

# Stochastic Approximation EM for Logistic Regression with Missing Values

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June 27, 2018

## Abstract

Logistic regression is a common classification method in supervised learning. Surprisingly, there are very few solutions for performing it and selecting variables in the presence of missing values. We propose a stochastic approximation version of the EM algorithm based on Metropolis-Hasting sampling, to perform statistical inference for logistic regression with incomplete data. We suggest a complete approach, including the estimation of parameters and their variance, derivation of confidence intervals, a model selection procedure, and a method for prediction on test sets with missing values. The method is computationally efficient, and its good coverage and variable selection properties are demonstrated in a simulation study where we contrast its performances to other methods. We then illustrate the method on a dataset of severely traumatized patients from Paris hospitals to predict the occurrence of hemorrhagic shock, a leading cause of early preventable death in severe trauma cases. The aim is

to consolidate the current *red flag* procedure, a binary alert identifying patients with a high risk of severe hemorrhage. The methodology is implemented in the R package *misaem*.

*Keywords:* incomplete data, observed likelihood, variable selection, major trauma, public health

# 1 Introduction

Missing data exist in almost all areas of empirical research. There are various reasons why missing data may occur, including survey non-response, unavailability of measurements, and lost data. One popular approach to handle missing values is modifying an estimation process so that it can be applied to incomplete data. For example, one can use the EM algorithm [Dempster et al. (1977)] to obtain the maximum likelihood estimate (MLE) despite missing values, and a supplemented EM algorithm (SEM) [Meng and Rubin (1991)] or Louis' formula [Louis (1982)] for the variance of the estimate. This strategy is valid under missing at random (MAR) mechanisms [Little and Rubin (2002), Seaman et al. (2013)], in which data missingness is independent of the missing values, given the observed data. Even though this approach is perfectly suited to specific inference problems with missing values, there are few solutions or implementations available, even for simple models such as logistic regression, the focus of this paper.

One explanation is that it often happens that the expectation step of the EM algorithm involves infeasible computations. One solution in the framework of generalized linear models, suggested in Ibrahim et al. (1999) and Ibrahim et al. (2005), is to use a Monte Carlo EM (MCEM) algorithm [Wei and Tanner (1990), McLachlan and Krishnan (2008)], replacing the integral by its empirical sum using Monte Carlo sampling. Ibrahim et al. (1999) also estimate the variance using a Monte Carlo version of Louis' formula. For sampling, Ibrahim et al. (1999) used Gibbs samplers with an adaptive rejection sampling scheme [Gilks and Wild (1992)]. However, their approach is computationally expensive and they considered an implementation only for monotone patterns of missing values, or for missing values only in two variables in a dataset.

In this paper, we develop a stochastic approximation EM (SAEM) [Lavielle (2014)],

an alternative to MCEM. SAEM uses a stochastic approximation procedure to estimate the conditional expectation of the complete-data likelihood, instead of generating a large number of Monte Carlo samples. SAEM has an undeniable computational advantage over MCEM. In addition, it allows for model selection using criterion based on penalized observed likelihood. This latter characteristic is very useful in practice as only few methods are available to select a model when there are missing values. For example, Claeskens and Consentino (2008) and Consentino and Claeskens (2011) suggested approximation of AIC, while Jiang et al. (2015) defined generalized information criteria and adaptive fence, and in the framework of imputation with Random Lasso, Liu et al. (2016) proposed to combine penalized regression techniques with multiple imputation and stability selection.

This paper proceeds as follows: In Section 2 we describe the motivation for our work, the Traumabase<sup>1</sup> project, a study related to the management of severely traumatized patients. Section 3 presents the assumptions and notations used throughout this paper. In Section 4, we propose the algorithm SAEM to obtain the maximum likelihood estimate of parameters in a logistic regression model for continuous data, under the MAR mechanism. Following the estimation of parameters, we present how to estimate the Fisher information matrix using a Monte Carlo version of Louis' formula. Section 5 describes the model selection scheme based on a Bayesian information criterion (BIC) with missing values. Section 6 presents a simulation study where our approach is compared to alternative methods such as multiple imputation [Rubin (2009)]. In Section 7, we apply our approach to predict the occurrence of hemorrhagic shock for the Traumabase study. Finally, Section 8 concludes our work and provides a discussion.

The methodology presented in this article is available as an R [R Core Team (2017)] package *misaem*, provided in <https://github.com/wjiang94/misaem>.

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<sup>1</sup><http://www.traumabase.eu/>

## 2 Example

Our work is motivated by a collaboration with the Traumabase group at APHP (Public Assistance - Hospitals of Paris), which is dedicated to the management of severely traumatized patients. Major trauma is defined as any injury that endangers the life or the functional integrity of a person. The global burden of disease working group of the WHO has recently shown that major trauma in its various forms, including traffic accidents, interpersonal violence, self-harm, and falls, remains a public health challenge and a major source of mortality and handicap around the world [Hay et al. (2017)]. Effective and timely management of trauma is critical to improving outcomes. Delay, or errors in treatment have a direct impact on survival, especially for the two main causes of death in major trauma: hemorrhage and traumatic brain injury.

Management of severely traumatized patients has several stages:

1. At the accident site where a patient is taken under charge by the ambulance, paramedics and/or doctors make a first assessment on the gravity of the patient's state, and start the first stage of emergency management.
2. The patient is transferred to a trauma center and put in a resuscitation room where new measurements are taken, and vital functions are stabilized, if needed.
3. The patient is either directed to an operating theater or to a radiology room or the Intensive Care Unit, followed by comprehensive care at the hospital.

Using a patient's records in stage 1, we aim to establish models to predict the risk of severe hemorrhage to prepare an appropriate response upon arrival at the trauma center; e.g., massive transfusion protocol and/or immediate haemostatic procedures. Such models

intend to give support to clinicians and professionals. Due to the highly stressful and multi-player environments involved, evidence suggests that patient management – even in mature trauma systems – often exceeds acceptable time frames [Hamada et al. (2014)]. In addition, discrepancies may be observed between the diagnoses made by emergency doctors in the ambulance, and those made when the patient arrives at the trauma center [Hamada et al. (2015)]. These discrepancies can result in poor outcomes such as inadequate hemorrhage control or delayed transfusion.

To improve decision-making and patient care, 15 French trauma centers have collaborated to collect detailed high-quality clinical data from the accident scene, to the hospital. The resulting database: Traumabase, a multicenter prospective Trauma registry, now has data from more than 7000 trauma cases, and is continually updated. The granularity of collected data (with more than 250 variables) makes this dataset unique in Europe. However, the data is highly heterogeneous, as it comes from multiple sources, and furthermore, is often missing, which makes modeling challenging.

In this paper, we focus on performing logistic regression with missing values to help propose an innovative response to the public health challenge of major trauma.

### 3 Assumptions and notation

Let  $(y, x)$  be the observed data with  $y = (y_i, 1 \leq i \leq n)$  an  $n$ -vector of binary responses coded with  $\{0, 1\}$  and  $x = (x_{ij}, 1 \leq i \leq n, 1 \leq j \leq p)$  a  $n \times p$  matrix of covariates, where  $x_{ij}$  takes its values in  $\mathbb{R}$ . The logistic regression model for binary classification can be written as:

$$\mathbb{P}(y_i = 1 | x_i; \beta) = \frac{\exp(\beta_0 + \sum_{j=1}^p \beta_j x_{ij})}{1 + \exp(\beta_0 + \sum_{j=1}^p \beta_j x_{ij})}, \quad i = 1, \dots, n, \quad (1)$$

where  $x_{i1}, \dots, x_{ip}$  are the covariates for individual  $i$  and  $\beta_0, \beta_1, \dots, \beta_p$  unknown parameters. We adopt a probabilistic framework by assuming that  $x_i = (x_{i1}, \dots, x_{ip})$  is normally distributed:

$$x_i \underset{\text{i.i.d.}}{\sim} \mathcal{N}_p(\mu, \Sigma), \quad i = 1, \dots, n.$$

Let  $\theta = (\mu, \Sigma, \beta)$  be the set of parameters of the model. Then, the log-likelihood for the complete data can be written as:

$$\begin{aligned} \mathcal{LL}(\theta; x, y) &= \sum_{i=1}^n \mathcal{LL}(\theta; x_i, y_i) \\ &= \sum_{i=1}^n \left( \log(\mathbf{p}(y_i|x_i; \beta)) + \log(\mathbf{p}(x_i; \mu, \Sigma)) \right). \end{aligned}$$

Our main goal is to estimate the vector of parameters  $\beta = (\beta_j, 0 \leq j \leq p)$  when missing values exist in the design matrix, i.e., in the matrix  $x$ . For each individual  $i$ , we note  $x_{i,\text{obs}}$  the elements of  $x_i$  that are observed and  $x_{i,\text{mis}}$  those that are missing. We also decompose the matrix of covariates as  $x = (x_{\text{obs}}, x_{\text{mis}})$ , keeping in mind that the missing elements may differ from one individual to another.

