

Package ‘NetworkChange’

July 21, 2025

Title Bayesian Package for Network Changepoint Analysis

Version 0.8

Date 2022-03-03 14:17:31 UTC

Author Jong Hee Park [aut,cre], Yunkyu Sohn [aut]

Maintainer Jong Hee Park <jongheepark@snu.ac.kr>

Depends R (>= 2.10.0), MCMCpack, ggplot2

Imports grid, Rmpfr, abind, mvtnorm, tidyr, igraph, qgraph, network,
stats, MASS, methods, RColorBrewer, reshape, ggrepel,
gridExtra, rlang, GGally, ggvis

Description

Network changepoint analysis for undirected network data. The package implements a hidden Markov network change point model (Park and Sohn (2020)). Functions for break number detection using the approximate marginal likelihood and WAIC are also provided.

License GPL-3

URL <https://github.com/jongheepark/NetworkChange>

NeedsCompilation no

RoxygenNote 7.1.1

Repository CRAN

Encoding UTF-8

Date/Publication 2022-03-04 07:30:02 UTC

Suggests knitr, rmarkdown

Contents

BreakDiagnostic	2
BreakPointLoss	4
drawPostAnalysis	5
drawRegimeRaw	6
kmeansU	7
MajorAlly	8

MakeBlockNetworkChange	8
MarginalCompare	9
multiplot	10
NetworkChange	11
NetworkChangeRobust	14
NetworkStatic	16
plotContour	19
plotnetarray	20
plotU	21
plotV	22
PostwarAlly	22
startS	23
startUV	23
ULUstateSample	24
ULUstateSample.mpfr	25
updateb	25
updatebm	26
updateP	26
updateS	27
updates2m	28
updateU	28
updateUm	29
updateV	30
updateVm	30
WaicCompare	31

Index 33

BreakDiagnostic	<i>Detect a break number using different metrics</i>
-----------------	--

Description

Detect a break number using different metrics

Usage

```
BreakDiagnostic(
  Y,
  R = 2,
  mcmc = 100,
  burnin = 100,
  verbose = 100,
  thin = 1,
  UL.Normal = "Orthonormal",
  v0 = NULL,
  v1 = NULL,
  break.upper = 3,
```

```

    a = 1,
    b = 1
  )

```

Arguments

Y	Reponse tensor
R	Dimension of latent space. The default is 2.
mcmc	The number of MCMC iterations after burnin.
burnin	The number of burn-in iterations for the sampler.
verbose	A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every <code>verbose</code> th iteration.
thin	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
UL.Normal	Transformation of sampled U. Users can choose "NULL", "Normal" or "Orthonormal." "NULL" is no normalization. "Normal" is the standard normalization. "Orthonormal" is the Gram-Schmidt orthogonalization. Default is "NULL."
v0	$v_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for V. If <code>v0 = NULL</code> , a value is computed from a test run of <code>NetworkStatic</code> .
v1	$v_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for V. If <code>v1 = NULL</code> , a value is computed from a test run of <code>NetworkStatic</code> .
break.upper	Upper threshold for break number detection. The default is <code>break.upper = 3</code> .
a	a is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.
b	b is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

References

Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.

Examples

```

## Not run:
set.seed(19333)
## Generate an array (15 by 15 by 20) with a block merging transition
Y <- MakeBlockNetworkChange(n=5, T=20, type ="merge")

## Fit 3 models (no break, one break, and two break) for break number detection
detect <- BreakDiagnostic(Y, R=2, break.upper = 2)

## Look at the graph
detect[[1]]; print(detect[[2]])

```

```
## End(Not run)
```

BreakPointLoss	<i>Compute the Average Loss of Hidden State Changes from Expected Break Points</i>
----------------	--

