

Package: mimdo (via r-universe)

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Type Package

Title Multivariate Imputation by 'Mahalanobis' Distance Optimization

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Description Imputes missing values of an incomplete data matrix by minimizing the 'Mahalanobis' distance of each sample from the overall mean.

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Repository <https://gjlabita.r-universe.dev>

RemoteUrl <https://github.com/gjlabita/mimdo>

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Contents

mimdo	1
-----------------	---

Index	3
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mimdo

Multivariate Imputation by Mahalanobis Distance Optimization

Description

Imputes missing values of an incomplete data matrix by minimizing the Mahalanobis distance of each sample from the overall mean. By utilizing Mahalanobis distance, this imputation method is preferable to be used on datasets with highly correlated variables.

Usage

```
mimdo(incomplete_data, inverse, iterations = 30)
```

Arguments

incomplete_data	A data frame with missing values.
inverse	If TRUE, the inverse covariance matrix will be used for distance calculation. If the covariance matrix is non-invertible, use inverse = FALSE.
iterations	Number of iterations. It can be adjusted to avoid long running time.

Details

The output is a complete imputed data matrix.

Author(s)

Geovert John D. Labita

References

- Labita, G.J.D. and Tubo, B.F. (2024). Missing data imputation via optimization approach: An application to K-means clustering of extreme temperature. *Reliability: Theory and Applications*, 2(78), 115-123. DOI: <https://doi.org/10.24412/1932-2321-2024-278-115-123>
- Bertsimas, D., Pawlowski, C., and Zhou, Y.D. (2018). From predictive methods to missing data imputation: An optimization approach. *Journal of Machine Learning Research*, 18(196), 1-39.

Examples

```
incomplete_data<-as.data.frame(matrix(c(5.1,NA,4.7,NA,3.0,3.2,1.4,1.4,NA,0.2,0.2,NA),nrow=3))
mimdo(incomplete_data, inverse=FALSE)
```

Index

[mimdo, 1](#)