For each individual  $i$ , we define the missing data indicator vector  $r_i = (r_{ij}, 1 \leq j \leq p)$ , with  $r_{ij} = 1$  if  $x_{ij}$  is missing and  $r_{ij} = 0$  otherwise. The matrix  $r = (r_i, 1 \leq i \leq n)$  then defines the missing data pattern. The missing data mechanism is characterized by the conditional distribution of  $r$  given  $x$  and  $y$ , with parameter  $\phi$ , i.e.,  $\mathbf{p}(r_i|x_i, y_i, \phi)$ . Throughout this paper, we assume the Missing at Random (MAR) mechanism which implies that the missing values mechanism can therefore be ignored [Little and Rubin (2002)] and the maximum likelihood estimate of  $\theta$  can be obtained by maximizing  $\mathcal{LL}(\theta; y, x_{\text{obs}})$ . A reminder of these concepts is given in the Appendix A.1.

## 4 Parameter estimation using SAEM

### 4.1 The EM and MCEM algorithms

We aim to estimate the parameter  $\theta$  of the logistic regression model by maximizing the observed log-likelihood  $\mathcal{LL}(\theta; x_{\text{obs}}, y)$ . Let us start with the classical EM formulation for obtaining the maximum likelihood estimator from incomplete data. Given some initial value  $\theta_0$ , iteration  $k$  updates  $\theta_{k-1}$  to  $\theta_k$  with the following two steps:

- **E-step:** Evaluate the quantity

$$\begin{aligned} Q_k(\theta) &= \mathbb{E}[\mathcal{LL}(\theta; x, y) | x_{\text{obs}}, y; \theta_{k-1}] \\ &= \int \mathcal{LL}(\theta; x, y) \mathfrak{p}(x_{\text{mis}} | x_{\text{obs}}, y; \theta_{k-1}) dx_{\text{mis}}. \end{aligned} \tag{2}$$

- **M-step:** Update the estimation of  $\theta$ :  $\theta_k = \arg \max_{\theta} Q_k(\theta)$ .

Since the expectation (2) in the E-step for the logistic regression model has no explicit expression, MCEM [Wei and Tanner (1990), Ibrahim et al. (1999)] can be used. The E-step of MCEM generates several samples of missing data from the target distribution  $\mathfrak{p}(x_{\text{mis}} | x_{\text{obs}}, y; \theta_{k-1})$  and replaces the expectation of the complete log-likelihood by an empirical mean. However, an accurate Monte Carlo approximation of the E-step may require a significant computational effort.

### 4.2 The SAEM algorithm

To achieve improved computational efficiency, the SAEM algorithm [Lavielle (2014)] replaces the E-step (2) by a stochastic approximation based on a single simulation of  $x_{\text{mis}}$ . Starting from an initial guess  $\theta_0$ , the  $k$ th iteration consists of three steps:



- **Simulation:** For  $i = 1, 2, \dots, n$ , draw  $x_{i,\text{mis}}^{(k)}$  from

$$\mathbf{p}(x_{i,\text{mis}}|x_{i,\text{obs}}, y_i; \theta_{k-1}). \quad (3)$$

- **Stochastic approximation:** Update the function  $Q$  according to

$$Q_k(\theta) = Q_{k-1}(\theta) + \gamma_k \left( \mathcal{L}\mathcal{L}(\theta; x_{\text{obs}}, x_{\text{mis}}^{(k)}, y) - Q_{k-1}(\theta) \right), \quad (4)$$

where  $(\gamma_k)$  is a decreasing sequence of positive numbers.

- **Maximization:** update the estimation of  $\theta$ :

$$\theta_k = \arg \max_{\theta} Q_k(\theta).$$

The choice of the sequence  $(\gamma_k)$  in (4) is important for ensuring the almost sure convergence of SAEM to a maximum of the observed likelihood [Delyon et al. (1999)]. We will see in Section 6 that, in our case, very good convergence is obtained using  $\gamma_k = 1$  during the first iterations, followed by a sequence that decreases as  $1/k$ .

### 4.3 Metropolis-Hastings sampling

In the logistic regression case, the unobserved data cannot be drawn exactly from its conditional distribution (3), which has no explicit form. One solution is to use a Metropolis-Hastings (MH) algorithm, which consists of constructing a Markov chain that has the target distribution as its stationary distribution. The states of the chain after  $M$  iterations are then used as a sample from the target distribution. To define a proposal distribution for our MH algorithm, observe that the target distribution (3) can be factorized as follows:

$$\mathbf{p}(x_{i,\text{mis}}|x_{i,\text{obs}}, y_i; \theta) \propto \mathbf{p}(y_i|x_i; \beta)\mathbf{p}(x_{i,\text{mis}}|x_{i,\text{obs}}; \mu, \Sigma).$$

We select the proposal distribution as the second term  $\mathbf{p}(x_{i,\text{mis}}|x_{i,\text{obs}}, \mu, \Sigma)$ , which is normally distributed:

$$x_{i,\text{mis}}|x_{i,\text{obs}} \sim \mathcal{N}_p(\mu_i, \Sigma_i), \quad (5)$$

where

$$\begin{aligned} \mu_i &= \mu_{i,\text{mis}} + \Sigma_{i,\text{mis,obs}} \Sigma_{i,\text{obs,obs}}^{-1} (x_{i,\text{obs}} - \mu_{i,\text{obs}}), \\ \Sigma_i &= \Sigma_{i,\text{mis,mis}} - \Sigma_{i,\text{mis,obs}} \Sigma_{i,\text{obs,obs}}^{-1} \Sigma_{i,\text{obs,mis}}, \end{aligned}$$

with  $\mu_{i,\text{mis}}$  (resp.  $\mu_{i,\text{obs}}$ ) the missing (resp. observed) elements of  $\mu$  for individual  $i$ . The covariance matrix  $\Sigma$  is decomposed in the same way. The MH algorithm is described further in Appendix A.2.

#### 4.4 Observed Fisher information

After computing the MLE  $\hat{\theta}_{\text{ML}}$  with SAEM, we estimate its variance. To do so, we can use the observed Fisher information matrix (FIM):  $\mathcal{I}(\theta) = -\frac{\partial^2 \mathcal{L}(\theta; x_{\text{obs}}, y)}{\partial \theta \partial \theta^T}$ . According to Louis' formula [Louis (1982)], we have:

$$\begin{aligned} \mathcal{I}(\theta) &= -\mathbb{E} \left( \frac{\partial^2 \mathcal{L}(\theta; x, y)}{\partial \theta \partial \theta^T} \Big| x_{\text{obs}}, y; \theta \right) \\ &\quad - \mathbb{E} \left( \frac{\partial \mathcal{L}(\theta; x, y)}{\partial \theta} \frac{\partial \mathcal{L}(\theta; x, y)^T}{\partial \theta} \Big| x_{\text{obs}}, y; \theta \right) \\ &\quad + \mathbb{E} \left( \frac{\partial \mathcal{L}(\theta; x, y)}{\partial \theta} \Big| x_{\text{obs}}, y; \theta \right) \mathbb{E} \left( \frac{\partial \mathcal{L}(\theta; x, y)}{\partial \theta} \Big| x_{\text{obs}}, y; \theta \right)^T. \end{aligned}$$

The observed FIM can therefore be expressed in terms of conditional expectations, which can also be approximated using a Monte Carlo procedure. More precisely, given  $M$  samples  $(x_{i,\text{mis}}^{(m)}, 1 \leq i \leq n, 1 \leq m \leq M)$  of the missing data drawn from the conditional distribution

(3), the observed FIM can be estimated as  $\hat{\mathcal{I}}_M(\hat{\theta}) = \sum_{i=1}^n -(D_i + G_i - \Delta_i \Delta_i^T)$ , where

$$\begin{aligned}\Delta_i &= \frac{1}{M} \sum_{m=1}^M \frac{\partial \mathcal{L}\mathcal{L}(\hat{\theta}; x_{i,\text{mis}}^{(m)}, x_{i,\text{obs}}, y_i)}{\partial \theta}, \\ D_i &= \frac{1}{M} \sum_{m=1}^M \frac{\partial^2 \mathcal{L}\mathcal{L}(\hat{\theta}; x_{i,\text{mis}}^{(m)}, x_{i,\text{obs}}, y_i)}{\partial \theta \partial \theta^T}, \\ G_i &= \frac{1}{M} \sum_{m=1}^M \left( \frac{\partial \mathcal{L}\mathcal{L}(\hat{\theta}; x_{i,\text{mis}}^{(m)}, x_{i,\text{obs}}, y_i)}{\partial \theta} \right) \left( \frac{\partial \mathcal{L}\mathcal{L}(\hat{\theta}; x_{i,\text{mis}}^{(m)}, x_{i,\text{obs}}, y_i)}{\partial \theta} \right)^T.\end{aligned}$$

Here, the gradient and the Hessian matrix can be computed in closed form. The procedure for calculating the observed information matrix is described in Appendix A.3.

