Robustness under missing data: a comparison with special attention to inference

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Problem statement

Goal: Evaluate different robust regression methods in inference when missing data are present

Procedure: Simulations

Framework: Let $X \in \mathbb{R}^{n \times p}$ be the design matrix containing n observations and p predictor variables. Let $\beta \in \mathbb{R}^p$ be the vector of regression coefficients.
The dependent variable $y \in \mathbb{R}^p$ is defined according to the linear model as

$$y = X\beta + \varepsilon$$

where ε is a vector from $\mathbb{R}^p$ with entries independent and identically distributed with $\mathbb{E}[\varepsilon] = 0$ and $Var[\varepsilon] = \sigma^2$.

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Comparison of robust linear regressions in inference

Comparison criteria:

- Bias of the regression coefficients
- Standard error of the regression coefficients
- Mean Squared Prediction Error

Simulation procedure

1. *Generate* the starting train and test sets
2. *Contaminate* the train set
3. *Ampute* the train set and the test set by deleting a selection of values
4. *Impute* the *train set* using MICE to obtain 5 complete imputed train sets
5. *Impute* the *test set* using the same models as created in the previous step to obtain 5 complete imputed test sets
6. *Fit* a *linear model* on the 5 train sets to get 5 models and pool the results $\rightarrow$ inference performance
7. *Predict* the *response* variable for the 5 test sets with the 5 fitted models from the previous step and pool the results $\rightarrow$ prediction performance

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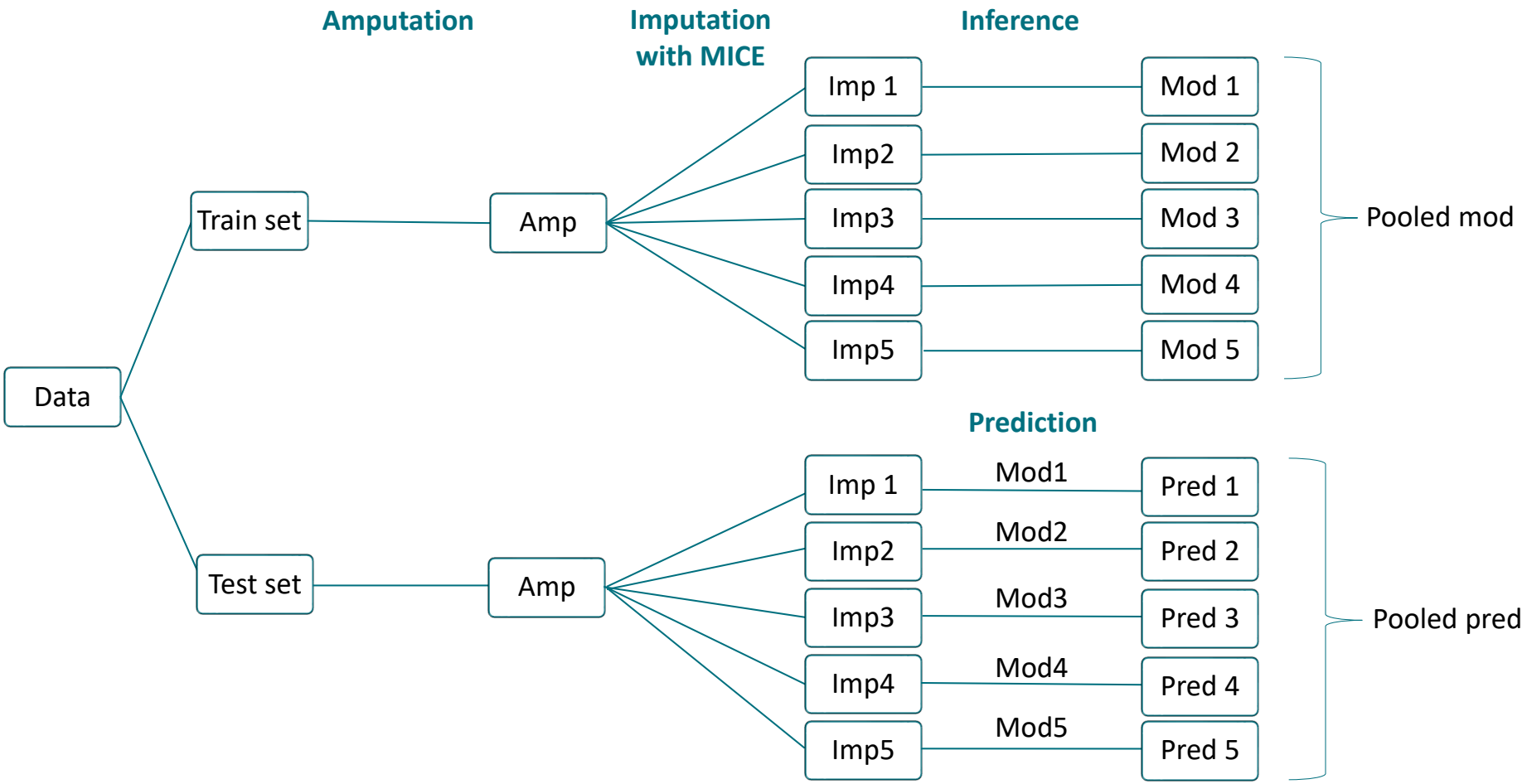
Overview of the simulation procedure



