start with the data as wide:

. use *originaldata* . mi set wide

If you need to use flongsep, you also need to specify a name for the flongsep dataset collection. Choose a name different from the current name of the dataset:

- . use originaldata
- . mi set flongsep newname

If the original dataset is chd.dta, you might choose chdm for *newname*. *newname* does not include the .dta suffix. If you choose chdm, the data will then be stored in chdm.dta, _1_chdm.dta, and so on. It is important that you choose a name different from *originaldata* because you do not want your mi data to overwrite the original. Stata users are used to working with a copy of the data in memory, meaning that the changes made to the data are not reflected in the .dta dataset until the user saves them. With flongsep data, however, changes are made to the mi .dta dataset collection as you work. See Advice for using flongsep in [MI] styles.

2. Use mi describe often; see [MI] mi describe.

mi describe will not tell you anything useful yet, but as you set more about the data, mi describe will be more informative.

. mi describe

3. Use mi misstable to identify missing values; see [MI] mi misstable.

mi misstable is the standard misstable (see [R] misstable) but tailored for mi data. Several Stata commands have mi variants—become familiar with them. If there is no mi variant, then it is generally safe to use the standard command directly, although it may not be appropriate. For instance, typing misstable rather than mi misstable would produce appropriate results right now, but it would not produce appropriate results later. If mi datasets m = 0, m = 1, ..., m = M exist and you run misstable, you might end up running the command on a strange combination of the m's. We recommend the wide style because general Stata commands will do what you expect. The same is true for the flongsep style. It is your responsibility to get this right.

So what is the difference between mi misstable and misstable? mi misstable amounts to mi xeq 0: misstable, exok, which is to say it runs on m = 0 and specifies the exok option so that extended missing values are treated as hard missings.

In general, you need to become familiar with all the mi commands, use the mi variant of regular Stata commands whenever one exists, and think twice before using a command without an mi prefix. Doing the right thing will become automatic once you gain familiarity with the styles; see [MI] styles.

To learn about the missing values in your data, type

. mi misstable summarize

4. Use mi register imputed to register the variables you wish to impute; see [MI] mi set.

The only variables that mi will impute are those registered as imputed. You can register variables one at a time or all at once. If you register a variable mistakenly, use mi unregister to unregister it.

. mi register imputed varname [varname ...]

5. Use mi impute to impute (fill in) the missing values; see [MI] mi impute.

There is a lot to be said here. For instance, in a dataset where variables age and bmi contain missing, you might type

. mi register imputed age bmi

. mi impute mvn age bmi = attack smokes hsgrad, add(10)

mi impute's add(#) option specifies the number of imputations to be added. We currently have 0 imputations, so after imputation, we will have 10. We usually start with a small number of imputations and add more later.

6. Use mi describe to verify that all missing values are filled in; see [MI] mi describe.

. mi describe

You might also want to use mi xeq (see [MI] mi xeq) to look at summary statistics in each of the imputation datasets:

. mi xeq: summarize

7. Generate passive variables; see [MI] mi passive.

Passive variables are variables that are functions of imputed variables, such as lnage when some values of age are imputed. The values of passive variables differ across m just as the values of imputed variables do. The official way to generate imputed values is by using mi passive:

. mi passive: generate lnage = ln(age)

Rather than use the official way, however, we often switch our data to mlong and just generate the passive variables directly:

. mi convert mlong
. generate lnage = ln(age)
. mi register passive lnage

If you work as we do, remember to register any passive variables you create. When you are done, you may mi convert your data back to wide, but there is no reason to do that.

8. Use mi estimate (see [MI] mi estimate) to fit models:

. mi estimate: logistic attack smokes age bmi hsgrad

You fit your model just as you would ordinarily except that you add mi estimate: in front of the command.

To see an example of the advice applied to a simple dataset, see *Example* below.

In theory, you should get your data cleaning and data management out of the way before mi setting your data. In practice that will not happen, so you will want to become familiar with the other mi commands. Among the data management commands available are mi append (see [MI] mi append), mi merge (see [MI] mi merge), mi expand (see [MI] mi expand), and mi reshape (see [MI] mi reshape). If you are working with survival-time data, also see [MI] mi stsplit. To stset your data, or svyset, or xtset, see [MI] mi set and [MI] mi XXXset.