Description

Compute the Average Loss of Hidden State Changes from Expected Break Points

Usage

```
BreakPointLoss(model.list, waic = FALSE, display = TRUE)
```

Arguments

model.list	MCMC output objects. These have to be of class mcmc and have a logmarglike attribute. In what follows, we let M denote the total number of models to be compared.
waic	If waic is TRUE, waic(Watanabe information criterion) will be reported.
display	If display is TRUE, a plot of ave.loss will be produced. BreakPointLoss. ave.loss, logmarglike, State, Tau, Tau.samp

Value

BreakPointLoss returns five objects. They are: ave.loss the expected loss for each model computed by the mean squared distance of hidden state changes from the expected break points. logmarglike the natural log of the marginal likelihood for each model; State sampled state vectors; Tau expected break points for each model; and Tau.samp sampled break points from hidden state draws.

References

Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.

Examples

```
## Not run:
set.seed(1973)
## Generate an array (30 by 30 by 40) with block transitions
from 2 blocks to 3 blocks
Y <- MakeBlockNetworkChange(n=10, T=40, type ="split")
```

```

G <- 100 ## Small mcmc scans to save time

## Fit multiple models for break number detection using Bayesian model comparison
out0 <- NetworkStatic(Y, R=2, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out1 <- NetworkChange(Y, R=2, m=1, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out2 <- NetworkChange(Y, R=2, m=2, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out3 <- NetworkChange(Y, R=2, m=3, mcmc=G, burnin=G, verbose=G, Waic=TRUE)

## The most probable model given break number 0 to 3 and data is out1 according to WAIC
out <- BreakPointLoss(out0, out1, out2, out3, waic=TRUE)

print(out[["ave.loss"]])

## End(Not run)

```

drawPostAnalysis	<i>Plot of latent node cluster</i>
------------------	------------------------------------

Description

Plot latent node cluster

Usage

```

drawPostAnalysis(
  mcmcout,
  Y,
  point.cex = 3,
  text.cex = 3,
  segment.size = 0.1,
  n.cluster = NULL,
  start = 1,
  frequency = 1
)

```

Arguments

mcmcout	NetworkChange output
Y	Input raw data
point.cex	node point size. Default is 3.
text.cex	node label size. Default is 3.
segment.size	segment size. Default is 0.1.
n.cluster	number of cluster. Default is 3.
start	start of ts object
frequency	frequency of ts object

Value

A plot object

References

Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.

Examples

```
## Not run:
set.seed(1973)
## generate an array with two constant blocks
data(MajorAlly)
Y <- MajorAlly
fit <- NetworkChange(newY, R=2, m=2, mcmc=G, initial.s = initial.s,
  burnin=G, verbose=0, v0=v0, v1=v1)
drawPostAnalysis(fit, Y, n.cluster=c(4, 4, 3))

## End(Not run)
```

drawRegimeRaw

Plot of network by hidden regime

Description

Plot latent node cluster

Usage

```
drawRegimeRaw(mcmcout, Y)
```

Arguments

mcmcout	NetworkChange output
Y	Input raw data

Value

A plot object

References

Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.

Examples

```
## Not run:
set.seed(1973)
## generate an array with two constant blocks
data(MajorAlly)
Y <- MajorAlly
fit <- NetworkChange(newY, R=2, m=2, mcmc=G, initial.s = initial.s,
  burnin=G, verbose=0, v0=v0, v1=v1)
drawRegimeRaw(fit, newY)

## End(Not run)
```

kmeansU

*K-mean clustering of latent node positions***Description**

K-mean clustering of latent node positions

Usage

```
kmeansU(out, R = 2, n.cluster = 3, layer = 1, main = "")
```

Arguments

out	Output of networkchange objects.
R	Number of latent space dimensions
n.cluster	Number of latent cluster
layer	Layer id for the cluster analysis
main	Title

Value

A plot object

Examples

```
## Not run: set.seed(1973)
## generate an array with two constant blocks
Y <- MakeBlockNetworkChange(n=10, shape=10, T=10, type ="constant")
out0 <- NetworkStatic(Y, R=2, mcmc=10, burnin=10,
  verbose=10, UL.Normal = "Orthonormal")
## latent node positions
kmeansU(out0)

## End(Not run)
```

MajorAlly

Major Power Alliance Network (1816 - 2012)

Description

This dataframe contains major power alliance network data from 1816 to 2012 (2 year interval).

