

Modern Imputation Technique for Missing Data in Linear Functional Relationship Model

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Abstract : Missing value problem is common in statistics and has been of interest for years. This article considers two modern techniques in handling missing data for linear functional relationship model (LFRM) namely the Expectation-Maximization (EM) algorithm and Expectation-Maximization with Bootstrapping (EMB) algorithm using three performance indicators; namely the mean absolute error (MAE), root mean square error (RMSE) and estimated biased (EB). In this study, we applied the methods of imputing missing values in the LFRM. Results of the simulation study suggest that EMB algorithm performs much better than EM algorithm in both models. We also illustrate the applicability of the approach in a real data set.

Keywords : expectation-maximization, expectation-maximization with bootstrapping, linear functional relationship model, performance indicators

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