Statistical Analysis with Missing Data

Roderick J. A. Little, Donald B. Rubin

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Praise for the First Edition of Statistical Analysis with Missing Data

"An important contribution to the applied statistics literature.... I give the book high marks for unifying and making accessible much of the past and current work in this important area."
—William E. Strawderman, Rutgers University

"This book...provide[s] interesting real-life examples, stimulating end-of-chapter exercises, and up-to-date references. It should be on every applied statistician's bookshelf."
—*The Statistician*

"The book should be studied in the statistical methods department in every statistical agency."
—*Journal of Official Statistics*

Statistical analysis of data sets with missing values is a pervasive problem for which standard methods are of limited value. The first edition of Statistical Analysis with Missing Data has been a standard reference on missing-data methods. Now, reflecting extensive developments in Bayesian methods for simulating posterior distributions, this Second Edition by two acknowledged experts on the subject offers a thoroughly up-to-date, reorganized survey of current methodology for handling missing-data problems.

Blending theory and application, authors Roderick Little and Donald Rubin review historical approaches to the subject and describe rigorous yet simple methods for multivariate analysis with missing values. They then provide a coherent theory for analysis of problems based on likelihoods derived from statistical models for the data and the missing-data mechanism and apply the theory to a wide range of important missing-data problems.

The new edition now enlarges its coverage to include:

- Expanded coverage of Bayesian methodology, both theoretical and computational, and of multiple imputation
- Analysis of data with missing values where inferences are based on likelihoods derived from formal statistical models for the data-generating and missing-data mechanisms
- Applications of the approach in a variety of contexts including regression, factor analysis, contingency table analysis, time series, and sample survey inference
- Extensive references, examples, and exercises

Amstat News asked three review editors to rate their top five favorite books in the September 2003 issue. *Statistical Analysis With Missing Data* was among those chosen.

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From reader reviews:

Mark Fetter:

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Bonnie Boyd:

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