Suggested workflow for data that already have imputations

Data sometimes come with imputations included. The data might be made by another researcher for you or the data might come from an official source. Either way, we will assume that the data are not in Stata format, because if they were, you would just use the data and would type mi describe.

mi can import officially produced datasets created by the National Health and Nutrition Examination Survey (NHANES) with the mi import nhanes1 command, and mi can import more informally created datasets that are wide-, flong-, or flongsep-like with mi import wide, mi import flong, or mi import flongsep; see [MI] mi import.

The required workflow is hardly different from *Suggested workflow for original data*, presented above. The differences are that you will use mi import rather than mi set and you will skip using mi impute to generate the imputations. In this sense, your job is easier.

On the other hand, you need to verify that you have imported your data correctly, and we have a lot to say about that. Basically, after importing, you need to be careful about which mi commands you use until you have verified that you have the variables registered correctly. That is discussed in [MI] mi import.

Example

We are going to repeat A simple example from [MI] **intro**, but this time we are going to follow the advice given above in Suggested workflow for original data.

We have fictional data on 154 patients and want to examine the relationship between binary outcome attack, recording heart attacks, and variables smokes, age, bmi, hsgrad, and female. We will use logistic regression. Below we load our original data and show you a little about it using the standard commands describe and summarize. We emphasize that mheart5.dta is just a standard Stata dataset; it has not been mi set.

. use http://w (Fictional head		-		r14/mhea	art5			
. describe								
Contains data obs: vars: size:	from htt; 154 6 1,848	p://www	v.stata-pro	ess.com,	Ficti	r14/mheart onal heart n 2014 10:	attack dat	a
variable name	storage type	displ forma			varia	ble label		
attack smokes age bmi female hsgrad	byte byte float float byte byte	%9.0 %9.0 %9.0 %9.0 %9.0 %9.0 %9.0			Curre Age, Body Gende	ent smoker in years Mass Index school grad	, kg/m^2	
Sorted by: . summarize Variable		Obs	Mean	Std.	Dev.	Min	Max	
attack smokes age bmi female		154 154 142 126 154	.4480519 .4155844 56.43324 25.23523 .2467532	.498 .494 11.5 4.02 .432	4304 9131 9325	0 0 20.73613 17.22643 0	1 1 83.78423 38.24214 1	
hsgrad		154	.7532468	.432	5285	0	1	

The first guideline is

1. mi set your data; see [MI] mi set.

We will set the data to be flong even though in A simple example we set the data to be mlong. mi provides four styles—flong, mlong, wide, and flongsep—and at this point it does not matter which we choose. mi commands work the same way regardless of style. Four styles are provided because, should we decide to step outside of mi and attack the data with standard Stata commands, we will find different styles more convenient depending on what we want to do. It is easy to switch styles.

Below we type mi set flong and then, to show you what that command did to the data, we show you the output from a standard describe:

. mi set flong . describe	5			
Contains data obs: vars: size:	from http 154 9 2,618	o://www.sta	ta-press.co	om/data/r14/mheart5.dta Fictional heart attack data 19 Jun 2014 10:50
variable name	storage type	display format	value label	variable label
attack smokes age bmi female hsgrad _mi_miss _mi_m _mi_id	byte byte float float byte byte int int	%9.0g %9.0g %9.0g %9.0g %9.0g %9.0g %8.0g %8.0g %8.0g		Outcome (heart attack) Current smoker Age, in years Body Mass Index, kg/m^2 Gender High school graduate

Sorted by:

Typing mi set flong added three variables to our data: _mi_miss, _mi_m, and _mi_id. Those variables belong to mi. If you are curious about them, see [MI] styles. Advanced users can even use them. No matter how advanced you are, however, you must never change their contents.

Except for the three added variables, the data are unchanged, and we would see that if we typed summarize. The three added variables are due to the style we chose. When you mi set your data, different styles will change the data differently, but the changes will be just around the edges.

The second guideline is

2. Use mi describe often; see [MI] mi describe.

The guideline is to use mi describe, not describe as we just did. Here is the result:

```
. mi describe
 Style:
          flong
          last mi update 14nov2014 14:56:41, 0 seconds ago
 Obs.:
          complete
                              154
          incomplete
                               0
                                   (M = 0 \text{ imputations})
                              154
          total
 Vars.: imputed:
                     0
          passive:
                     0
          regular:
                     0
          system:
                     3; _mi_m _mi_id _mi_miss
         (there are 6 unregistered variables)
```

As the guideline warned us, "mi describe will not tell you anything useful yet."