Generation of the train and test sets

The simulation setup follows the one proposed by Öllerer, Alfons and Croux [10]:

- $p = 15$ variables; $n = 300$ observations for the train set and $n = 100$ for the test set
- Regression coefficients: $\beta_j = j/p$ for $j = 1, \ldots, p$
- Correlation:
  - Independent case: $\Sigma = I_p$ the covariance matrix, $\sigma^2 = 0.5^2$ the error variance
  - Dependent case: $\Sigma_{ij} = 0.5^{|i-j|}$, $\sigma^2 = 0.81^2$
- Generate X according to $\mathcal{N}_p(0, \Sigma)$
- Generate ε according to $\mathcal{N}(0, \sigma^2)$
- Define $y_i = x_i'\beta + \varepsilon_i$ for $i = 1, \ldots, n$

Contamination of the train set

- **Cellwise contamination**
  - Dense cluster: $x_{ij}^{cont} \sim \mathcal{N}(50, 1)$
  - Dispersed outliers: $x_{ij}^{cont} \sim \mathcal{N}(0, 100^2)$
  - Wide cluster: $x_{ij}^{cont} \sim \mathcal{N}(50, 10^2)$
- **Rowwise contamination**
  - Dense cluster: $x_{i}^{cont} \sim \mathcal{N}_p(50, \Sigma)$
  - Dispersed outliers: $x_{i}^{cont} \sim \mathcal{N}_p(0, 100^2\Sigma)$
  - Wide cluster: $x_{i}^{cont} \sim \mathcal{N}_p(50, 10^2\Sigma)$
- **Response contamination**
  - Vertical outliers: $\varepsilon_{i}^{cont} \sim \mathcal{N}(50, \sigma^2)$

$\rightarrow$ Percentage of contamination = 0%, 5% or 10%.

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Imputation methods – Robust against rowwise outliers

- **S-estimators** [6]

$$\hat{\beta}_S = \arg\min_{\beta \in \mathbb{R}^n} s(r_1(\beta), \ldots, r_n(\beta))$$

where $s(r_1, \ldots, r_n)$ is a solution of $\frac{1}{n}\sum_{i=1}^{n} \rho(r_i/s) = \delta$, $\delta = \mathbb{E}_\phi[\rho]$ and $(r_1, \ldots, r_n)$ are the residuals.