## 5 Model selection

### 5.1 Information criteria

In order to compare different possible covariate models, we can consider penalized likelihood criteria such as the Akaike information criterion (AIC) and Bayesian information criterion (BIC). For a given model  $\mathcal{M}$  and an estimated parameter  $\hat{\theta}_{\mathcal{M}}$ , these criteria are defined as:

$$\begin{aligned}\text{AIC}(\mathcal{M}) &= -2\mathcal{L}\mathcal{L}(\hat{\theta}_{\mathcal{M}}; x_{\text{obs}}, y) + 2d(\mathcal{M}), \\ \text{BIC}(\mathcal{M}) &= -2\mathcal{L}\mathcal{L}(\hat{\theta}_{\mathcal{M}}; x_{\text{obs}}, y) + \log(n)d(\mathcal{M}),\end{aligned}$$

where  $d(\mathcal{M})$  is the number of estimated parameters in a model  $\mathcal{M}$ . The distribution of the complete set of covariates  $(x_{ij}, 1 \leq i \leq n, 1 \leq j \leq p)$  does not depend on the regression model used for modeling the binary outcomes  $(y_i, 1 \leq i \leq n)$ : we assume the same normal distribution  $\mathcal{N}_p(\mu, \Sigma)$  for all regression models. Thus, the difference between

models between the number  $d(\mathcal{M})$  of estimated parameters is equivalent to the difference between the number of non-zero coefficients in  $\beta_{\mathcal{M}}$ .

## 5.2 Observed log-likelihood

For a given model and parameter  $\theta$ , the observed log-likelihood is, by definition,

$$\mathcal{LL}(\theta; x_{\text{obs}}, y) = \sum_{i=1}^n \log(\mathbf{p}(y_i, x_{i,\text{obs}}; \theta)).$$

For any  $i$ , the density  $\mathbf{p}(y_i, x_{i,\text{obs}}; \theta)$  cannot be computed in closed-form. We suggest to approximate it using an importance sampling Monte Carlo approach. Let  $g_i$  be the density function of the normal distribution defined in (5). Then,

$$\begin{aligned} \mathbf{p}(y_i, x_{i,\text{obs}}; \theta) &= \int \mathbf{p}(y_i, x_{i,\text{obs}} | x_{i,\text{mis}}; \theta) \mathbf{p}(x_{i,\text{mis}}; \theta) dx_{i,\text{mis}} \\ &= \int \mathbf{p}(y_i, x_{i,\text{obs}} | x_{i,\text{mis}}; \theta) \frac{\mathbf{p}(x_{i,\text{mis}}; \theta)}{g_i(x_{i,\text{mis}})} g_i(x_{i,\text{mis}}) dx_{i,\text{mis}} \\ &= \mathbb{E}_{g_i} \left( \mathbf{p}(y_i, x_{i,\text{obs}} | x_{i,\text{mis}}; \theta) \frac{\mathbf{p}(x_{i,\text{mis}}; \theta)}{g_i(x_{i,\text{mis}})} \right). \end{aligned}$$

Consequently, if we draw  $M$  samples from the proposal distribution (5):

$$x_{i,\text{mis}}^{(m)} \underset{\text{i.i.d.}}{\sim} \mathcal{N}(\mu_i, \Sigma_i), \quad m = 1, 2, \dots, M,$$

we can estimate  $\mathbf{p}(y_i, x_{i,\text{obs}}; \theta)$  by

$$\hat{\mathbf{p}}(y_i, x_{i,\text{obs}}; \theta) = \frac{1}{M} \sum_{m=1}^M \mathbf{p}(y_i, x_{i,\text{obs}} | x_{i,\text{mis}}^{(m)}; \theta) \frac{\mathbf{p}(x_{i,\text{mis}}^{(m)}; \theta)}{g_i(x_{i,\text{mis}}^{(m)})},$$

and derive an estimate of the observed log-likelihood  $\mathcal{LL}(\theta; x_{\text{obs}}, y)$ .

## 6 Simulation study

### 6.1 Simulation settings

We first generated a design matrix  $x$  of size  $n = 1000 \times p = 5$  by drawing each observation from a multivariate normal distribution  $\mathcal{N}(\mu, \Sigma)$ . Then, we generated the response according to the logistic regression model (1). We considered as the true parameter values:  $\beta = (-0.2, 0.5, -0.3, 1, 0, -0.6)$ ,  $\mu = (1, 2, 3, 4, 5)$ ,  $\Sigma = \text{diag}(\sigma)C\text{diag}(\sigma)$ , where the  $\sigma$  is the vector of standard deviations  $\sigma = (1, 2, 3, 4, 5)$ , and  $C$  the correlation matrix

$$C = \begin{bmatrix} 1 & 0.8 & 0 & 0 & 0 \\ 0.8 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0.3 & 0.6 \\ 0 & 0 & 0.3 & 1 & 0.7 \\ 0 & 0 & 0.6 & 0.7 & 1 \end{bmatrix}.$$

Then we randomly introduced 10% missing values in the covariates first with the completely at random (MCAR) mechanism where each entry has the same probability to be observed. The code to reproduce these experiments is available on github, provided in supplementary material.

### 6.2 The behavior of SAEM

The algorithm was initialized with the parameters obtained after mean imputation, i.e., imputing missing entries of each variable with the mean of the variable over its observed values. We chose  $\gamma_k = 1$  during the first  $k_1$  iterations in order to converge quickly to a neighborhood of the MLE, and from  $k_1$  iterations on, we set  $\gamma_k = (k - k_1)^{-\tau}$  to assist the almost sure convergence of SAEM. In order to study the effect of the sequence of stepsizes

$(\gamma_k)$ , we fixed the value of  $k_1 = 50$  and used  $\tau = (0.6, 0.8, 1)$  during the next 450 iterations. Representative plots of the convergence of SAEM for the coefficient  $\beta_1$ , obtained from four simulated data sets, are shown in Figure 1. For larger  $\tau$ , SAEM converged faster, and with less fluctuation. For a given simulation, the three sequences of estimates converged to the same solution, but using  $\tau = 1$  yielded the fastest convergence, and showed less fluctuation. The behavior of SAEM in estimating the other components of  $\beta$  was quite similar, as shown in Appendix A.4. We therefore use  $\tau = 1$  in the following.

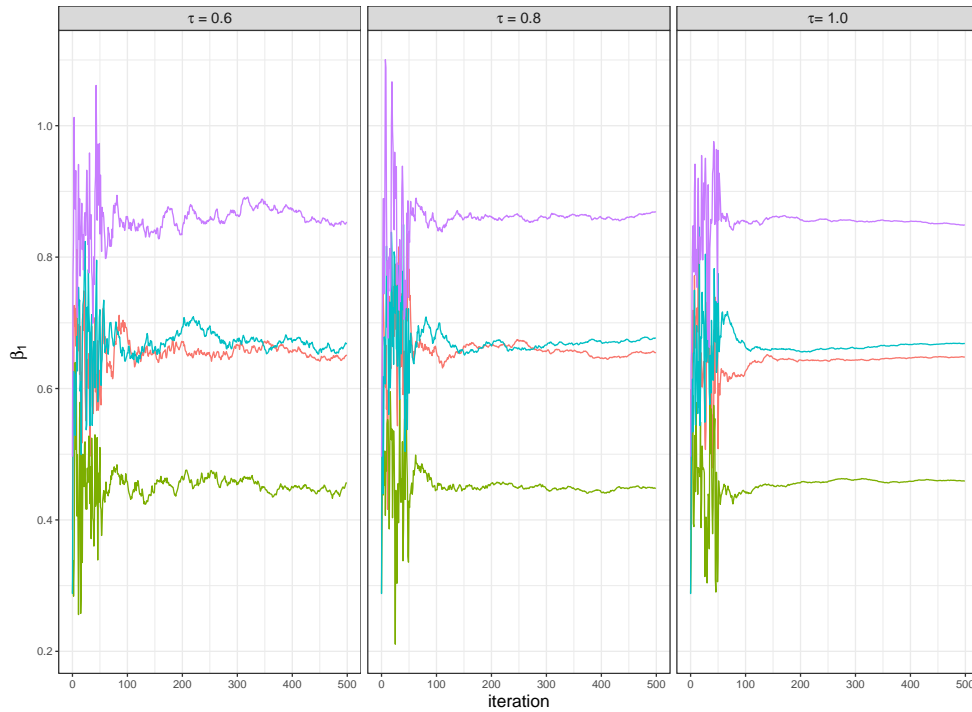


Figure 1: Convergence plots for  $\beta_1$  obtained with three different values of  $\tau$  (0.6, 0.8, 1.0). Each color represents one simulation.