The third guideline is

3. Use mi misstable to identify missing values; see [MI] mi misstable. Below we type mi misstable summarize and mi misstable nested:

. mi misstable summarize

					Obs<.	
Variable	Obs=.	Obs>.	Obs<.	Unique values	Min	Max
age bmi	12 28		142 126	142 126	20.73613 17.22643	83.78423 38.24214

. mi misstable nested

1. age(12) -> bmi(28)

mi misstable summarize reports the variables containing missing values. Those variables in our data are age and bmi. Notice that mi misstable summarize draws a distinction between, as it puts it, "Obs=." and "Obs>.", which is to say between standard missing (.) and extended missing (.a, .b, ..., .z). That is because mi has a concept of soft and hard missing, and it associates soft missing with system missing and hard missing with extended missing. Hard missing values—extended missings—are taken to mean missing values that are not to be imputed. Our data have no missing values like that.

After typing mi misstable summarize, we typed mi misstable nested because we were curious whether the missing values were nested or, to use the jargon, monotone. We discovered that they were. That is, age has 12 missing values in the data, and in every observation in which age is missing, so is bmi, although bmi has another 16 missing values scattered around the data. That means we can use a monotone imputation method, and that is good news because monotone methods are more flexible and faster. We will discuss the implications of that shortly. There is a mechanical detail we must handle first.

The fourth guideline is

4. Use mi register imputed to register the variables you wish to impute; see [MI] mi set.

We know that age and bmi have missing values, and before we can impute replacements for those missing values, we must register the variables as to-be-imputed, which we do by typing

```
. mi register imputed age bmi
(28 m=0 obs. now marked as incomplete)
```

Guideline 2 suggested that we type mi describe often. Perhaps now would be a good time:

```
. mi describe
 Style: flong
          last mi update 14nov2014 14:56:41, 0 seconds ago
 Obs.:
          complete
                             126
                              28
                                  (M = 0 \text{ imputations})
          incomplete
          total
                             154
 Vars.: imputed: 2; age(12) bmi(28)
          passive:
                    0
          regular:
                    0
          system:
                    3; _mi_m _mi_id _mi_miss
         (there are 4 unregistered variables; attack smokes female hsgrad)
```

The output has indeed changed. mi knows just as it did before that we have 154 observations, and it now knows that 126 of them are complete and 28 of them are incomplete. It also knows that age and bmi are to be imputed. The numbers in parentheses are the number of missing values.

The fifth guideline is

5. Use mi impute to impute (fill in) the missing values; see [MI] mi impute.

In A simple example from [MI] intro, we imputed values for age and bmi by typing

. mi impute mvn age bmi = attack smokes hsgrad female, add(10)

This time, we will impute values by typing

. mi impute monotone (regress) age bmi = attack smokes hsgrad female, add(20)

We changed add(10) to add(20) for no other reason than to show that we could, although we admit to a preference for more imputations whenever possible. add() specifies the number of imputations to be added to the data. For every missing value, we will impute 20 nonmissing replacements.

We switched from mi impute mvn to mi impute monotone because our data are monotone. Here mi impute monotone will be faster than mi impute mvn but will offer no statistical advantage. In other cases, there might be statistical advantages. All of which is to say that when you get to the imputation step, you have important decisions to make and you need to become knowledgeable about the subject. You can start by reading [MI] mi impute.

```
. set seed 20039
. mi impute monotone (regress) age bmi = attack smokes hsgrad female,
> add(20)
Conditional models:
               age: regress age attack smokes hsgrad female
               bmi: regress bmi age attack smokes hsgrad female
Multivariate imputation
                                             Imputations =
                                                                  20
Monotone method
                                                   added =
                                                                  20
Imputed: m=1 through m=20
                                                 updated =
                                                                   0
               age: linear regression
               bmi: linear regression
```

	Observations per m						
Variable	Complete	Incomplete	Imputed	Total			
age bmi	142 126	12 28	12 28	154 154			

(complete + incomplete = total; imputed is the minimum across m
of the number of filled-in observations.)

Note that we typed set seed 20039 before issuing the mi impute command. Doing that made our results reproducible. We could have specified mi impute's rseed(20039) option instead. Or we could have skipped setting the random-number seed altogether, and then we would not be able to reproduce our results.