- **MM-estimators** [9]

$\hat{\beta}_{MM}$ is any solution of

$$\sum_{i=1}^{n} \rho' \left(\frac{r_i(\beta)}{s(r_1(\beta_S), \ldots, r_n(\beta_S))} \right) x_i = 0$$

which verifies $S(\beta_{MM}) \leq S(\beta_S)$ where $S(\beta) = \sum_{i=1}^{n} \rho \left(\frac{r_i(\beta)}{s(r_1(\beta_S), \ldots, r_n(\beta_S))} \right)$

- **Least trimmed squares** [4, 5]

For a fixed h with $[\frac{n+p+2}{2}] \leq h \leq n$,

$$\hat{\beta}_{LTS} = \underset{\hat{\beta}}{\text{argmin}} \sum_{i=1}^{h} (r^2)_{i:n}$$

where $(r^2)_{1:n} \leq \ldots \leq (r^2)_{n:n}$ are the ordered squared residuals

- **Shooting-S** [10]
  Combine the coordinate descent algorithm with regression S-estimation to obtain the following objective function:

$$\hat{\beta}_{SS} = \underset{\beta \in \mathbb{R}^p}{\arg\min} \sum_{j=1}^{p} \hat{\sigma}_j(\beta)$$

$$\text{with } \frac{1}{n} \sum_{i=1}^{n} \rho \left(\frac{y_i - \sum_{k \neq j} w_{ik}(\beta) x_{ik} \beta_k - x_{ij} \beta_j}{\hat{\sigma}_j(\beta)} \right) = \delta$$

$$\text{and } w_{ik}(\beta) = w \left(\frac{y_i - \sum_{l \neq k} w_{il}(\beta) x_{il} \beta_l - x_{ik} \beta_k}{\hat{\sigma}_k(\beta)} \right)$$

- **Cellwise robust M regression (CRM)** [2]
  1. Center and scale the data
  2. Use a starting robust regression estimator (MM) to flag observations as casewise outliers if their absolute standard residuals exceed $z_{0.95}$. Apply SPADIMO to separate cellwise and casewise outliers. Cellwise outliers are deleted and then imputed
  3. Apply an IRLS procedure to improve efficicency of the estimates

Inference methods

- S-estimators
- MM-estimators
- Least trimmed squares
- Shooting-S estimator
- Cellwise robust M regression
- Linear regression (classical)

But How to compute the standard deviation of the regression parameters ?

→ For LTS and the classical regression : given in the output

→ Other methods: use bootstrap samples ⇒ Fast and robust bootstrap [7]

- Already computed and implented in R for S and MM-estimators
- Need to be adapted for CRM and Shooting-S

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Fast and robust bootstrap (FRB) [7]

Let $\hat{\theta}_n \in \mathbb{R}^p$ be the robust parameter estimates of interest and Z_n be a sample. FRB can be used if $\hat{\theta}_n$ can be represented as a solution of fixed-point equations :

$$\hat{\theta}_n = g_n(\hat{\theta}_n)$$

where g_n generally depends on the sample Z_n.
Given a boostrap sample Z_n^*, the recalculated estimate $\hat{\theta}_n^*$ then solves

$$\hat{\theta}_n^* = g_n^*(\hat{\theta}_n^*).$$

Instead of computing $\hat{\theta}_n^*$, we can compute the approximation

$$\hat{\theta}_n^{1*} := g_n^*(\hat{\theta}_n).$$

But $\hat{\theta}_n^{1*}$ underestimate the variability of $\hat{\theta}_n$. To remedy this, they define a linearly corrected version of $\hat{\theta}_n^{1*}$:

$$\hat{\theta}_n^{R*} := \hat{\theta}_n + [I + \nabla g_n(\hat{\theta}_n)]^{-1}(\hat{\theta}_n^{1*} - \hat{\theta}_n)$$