### 6.3 Comparison with other methods

We ran 1000 simulations and compared SAEM to several other existing methods, initially in terms of estimation errors of the parameters. We considered *i*) the complete case (CC) method (all rows containing at least one unobserved data value were removed), *ii*) multiple imputation based on conditional modeling as implemented in the R package *mice* [van Buuren and Groothuis-Oudshoorn (2011)] (with its default settings and Rubin’s combining rules), and *iii*) the MCEM algorithm [Ibrahim et al. (1999)] that we implemented using adaptive rejection sampling (MCEM-AR). We used the dataset without missing values (no NA) as a reference, with parameters estimated with the Newton-Raphson algorithm as implemented in the *glm* function in R.

Figure 2 (top) displays the distribution of the estimates of  $\beta_3$ , for  $n = 1000$  and  $n = 10\,000$  under MCAR mechanism and a strong correlation structure between covariates. This plot is representative of the results obtained with the other components of  $\beta$ . Note that here we do not show the results of MCEM since it spent more than one hour to converge with  $n = 10\,000$  for one simulation. In fact, we show in Table 2 that even in the  $n = 1000$  case, MCEM was computationally costly, and thus not recommended in this situation. As expected, larger samples yielded smaller bias. Moreover, we observe that when  $n = 10\,000$ , the estimation obtained by multiple imputation could be biased, whereas SAEM provided unbiased estimates with small variances.

Figure 2 (bottom) represents the empirical distribution of the estimated standard error of  $\hat{\beta}_3$ , for the same simulations as in Figure 2 (top). For SAEM it was calculated using the observed Fisher information as described in Section 4.4. With a larger  $n$ , not only the estimated standard errors, but also their variance, clearly decreased for all of the methods. In the case where  $n = 1000$ , SAEM and *mice* slightly overestimated the standard error, while CC underestimated it, on average. Globally, SAEM led to the best result, since

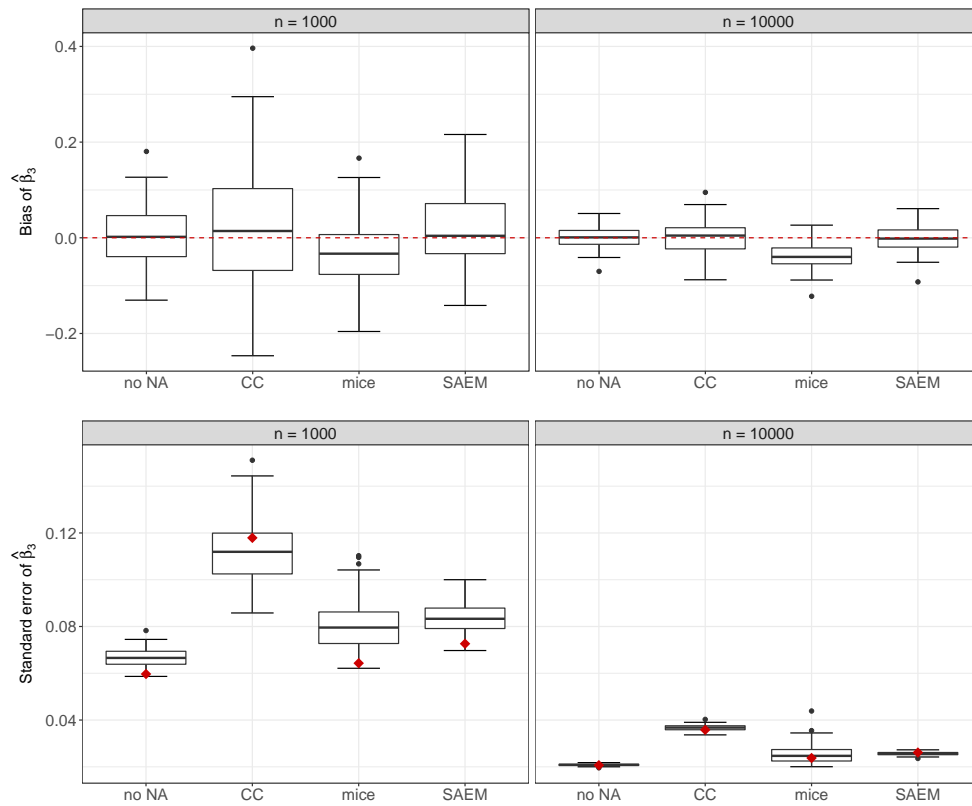


Figure 2: Top: Empirical distribution of bias of  $\hat{\beta}_3$  obtained under MCAR. Bottom: Distribution of the estimated standard errors of  $\hat{\beta}_3$  obtained under MCAR; for each method, the red point corresponds to the empirical standard deviation of  $\hat{\beta}_3$  calculated over the 1000 simulations.



compared with its competitor *mice*, it had a similar estimation of the standard error on average, but with much less variance.

Table 1: Coverage (%) for  $n = 10\,000$ , calculated over 1000 simulations. Bold indicates under coverage.

parameter	no NA	CC	mice	SAEM
$\beta_0$	95.2	94.4	95.2	94.9
$\beta_1$	96.0	94.7	93.9	95.1
$\beta_2$	95.5	94.6	94.0	94.3
$\beta_3$	94.9	94.3	<b>86.5</b>	94.7
$\beta_4$	94.6	94.2	96.2	95.4
$\beta_5$	95.9	94.4	<b>89.6</b>	94.7

Table 1 shows the coverage of the confidence interval for all parameters. We had expected coverage at the nominal 95% level. SAEM reached around 95% coverage, while *mice* struggled for certain parameters. Even though CC showed reasonable results in terms of coverage, the width of its confidence interval was still too large.

Table 2: Comparison of execution time between no NA, MCEM, mice, and SAEM with  $n = 1000$  calculated over 1000 simulations.

Execution time (seconds)	no NA	MCEM	mice	SAEM
min	$2.87 \times 10^{-3}$	492	0.64	9.96
mean	$4.65 \times 10^{-3}$	773	0.70	13.50
max	$43.50 \times 10^{-3}$	1077	0.76	16.79

Lastly, Table 2 highlights large differences between the methods in terms of execution time. MCEM was computationally intensive because in each iteration, it needed to gen-

erate a huge quantity of samples, while multiple imputation took less than 1 second per simulation, and SAEM around 13 seconds, which remains reasonable.

The results obtained when the covariates were not correlated are presented in Figure 9 in Appendix A.5. In this setting, SAEM could result in a non-zero estimation of the covariance, so its precision could be affected, but it could still out-perform CC and *mice*. The results obtained under a MAR mechanism are presented in Figure 10 in Appendix A.5. They were very similar to those presented here, except, of course, for the complete case method, which would be much more biased, especially in the case where the missingness in  $x$  is related to the outcome  $y$ .

In summary, not only did these simulations allow us to verify that SAEM lead to unbiased estimators, but also they ensured that we make correct inferences by taking into account the additional variance due to missing data.

## 6.4 Model selection

To look at the capabilities of the method in terms of model selection, we considered the same simulation scenarios as in Section 6.1, with some parameters set to zero. We now describe the results for the case where all parameters in  $\beta$  are zero except  $\beta_0 = -0.2$ ,  $\beta_1 = 0.5$ ,  $\beta_3 = 1$  and  $\beta_5 = -0.6$ . We compared the  $AIC_{obs}$  and  $BIC_{obs}$  based on the observed log-likelihood, as described in Section 5, to those based on the complete cases ( $AIC_{cc}$ ,  $BIC_{cc}$ ) and those obtained from the the original complete data ( $AIC_{orig}$ ,  $BIC_{orig}$ ).

Table 3 shows, with or without correlation between covariates, the percentage of cases where each criterion selects the true model (C), overfits (O) – i.e., selects more variables than there were – or underfits (U) – i.e., selects less variables than there were. In the case where the variables were correlated, the correlation matrix was the same as in Section 6.1. The results illustrate that with AIC, there was a large possibility of selecting an overfitted

Table 3: For data with or without correlations, the percentage of times that each criterion selects the correct true model (C), overfits (O), and underfits (U).

Criterion	Non-Correlated			Correlated		
	C	O	U	C	O	U
$AIC_{obs}$	60	40	0	65	32	3
$AIC_{orig}$	73	27	0	75	20	5
$AIC_{cc}$	67	32	1	77	16	7
$BIC_{obs}$	92	3	5	94	2	4
$BIC_{orig}$	96	2	2	93	0	7
$BIC_{cc}$	79	1	20	91	0	9

model, while the BIC results were better. Therefore, in the following experiment with the Traumabase data set, we chose BIC to perform model selection. These results are representative of those obtained with other simulation schemes.

## 7 Risk of severe hemorrhage for Traumabase

One of the aims is to help emergency medics know whether patients will suffer from hemorrhagic shock when they arrives at the trauma center. Hemorrhagic shock remains the leading cause of death in severe trauma, and could be avoided if there were no delay in its detection and management. An optimized organization is essential to control blood loss as quickly as possible and to reduce mortality.

