[

Appendix: Multi-directional Recurrent Neural Networks: A Novel Method for Estimating Missing Data

Jinsung Yoon [1] William R. Zame [2] Mihaela van der Schaar [1 3 4]

]

1. Configurations of the Experiments

Table 1. Configurations of the Experiments

Method	Configurations
M-RNN	Model :Multi-Directional Recurrent Neural Networks
	Initialization: Xavier Initialization [13]
	Optimization: Adam* Optimization [14] (learning rate = 0.05)
	Batch size = 100, Iterations = 1000
	Depth: 2
	Constraint 1: The matrix parameters are diagonals for the interpolation part.
	Constraint 2:The diagonal part of the matrix is zero for the imputation part.

[1]Department of Electrical Engineering, University of California, Los Angeles, California, USA. [2]Departments of Economics and Mathematics, University of California, Los Angeles, California, USA. [3]Man Institute, University of Oxford, Oxford, United Kingdom. [4]Alan Turing Institute, London, United Kingdom. Correspondence to: Jinsung Yoon <jsyoon0823@g.ucla.edu>.