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FRB applied to shooting-S

Note $y_i^{(j)} = y_i - \sum_{k \neq j} w_{ik}(\beta) x_{ik} \beta_k$, the objective function of shooting-S can be written as

$$\frac{1}{n} \sum_{i=1}^{n} \rho \left(\frac{y_i^{(j)} - x_{ij}\beta_j}{\hat{\sigma}_j(\beta)} \right) = \delta \tag{1}$$

$$\frac{1}{n} \sum_{i=1}^{n} \rho' \left(\frac{y_i^{(j)} - x_{ij}\beta_j}{\hat{\sigma}_j(\beta)} \right) x_{ij} = 0 \tag{2}$$

Equations (1) and (2) can be rewritten as

$$\hat{\beta}_j = \left(\sum_{i=1}^{n} z_{ij} x_{ij}^2 \right)^{-1} \sum_{i=1}^{n} z_{ij} x_{ij} y_i^{(j)} \tag{3}$$

$$\hat{\sigma}_j = \sum_{i=1}^{n} v_{ij} (y_i^{(j)} - x_{ij}\beta_j) \tag{4}$$

where $z_{ik} = \dfrac{\rho'(r_{ik}/\hat{\sigma}_k)}{r_{ik}}$ and $v_{ik} = \dfrac{\hat{\sigma}_k}{n\delta} \dfrac{\rho(r_{ik}/\hat{\sigma}_k)}{r_{ik}}$.

FRB applied to cellwise robust M regression

1. Center and scale the data
2. Use a starting robust regression estimator (MM) to flag observations as casewise outliers if their absolute standard residuals exceed $z_{0.95}$.
   $\rightarrow$ **For the bootstrap samples, the starting MM-estimator is obtained using FRB**
   Apply SPADIMO to separate cellwise and casewise outliers. Cellwise outliers are deleted and then imputed
3. Apply an IRLS procedure to improve efficicency of the estimates

Problem: Iterative procedures are still present $\rightarrow$ very slow

Preliminary results

Simulation settings:

- Independent case
- Percentage of missing values: 10%
- Imputation method: MM-regression

Prediction error:

	Cellwise - Dense cluster			Rowwise - Dense cluster			Response		
	5%	10%	20%	5%	10%	20%	5%	10%	20%
Lin. Reg	0.67	31.48	95.40	0.67	8.41	1.97	0.66	12.53	35.44
MM-Reg	10.74	1013	2763	10.69	7431	15856	10.78	10.81	10.71
S-Reg	0.63	26.83	74.55	0.64	7.70	2.06	0.62	0.6	0.58
LTS	2778	10.52	1025	15824	10.81	7404	10.72	10.82	10.84

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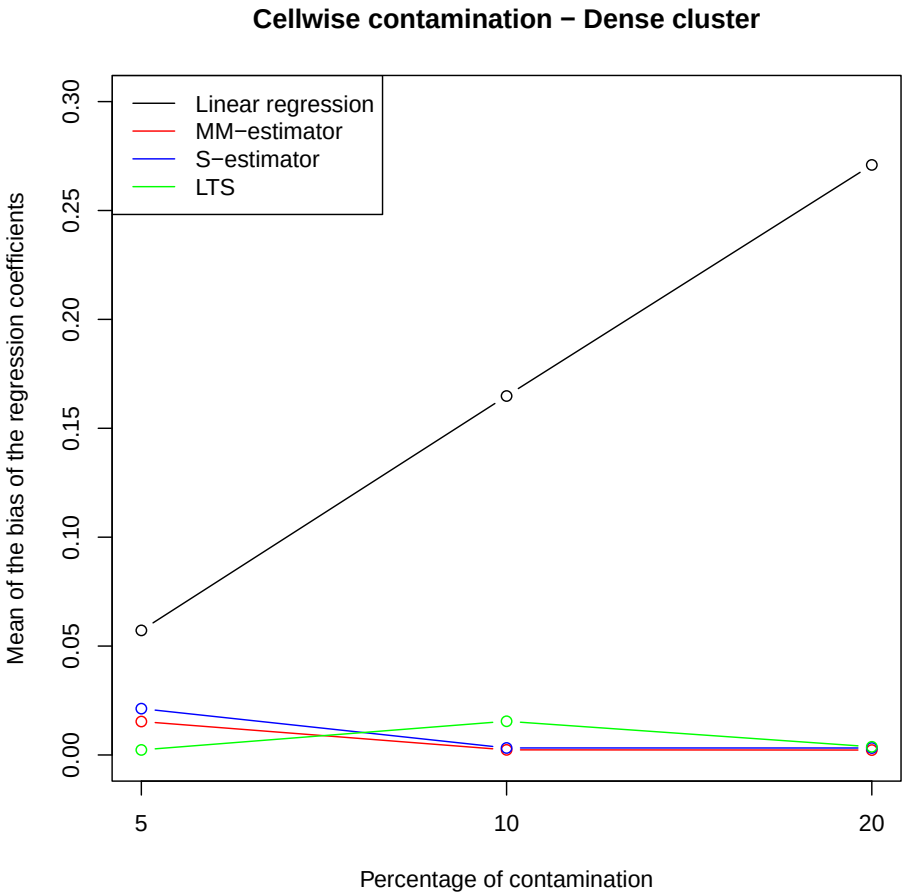