## 7.1 Details on the dataset

There were 7495 individuals in the trauma data we investigated, collected from May 2011 to March 2016. As suggested by doctors, we focus on patients with blunt trauma: patients were excluded if they had suffered from penetrating trauma (where an object such as a weapon or burns have pierced the skin and entered body tissue, creating an open wound). In addition, patients were also excluded if they had been in pre-hospital traumatic cardiac arrest, or when no pre-hospital data was available. After this selection, 6384 patients remained in the data set. Based on clinical experience, 16 influential quantitative measurements were included. Detailed descriptions of these measurements are shown in Appendix A.6. These variables were chosen because they were all available to the pre-hospital team, and therefore could be used in real situations. There was strong collinearity

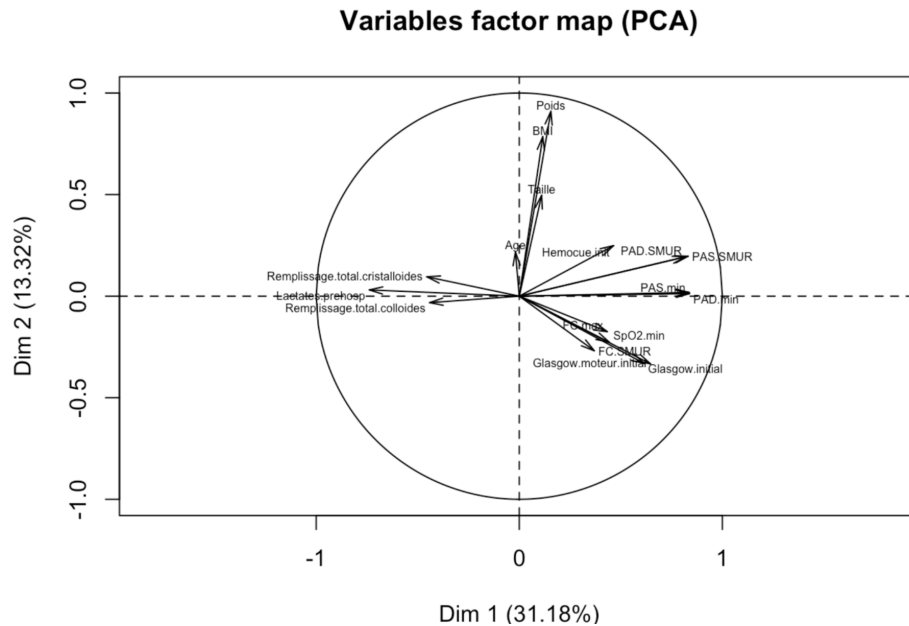


Figure 3: The factor map of the variables from PCA.

between variables, as can be seen in the variables PCA factor map (obtained by running an EM-PCA algorithm which performs PCA with missing values [Josse and Husson (2016)]) in Figure 3, in particular between the minimum systolic (PAS.min) and diastolic blood pressure (PAD.min). Based on doctors' advice, the recoded variables, SD.min and SD.SMUR ( $SD.min = PAS.min - PAD.min$ ;  $SD.SMUR = PAS.SMUR - PAD.SMUR$ ) were used since they have more clinical significance [Hamada et al. (2018)]. Thus, we had 14 variables to predict hemorrhagic shock.

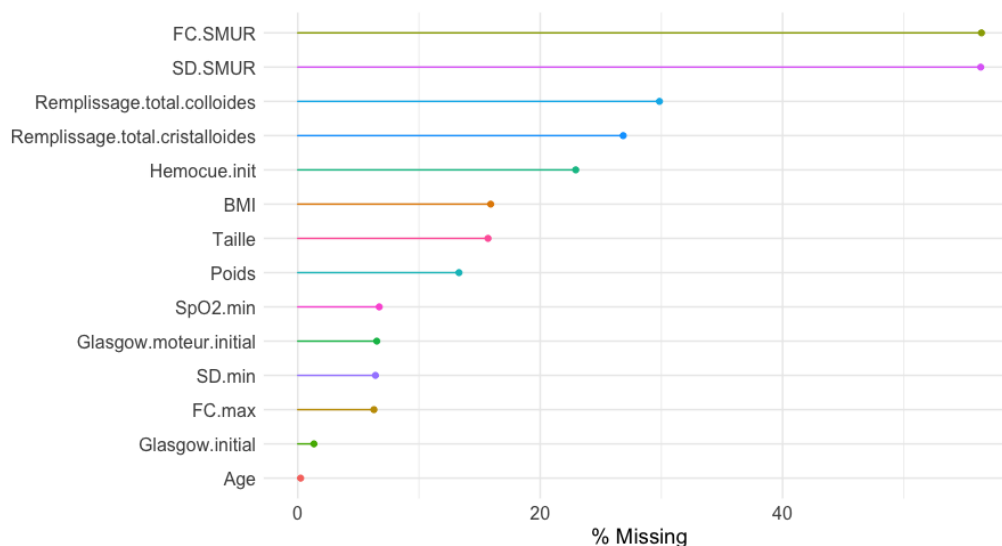


Figure 4: Percentage of missing values in each variable.

Figure 4 shows the percentage of missingness per variable, varying from 0 to 60%, which demonstrates the importance of taking appropriate account of missing data. Even though, there may be many reasons why missingness occurs, in the end, considering them all to be MAR remains a plausible assumption. For instance, FC.SMUR and SD.SMUR (heart beat and the difference between blood pressure measured when the ambulance arrives

at the accident site) contain many missing values because doctors collected worst heart beat and worst blood pressure data during transportation. However, many other medical institutes and scientific publications used measurement on arrival on the accident scene. Consequently, it was decided to record these measures as well but after the Traumabase was set up.

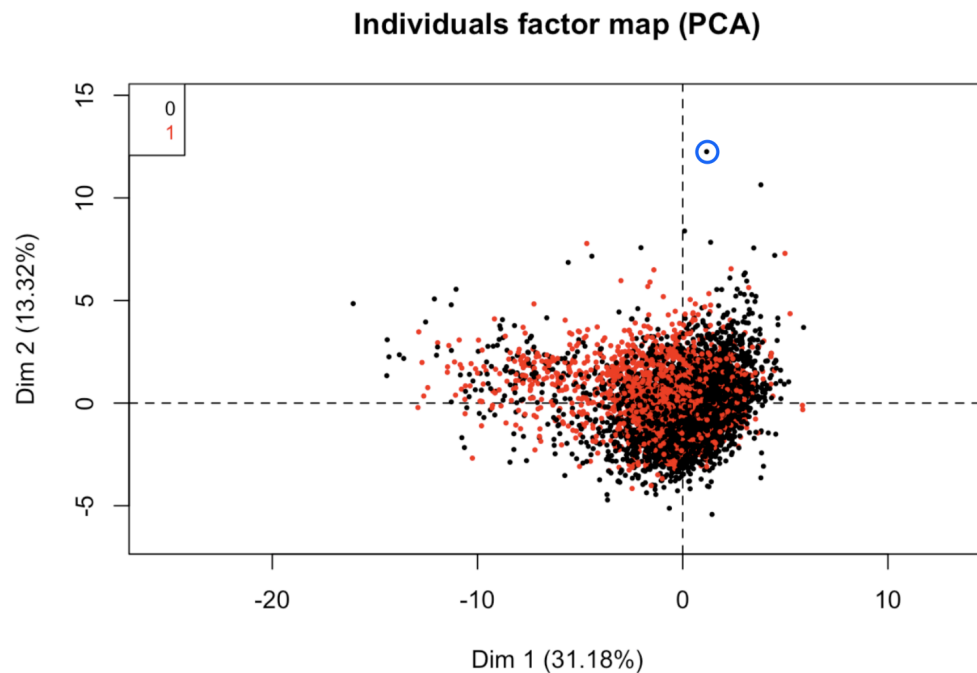


Figure 5: Observation's factor map of PCA. The blue circle shows the outlier. Red points are hemorrhagic shock patients, and black points are patients who did not have hemorrhagic shock.

We first applied SAEM for logistic regression with all 14 predictors and for the whole dataset. The estimation obtained by SAEM was of the same order of magnitude as that obtained by multiple imputation, as implemented in the *mice* package. Next, we used

the model selection procedure described in Section 5 based on the penalized observed log-likelihood. There were two observations leading to a very small value of the log-likelihood. Upon closer inspection, we found that for patient number 3302, the BMI was obtained using an incorrect calculation, and for patient number 1144, the weight (200 kg) and height (100 cm) values were likely to be incorrect. Hence, the observed log-likelihood allowed us to discover undetected outliers. On the observations' map of PCA, as shown in Figure 5, patient number 3302 (circled in blue) is one of such outliers.

## 7.2 Predictive performances

We divided the dataset into training and test sets. The training set contained a random selection of 80% of observations, and the test set contained the remaining 20%. In the training set, we selected a model with the suggested BIC with missing values, and used forward selection. Using the BIC (Figure 6), we selected a model with 8 variables. The estimates of parameters and their standard errors are shown in Table 4.

