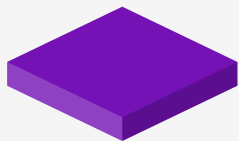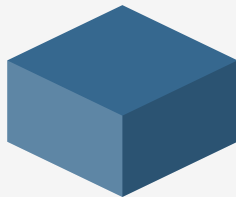Fast

Random Forest

Preimputation

A quick Random Forest algorithm is used to carry out the initial imputation, which is much better starting point than mean/mode replacement

Slow

ELNET

Reimputation

Elastic Net algorithm is fine-tuned for optimizing the imputed values of the Random Forest imputation. This procedure is slower than preimputation.

Very slow

GBM / XGBoost / DL / Ensemble

Postimputation

One or more heavy algorithms can be used to further optimize the ELNET imputation. This procedure is very slow.