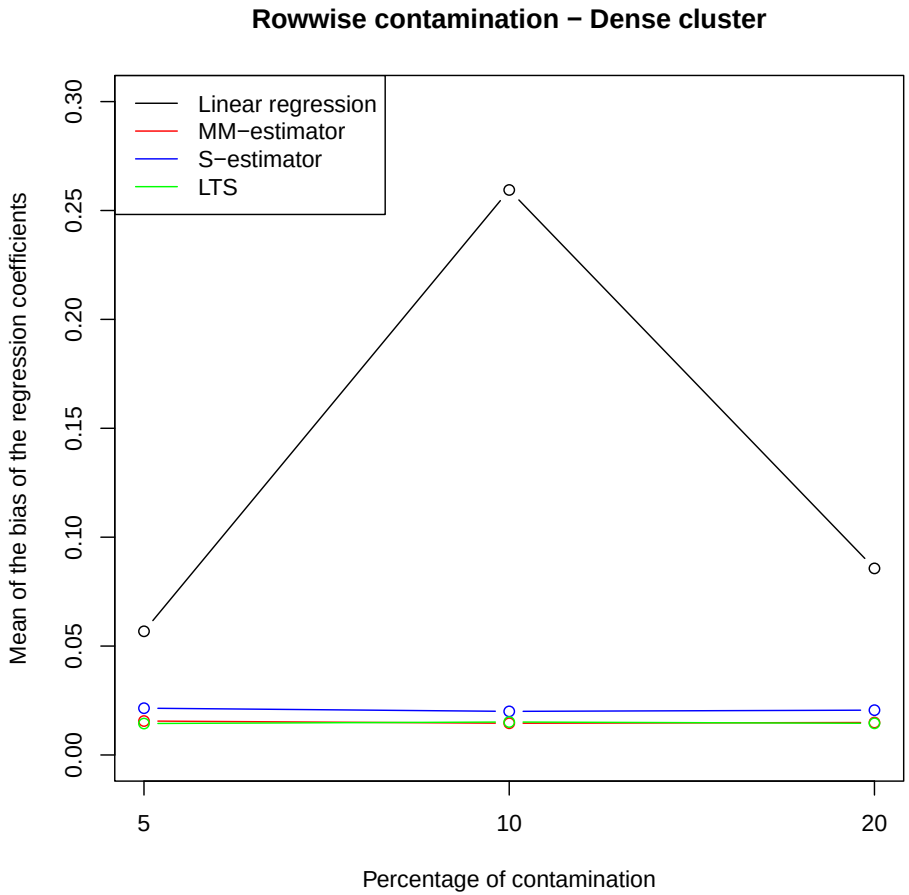

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