The Traumabase medical team indicated us that the signs of the coefficients are in agreement with their a priori ideas: *a)* Older people are more likely to have a hemorrhagic shock; *b)* And a low Glasgow score implies little or no motor response, which often is the case for hemorrhagic shock patients; *c)* One typical sign of hemorrhagic shock is rapid heart rate; *d)* The more a patient bleeds, the lower their Hemocue is, and the more blood must be transfused. Eventually, it is more likely they will end up in hemorrhagic shock; *e)* Therapy involving two types of volume expander: cristalloides and colloides, can be conducted to treat hemorrhagic shock. If extremely low difference between blood pressure is observed, its cause may be low stroke volume, as is usually the case in hemorrhagic shock.

Next, we assessed the prediction quality on the test set with usual metrics based on the confusion matrix (false positive rate, false negative rate, etc.). We need to ensure that

Variables	Estimate (se)
( <i>Intercept</i> )	-0.52 (0.59)
<i>Age</i>	0.011 (0.0033)
<i>Glasgow.moteur</i>	-0.16 (0.036)
<i>FC.max</i>	0.026 (0.0025)
<i>Hemocue.init</i>	-0.23 (0.031)
<i>RT.cristalloides</i>	0.00090 (0.00010)
<i>RT.colloides</i>	0.0019 (0.00021)
<i>SD.min</i>	-0.025 (0.0050)
<i>SD.SMUR</i>	-0.021 (0.0056)

Table 4: Estimation of  $\beta$  and its standard errors obtained by SAEM, using BIC as the model selection criterion.

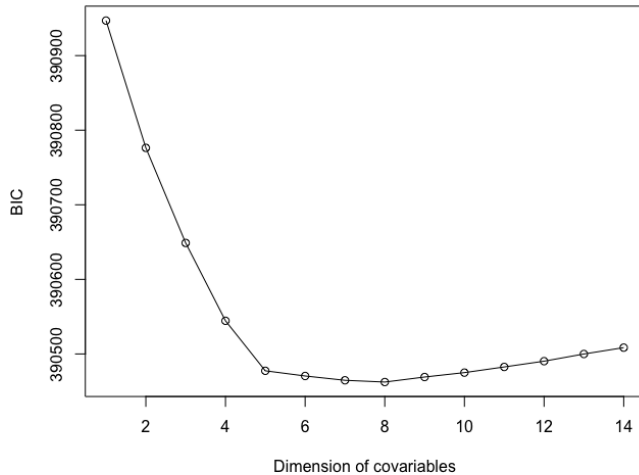


Figure 6: BIC as a function of the number of covariates involved in the regression model.

the cost of a false negative is much more than that of a false positive, as non-recognition of a potential hemorrhagic shock leads to a higher risk of patient mortality. Therefore, we chose a threshold such that the false negative was 10 times costly than the false positive. The cost function was chosen in agreement with the experts.

Note that the test set is also incomplete, and as far as we know, there is no standard solution to deal with it. We suggest the following strategy: We imputed the missing values of the test set with the conditional expectation of the missing entries given the observed values and the parameters estimated on the training set by SAEM. Due to the normal assumption of the covariates, it boils down to imputing the missing values with  $\hat{x}_{i,mis} = \hat{\mu}_{i,mis} + \hat{\Sigma}_{i,mis,obs} \hat{\Sigma}_{i,obs,obs}^{-1} (x_{i,obs} - \hat{\mu}_{i,obs})$ . Then we predicted the probabilities with  $\widehat{p}(y = 1) = \frac{\exp[(x_{obs}, \hat{x}_{mis})^T \hat{\beta}]}{1 + \exp[(x_{obs}, \hat{x}_{mis})^T \hat{\beta}]}$ . The confusion matrix of the predictive performance on the



test set is shown in Table 5. The associated ROC curve is shown in Figure 7, and the AUC (area under the curve) is 0.8865.

		Predicted outcome	
		1	0
Observed value	1	True Positive (109)	False Negative (14)
	0	False Positive (293)	True Negative (859)

Table 5: Confusion matrix for prediction on test set.

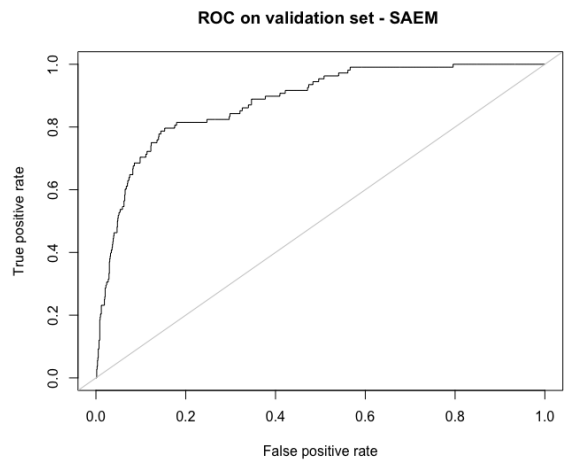


Figure 7: ROC curve of the test set predictions.

Finally we compared our method to other approaches. We considered single imputation methods followed by variable selection on the imputed training dataset, such as single imputation by PCA (impPCA) implemented in the *missMDA* package [Josse and Husson (2016)], as well as mean imputation (impMean) as a naive baseline method. For multiple imputation (*mice*), we applied logistic regression with a classical forward selection method, with BIC on each imputed data set. However, note that there is no straightforward solution for combining multiple imputation and variable selection; we followed the empirical approach suggested in Wood et al. (2008), where they kept the variables selected in each imputed dataset to define the final model. In the same way, there is no common solution to deal with missing values in the test set. For *mice*, impPCA and impMean, we imputed the test set and then applied the model that had been selected on the training set.

Table 6: Comparison of the median of the predictive performances (values are multiplied by 100) of different methods dealing with missing data. AUC is the area under ROC; the accuracy is the number of true positive plus true negative divided by the total number of observations; the sensitivity is defined as the true positive rate; specificity as the true negative rate; the precision is the number of true positive over all positive predictions. The best results are in **bold**.

Metrics	SAEM	impPCA	impMean	<i>mice</i>
AUC	<b>86.70</b>	86.67	86.62	86.62
Accuracy	<b>83.23</b>	81.96	82.74	<b>83.54</b>
Sensitivity	<b>78.26</b>	77.59	76.86	76.29
Specificity	83.70	82.21	83.15	<b>84.58</b>
Precision	30.56	30.68	30.97	<b>32.88</b>

Table 6 compares the methods in terms of their predictive performances. The splitting of data (into training and test sets) was repeated 15 times, and the median of the results is presented. An initial observation is that there is no large difference between the approaches. Nevertheless our methodology based on SAEM, from estimation to selection and prediction on a test sample with missing data, is theoretically well-founded. In addition, our approach has an advantage in terms of the sensitivity, i.e., it rarely misdiagnosed the hemorrhagic shock patients, which is relevant to clinical needs of emergency doctors. We see that multiple imputation performed by *mice* also gives a good prediction performance, in terms of several measures such as specificity and precision.

## 8 Discussion

The EM algorithm can be considered a natural solution for dealing with missing values, as it provides maximum likelihood estimates in the missing at random setting. However, it is often impossible to directly compute the expectation in the E-step; SAEM offers a good solution to this. In this paper, we have developed a comprehensive framework for logistic regression with missing values. Our experiments indicate that our method is computationally efficient, and can be easily implemented. In addition, compared with multiple imputation implemented in the *mice* package – especially in the case with correlation between variables – estimation using SAEM is unbiased and leads to accurate coverage of the confidence interval. Based on our algorithm, model selection by BIC with missing data can be performed in a natural way.

The approach we suggest assumes that the covariates follow a normal distribution, and the performance of the method could be improved by applying certain variable transformations. Paths for possible future research include further developing the method to handle quantitative and categorical data. In addition, in the trauma data set, we can reasonably expect to have both MAR and missing not at random (MNAR) values. MNAR means that missingness is related to the missing values themselves, therefore, the correct treatment would require incorporating models for the missing data mechanisms. As a final note, the proposed method may be quite useful in the causal inference framework, especially for propensity score analysis, which estimates the effect of a treatment, policy, or other intervention. Indeed, inverse probability weighting methods (IPW) are often performed with logistic regression, and our method offers a potential solution for times where there are missing values in the covariates. The method is implemented in the R package *misaem*.