The sixth guideline is

6. Use mi describe to verify that all missing values are filled in; see [MI] mi describe.

```
. mi describe, detail
 Style:
          flong
          last mi update 14nov2014 14:56:42, 0 seconds ago
 Obs.:
          complete
                             126
                                  (M = 20 \text{ imputations})
          incomplete
                              28
          total
                             154
 Vars.: imputed:
                    2; age(12; 20*0) bmi(28; 20*0)
          passive:
                    0
          regular:
                    0
          system:
                    3; _mi_m _mi_id _mi_miss
         (there are 4 unregistered variables; attack smokes female hsgrad)
```

This time, we specified mi describe's detail option, although you have to look closely at the output to see the effect. When you do not specify detail, mi describe reports results for the original, unimputed data only, what we call m = 0 throughout this documentation. When you specify detail, mi describe also includes information about the imputation data, what we call m > 0 and is $m = 1, m = 2, \ldots, m = 20$ here. Previously, mi describe reported "age(12)", meaning that age in m = 0 has 12 missing values. This time, it reports "age(12; 20*0)", meaning that age still has 12 missing values in m = 0, and it has 0 missing values in the 20 imputations. bmi also has 0 missing values in the imputations. Success!

Let's take a detour to see how our data really look. Let's type Stata's standard describe command. The last time we looked, our data had three extra variables.

. describe				
Contains data obs: vars: size:	from http 3,234 9 54,978	o://www.stat	ta-press.com	n/data/r14/mheart5.dta Fictional heart attack data 14 Nov 2014 14:56
variable name	storage type	display format	value label	variable label
attack smokes age bmi female hsgrad _mi_id _mi_miss _mi_m	byte byte float float byte byte int byte int	%9.0g %9.0g %9.0g %9.0g %9.0g %9.0g %8.0g %8.0g %8.0g		Outcome (heart attack) Current smoker Age, in years Body Mass Index, kg/m ² Gender High school graduate

Sorted by: _mi_m _mi_id

Note: Dataset has changed since last saved.

Nothing has changed as far as variables are concerned, but notice the number of observations. Previously, we had 154 observations. Now we have 3,234! That works out to 21*154. Stored is our original data plus 20 imputations. The flong style makes extra copies of the data.

We chose style flong only because it is so easy to explain. In A simple example from [MI] intro using this same data, we choose style mlong. It is not too late:

. mi convert mlong

All that is required to change styles is typing mi convert. The style of the data changes, but not the contents. Let's see what describe has to report:

. describe				
Contains data obs: vars: size:	from http 714 9 12,138	o://www.sta	ta-press.co	om/data/r14/mheart5.dta Fictional heart attack data 14 Nov 2014 14:56
variable name	storage type	display format	value label	variable label
attack smokes age bmi female hsgrad _mi_id _mi_miss _mi_m	byte byte float float byte byte int byte int	%9.0g %9.0g %9.0g %9.0g %9.0g %9.0g %8.0g %8.0g %8.0g		Outcome (heart attack) Current smoker Age, in years Body Mass Index, kg/m^2 Gender High school graduate

Sorted by: _mi_m _mi_id

Note: Dataset has changed since last saved.

The data look much like they did when they were flong, except that the number of observations has fallen from 3,234 to 714! Style mlong is an efficient style in that rather than storing the full data for every imputation, it stores only the changes. Back when the data were flong, mi describe reported that we had 28 incomplete observations. We get 714 from the 154 original observations plus 20×28 replacement observations for the incomplete observations.

We recommend style mlong. Style wide is also recommended. Below we type mi convert to convert our mlong data to wide, and then we run the standard describe command:

```
. mi convert wide, clear
```

```
. describe
```

```
Contains data from http://www.stata-press.com/data/r14/mheart5.dta
obs: 154 Fictional heart attack data
vars: 47 14 Nov 2014 14:56
size: 26.642
```

5120.	20,042			
variable name	storage type	display format	value label	variable label
attack	byte	%9.0g		Outcome (heart attack)
smokes	byte	%9.0g		Current smoker
age	float	%9.0g		Age, in years
bmi	float	%9.Og		Body Mass Index, kg/m^2
female	byte	%9.Og		Gender
hsgrad	byte	%9.0g		High school graduate
_mi_miss	byte	%8.0g		
_1_age	float	%9.0g		Age, in years
_1_bmi	float	%9.0g		Body Mass Index, kg/m^2
_2_age	float	%9.0g		Age, in years
_2_bmi	float	%9.0g		Body Mass Index, kg/m^2
_3_age	float	%9.0g		Age, in years
_3_bmi	float	%9.0g		Body Mass Index, kg/m^2
_4_age	float	%9.0g		Age, in years
_4_bmi	float	%9.0g		Body Mass Index, kg/m^2
_5_age	float	%9.0g		Age, in years
_5_bmi	float	%9.0g		Body Mass Index, kg/m^2
_6_age	float	%9.0g		Age, in years
_6_bmi	float	%9.0g		Body Mass Index, kg/m^2
_7_age	float	%9.0g		Age, in years