# A Appendix

## A.1 Missing mechanism

Missing completely at random (MCAR) means that there is no relationship between the missingness of the data and any values, observed or missing. In other words, MCAR means:

$$\mathbf{p}(r_i|y, x_i, \phi) = \mathbf{p}(r_i|\phi)$$

Missing at Random (MAR), means that the probability to have missing values may depend on the observed data, but not on the missing data. We must carefully define what this means in our case by decomposing the data  $x_i$  into a subset  $x_i^{(\text{mis})}$  of data that “can be missing”, and a subset  $x_i^{(\text{obs})}$  of data that “cannot be missing”, i.e. that are always observed. Then, the observed data  $x_{i,\text{obs}}$  necessarily includes the data that can be observed  $x_i^{(\text{obs})}$ , while the data that can be missing  $x_i^{(\text{mis})}$  includes the missing data  $x_{i,\text{mis}}$ . Thus, MAR assumption implies that, for all individual  $i$ ,

$$\begin{aligned}\mathbf{p}(r_i|y_i, x_i; \phi) &= \mathbf{p}(r_i|y_i, x_i^{(\text{obs})}; \phi) \\ &= \mathbf{p}(r_i|y_i, x_{i,\text{obs}}; \phi)\end{aligned}$$

MAR assumption implies that, the observed likelihood can be maximize and the distri-

bution of  $r$  can be ignored [Little and Rubin (2002)]. Indeed,

$$\begin{aligned}
\mathcal{L}(\theta, \phi; y, x_{\text{obs}}, r) &= \mathbf{p}(y, x_{\text{obs}}, r; \theta, \phi) \\
&= \prod_{i=1}^n \mathbf{p}(y_i, x_{i,\text{obs}}, r_i; \theta, \phi) \\
&= \prod_{i=1}^n \int \mathbf{p}(y_i, x_i, r_i; \theta, \phi) dx_{i,\text{mis}} \\
&= \prod_{i=1}^n \int \mathbf{p}(y_i, x_i; \theta) \mathbf{p}(r_i | y_i, x_i; \phi) dx_{i,\text{mis}} \\
&= \prod_{i=1}^n \int \mathbf{p}(y_i, x_i; \theta) \mathbf{p}(r_i | y_i, x_{i,\text{obs}}; \phi) dx_{i,\text{mis}} \\
&= \prod_{i=1}^n \mathbf{p}(r_i | y_i, x_{i,\text{obs}}; \phi) \times \prod_{i=1}^n \int \mathbf{p}(y_i, x_i; \theta) dx_{i,\text{mis}} \\
&= \mathbf{p}(r | y, x_{\text{obs}}; \phi) \times \mathbf{p}(y, x_{\text{obs}}; \theta) \\
&= \mathbf{p}(r | y, x^{(\text{obs})}; \phi) \times \mathbf{p}(y, x_{\text{obs}}; \theta)
\end{aligned}$$

Therefore, to estimate  $\theta$ , we aim at maximizing  $\mathcal{L}(\theta; y, x_{\text{obs}}) = \mathbf{p}(y, x_{\text{obs}}; \theta)$ .

## A.2 Metropolis-Hastings sampling

During the iterations of SAEM, the Metropolis-Hastings sampling is performed as Algorithm 1, with the target distribution  $f(x_{i,\text{mis}}) = \mathbf{p}(x_{i,\text{mis}} | x_{i,\text{obs}}, y_i; \theta)$  and the proposal distribution  $g(x_{i,\text{mis}}) = \mathbf{p}(x_{i,\text{mis}} | x_{i,\text{obs}}; \mu, \Sigma)$ .

## A.3 Calculation of observed information matrix

Procedure 2 shows how we calculate the observed information matrix.

---

**Algorithm 1** Metropolis-Hastings sampling.

---

**Input:** An initial samples  $x_{i,\text{mis}}^{(0)} \sim g(x_{i,\text{mis}})$ ;  
**for**  $m = 1, 2, \dots, M$  **do**  
    Generate  $x_{i,\text{mis}}^{(m)} \sim g(x_{i,\text{mis}})$ ;  
    Generate  $u \sim \mathcal{U}[0, 1]$ ;  
    Calculate the ratio  $w = \frac{f(x_{i,\text{mis}}^{(m)})/g(x_{i,\text{mis}}^{(m)})}{f(x_{i,\text{mis}}^{(m-1)})/g(x_{i,\text{mis}}^{(m-1)})}$ ;  
    **if**  $u < w$  **then**  
        Accept  $x_{i,\text{mis}}^{(m)}$ ;  
    **else**  
         $x_{i,\text{mis}}^{(m)} \leftarrow x_{i,\text{mis}}^{(m-1)}$ ;  
    **end if**  
**end for**  
**Output:**  $(x_{i,\text{mis}}^{(m)}, 1 \leq i \leq n, 1 \leq m \leq M)$ .

---

---

**Procedure 2** Calculation of observed information matrix.

---

**Input:** After drawing MH samples  $(x_{i,\text{mis}}^{(m)}, 1 \leq i \leq n, 1 \leq m \leq M)$  for unobserved data  $(x_{i,\text{mis}}, 1 \leq i \leq n)$ , we have imputed observations, noted as  $(z_i^{(m)}, 1 \leq i \leq n, 1 \leq m \leq M)$ ,

$$\text{where } z_{ij}^{(m)} = \begin{cases} x_{i,\text{obs}}, & \text{if } x_{ij} \text{ is observed;} \\ x_{i,\text{mis}}^{(m)}, & \text{if } x_{ij} \text{ is missing.} \end{cases}$$

**for**  $n = 1, 2, \dots, n$  **do**

**for**  $m = 1, 2, \dots, M$  **do**

        Calculate the gradient:

$$\nabla f_{im} = \frac{\partial \mathcal{L}(\theta; x_{i,\text{obs}}, x_{i,\text{mis}}^{(m)}, y_i)}{\partial \beta} = z_i^{(m)} \left( y_i - \frac{\exp(\hat{\beta}_0 + \sum_{j=1}^p \hat{\beta}_j z_{ij}^{(m)})}{1 + \exp(\hat{\beta}_0 + \sum_{j=1}^p \hat{\beta}_j z_{ij}^{(m)})} \right);$$

        Calculate the Hessian matrix:

$$H_{im} = \frac{\partial^2 \mathcal{L}(\theta; x_{i,\text{obs}}, x_{i,\text{mis}}^{(m)}, y_i)}{\partial \beta \partial \beta^T} = -z_i^{(m)} z_i^{(m)T} \frac{\exp(\hat{\beta}_0 + \sum_{j=1}^p \hat{\beta}_j z_{ij}^{(m)})}{\left(1 + \exp(\hat{\beta}_0 + \sum_{j=1}^p \hat{\beta}_j z_{ij}^{(m)})\right)^2};$$

$$\Delta_i \leftarrow \frac{1}{m} [(m-1)\Delta_i + \nabla f_{im}];$$

$$D_i \leftarrow \frac{1}{m} [(m-1)D_i + H_{im}];$$

$$G_i \leftarrow \frac{1}{m} [(m-1)G_i + \nabla f_{im} \nabla f_{im}^T];$$

**end for**

$$\hat{\mathcal{I}}_M(\hat{\beta}) \leftarrow \hat{\mathcal{I}}_M(\hat{\beta}) - (D_i + G_i - \Delta_i \Delta_i^T);$$

**end for**

**Output:**  $\hat{\mathcal{I}}_M(\hat{\beta})$ .

---

## A.4 Behavior of SAEM: convergence plots for all betas

Figure 8 shows the convergence plot for all the  $\beta$  in one simulation.

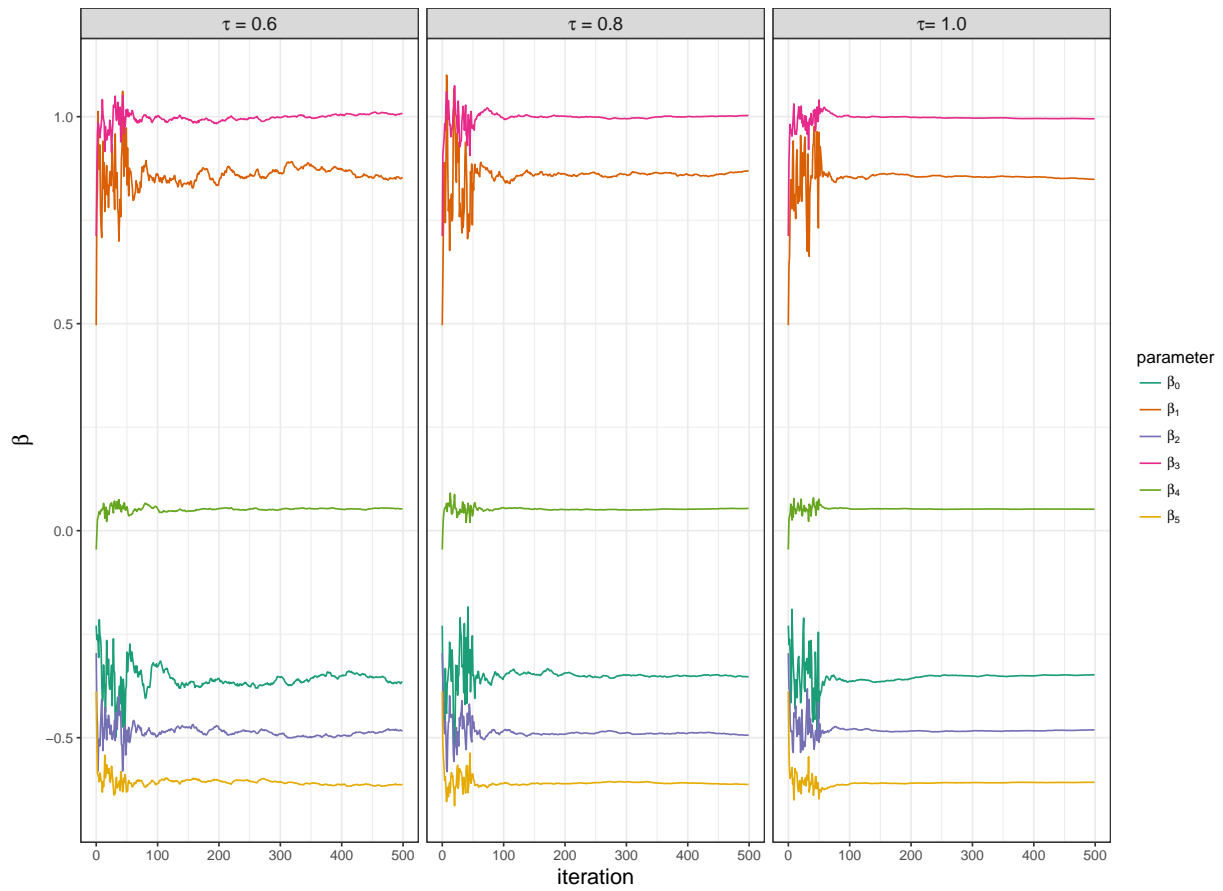


Figure 8: Convergence plots for all  $\beta$  obtained with three different values of  $\tau$  (0.6, 0.8, 1.0). Each color represents one parameter.



## A.5 Simulation results

**Existence of correlation** Figure 9 (right) shows the results of estimation in the case without correlation. SAEM is a little biased since it estimates non-zero terms for the covariance, but it stills outperforms CC and *mice*.

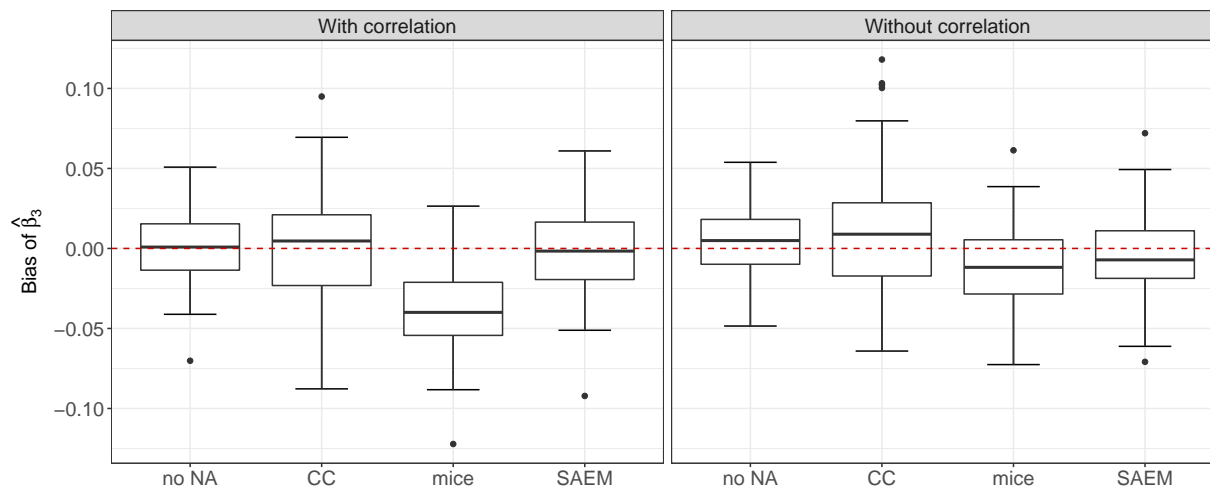


Figure 9: Empirical distribution of the estimates of  $\beta_3$  obtained under MCAR, with  $n = 10\,000$  and 10% of missing values; left: the covariates are correlated; right: no correlation between the covariates.

**MAR mechanism** We introduce 10% of missing values in the covariates according to different MAR mechanisms: first missing values are introduced in some covariates according to a logistic regression model on other covariates; second missing values are introduced in some covariates and depend both on other covariates and on the response variable.

Figure 10 (left) shows that the results are very similar to the ones obtained under a MCAR mechanism. However, the CC method is inaccurate when the missingness depends

on the outcome  $y$  (right).

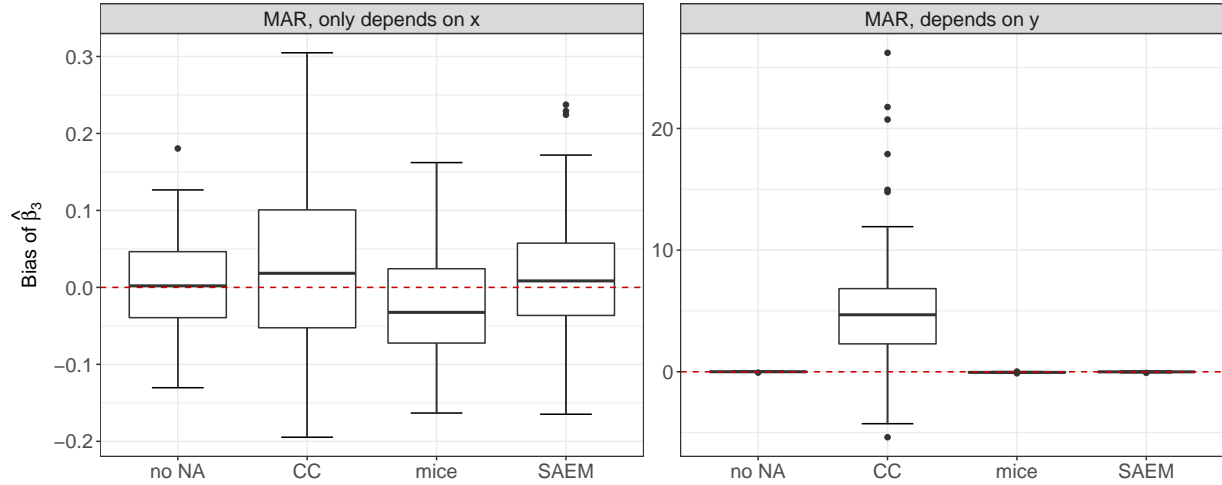


Figure 10: Empirical distribution of the estimates of  $\beta_3$  obtained under MAR mechanism, with  $n = 1000$  and 10% of missing values; left : missingness only depends on covariates  $x$ ; right: missingness also depends on  $y$ .

## A.6 Definition of the variables of the Traumabase data set

In this Subsection, we give the detailed explanations for the selected quantitative variables:

- *Age*: Age.
- *Poids*: Weight.
- *Taille*: Height.
- *BMI*: Body Mass index,  $BMI = \frac{Weight \text{ in } kg}{(Height \text{ in } m)^2}$

- *Glasgow*: A neurological scale which aims to give a reliable and objective way of recording the conscious state of a person.
- *Glasgow.moteur*: Initial Coma Glasgow for motor response.
- *PAS.min*: The minimum systolic blood pressure. The systolic value corresponds to the minimum pressure encountered during contraction of the chambers of the heart (or systole), in centimeters of mercury (mmHg).
- *PAD.min*: The minimum diastolic blood pressure. Diastolic blood pressure number or the bottom number indicates the pressure in the arteries when the heart rests between beats.
- *FC.max*: The maximum number of heartbeat (or pulse) per unit time (usually a minute).
- *PAS.SMUR*: Systolic blood pressure at arrival of ambulance.
- *PAD.SMUR*: Diastolic blood pressure at arrival of ambulance.
- *FC.SMUR*: Heart rate at arrival.
- *Hemocue.init*: Initial Hemoglobin measured by blood sample on finger top.
- *SpO2.min*: An estimate of the amount of oxygen in the blood. It represents the percentage of oxygenated hemoglobin relative to the total amount of hemoglobin in the blood.
- *RT.cristalloides* and *RT.colloides*: Prehospital fluid expansion. There are two main types: crystalloids and colloids.

- $SD.min$  ( $= PAS.min - PAD.min$ ): Pulse pressure for the minimum value of diastolic and systolic blood pressure.
- $SD.SMUR$  ( $= PAS.SMUR - PAD.SMUR$ ): Pulse pressure at arrival of ambulance.

## SUPPLEMENTARY MATERIAL

**R-package:** R-package `misaem` containing the implementation of algorithm SAEM to fit the logistic regression model with missing data, provided in <https://github.com/wjiang94/misaem>.

**Codes:** Code to reproduce the experiments are provided in [https://github.com/wjiang94/miSAEM\\_logReg](https://github.com/wjiang94/miSAEM_logReg).

## ACKNOWLEDGEMENTS

The authors thank Sophie HAMADA and Tobias GAUSS for their help with the interpretation of Traumabase data.

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