_7_bmi	float	%9.0g	Body Mass Index, kg/m^2
_8_age	float	%9.0g	Age, in years
_8_bmi	float	%9.0g	Body Mass Index, kg/m^2
_9_age	float	%9.0g	Age, in years
_9_bmi	float	%9.0g	Body Mass Index, kg/m^2
_10_age	float	%9.0g	Age, in years
_10_bmi	float	%9.0g	Body Mass Index, kg/m^2
_11_age	float	%9.0g	Age, in years
_11_bmi	float	%9.0g	Body Mass Index, kg/m^2
_12_age	float	%9.0g	Age, in years
_12_bmi	float	%9.0g	Body Mass Index, kg/m^2
_13_age	float	%9.0g	Age, in years
_13_bmi	float	%9.0g	Body Mass Index, kg/m^2
_14_age	float	%9.0g	Age, in years
_14_bmi	float	%9.0g	Body Mass Index, kg/m^2
_15_age	float	%9.0g	Age, in years
_15_bmi	float	%9.0g	Body Mass Index, kg/m^2
_16_age	float	%9.0g	Age, in years
_16_bmi	float	%9.0g	Body Mass Index, kg/m^2
_17_age	float	%9.0g	Age, in years
_17_bmi	float	%9.0g	Body Mass Index, kg/m^2
_18_age	float	%9.0g	Age, in years
_18_bmi	float	%9.0g	Body Mass Index, kg/m^2
_19_age	float	%9.0g	Age, in years
_19_bmi	float	%9.0g	Body Mass Index, kg/m^2
_20_age	float	%9.0g	Age, in years
_20_bmi	float	%9.0g	Body Mass Index, kg/m^2

Sorted by:

Note: Dataset has changed since last saved.

In the wide style, our data are back to having 154 observations, but now we have 47 variables! Variable $_1_$ age contains age for m = 1, $_1_$ bmi contains bmi for m = 1, $_2_$ age contains age for m = 2, and so on.

Guideline 7 is

7. Generate passive variables.

Passive variables are variables derived from imputed variables. For instance, if we needed lnage = ln(age), variable lnage would be passive. Passive variables are easy to create; see [MI] mi passive. We are not going to need any passive variables in this example.

Guideline 8 is

8. Use mi estimate to fit models; see [MI] mi estimate.

Our data are wide right now, but that does not matter. We fit our model:

. mi estimate:	: logistic at	tack smokes	age bmi	hsgrad fe	male		
Multiple-imput	=	20					
Logistic regre	ession			Number	of obs	=	154
				Average	RVI	=	0.1104
				Largest	FMI	=	0.3267
DF adjustment:	: Large sam	ple		DF:	min	=	186.13
					avg	=	67,625.01
					max	=	220,747.20
Model F test:	Equal I	FMI		F(5,	6512.5)	=	3.08
Within VCE typ	pe: (DIM		Prob >	F	=	0.0089
attack	Coef.	Std. Err.	t	P> t	[95%	Conf.	Interval]
smokes	1.171797	.3573997	3.28	0.001	.4712	929	1.8723
age	.028737	.0165865	1.73	0.083	0038	133	.0612873
bmi	.1017045	.0535639	1.90	0.059	003	966	.2073749
hsgrad	.1501389	.4038092	0.37	0.710	6413	206	.9415985
female	1022359	.4138162	-0.25	0.805	9133	052	.7088334
_cons	-4.979444	1.829307	-2.72	0.007	-8.580	825	-1.378062

Those familiar with the logistic command will be surprised that mi estimate: logistic reported coefficients rather than odds ratios. That is because the estimation command is not logistic using mi estimate, it is mi estimate using logistic. If we wanted to see odds ratios at estimation time, we could have typed

. mi estimate, or: logistic ...

By the same token, if we wanted to replay results, we would not type logistic, we would type mi estimate:

. mi estimate (output omitted)

If we wanted to replay results with odds ratios, we would type

. mi estimate, or

And that concludes the guidelines.

Also see

[MI] intro — Introduction to mi

[MI] Glossary