Format

The dataframe has contains data for major power alliance network data from 1816 to 2012. Major power definition is the COW data set, which includes USA, UK, France, Germany (West Germany during 1954-1989), Austria, Italy, Russia, China, and Japan. In this data set, a defense pact (Type I), which is the highest level of military commitment, is coded as 1, and 0 otherwise.

Source

Correlates of War Project. 2017. "State System Membership List, v2016." Online, <https://correlatesofwar.org/>. Gibler, Douglas M. 2009. *International military alliances, 1648-2008*. CQ Press.

MakeBlockNetworkChange

Build a synthetic block-structured temporal data with breaks

Description

MakeBlockNetworkChange generates a block-structured temporal data with breaks.

Usage

```
MakeBlockNetworkChange(
  n = 10,
  break.point = 0.5,
  base.prob = 0.05,
  block.prob = 0.5,
  shape = 1,
  T = 40,
  break.point1 = 0.25,
  break.point2 = 0.75,
  type = "merge"
)
```

Arguments

n	The number of nodes within a block. The total number of nodes is $n \times \text{block.number}$.
break.point	The point of break. 0 indicates the beginning, 0.5 indicates the middle, and 1 indicates the end.
base.prob	The probability of link among non-block members.
block.prob	The probability of link among within-block members.
shape	The speed of breaks. The larger shape is, the faster the transition is. $\text{shape} > 0$ and $\text{shape} < 8$.
T	The length of time.
break.point1	The point of the first break in "merge-split" or "split-merge". Any number between 0 and 0.5 can be chosen. For example, 0 indicates the beginning, 0.25 indicates the 1/4th point, and 0.5 indicates the half point.
break.point2	The point of the second break in "merge-split" or "split-merge". Any number between 0.5 and 1 can be chosen. For example, 0.5 indicates the beginning, 0.75 indicates the 3/4th point, and 1 indicates the end point.
type	The type of network changes. Options are "constant", "merge", "split", "merge-split", "split-merge." If "constant" is chosen, the number of breaks is zero. If "merge" or "split" is chosen, the number of breaks is one. If either "merge-split" or "split-merge" is chosen, the number of breaks is two.

Value

output An output of MakeBlockNetworkChange contains a symmetric block-structured temporal network data set with breaks.

MarginalCompare	<i>Compare Log Marginal Likelihood</i>
-----------------	--

Description

Compare Log Marginal Likelihood

Usage

```
MarginalCompare(outlist)
```

Arguments

outlist	List of NetworkChange objects
---------	-------------------------------

Value

A matrix of log marginal likelihoods.

References

- Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.
- Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.
- Sumio Watanabe. 2010. "Asymptotic equivalence of Bayes cross validation and widely applicable information criterion in singular learning theory." *Journal of Machine Learning Research*. 11: 3571-3594.

See Also

[WaicCompare](#)

multiplot

Printing multiple ggplots in oone file

Description

Print multiple ggplots in one file. Slightly modified for packaging from the original version in the web.

Usage

```
multiplot(..., plotlist = NULL, cols = 1, layout = NULL)
```

Arguments

...	A list of ggplot objects separated by commas.
plotlist	A list of ggplot objects
cols	The number of columns.
layout	A matrix specifying the layout. If present, 'cols' is ignored.

Value

A plot object

Author(s)

[http://www.cookbook-r.com/Graphs/Multiple_graphs_on_one_page_\(ggplot2\)/](http://www.cookbook-r.com/Graphs/Multiple_graphs_on_one_page_(ggplot2)/)

NetworkChange

Changepoint analysis of a degree-corrected multilinear tensor model

Description

NetworkChange implements Bayesian multiple changepoint models to network time series data using a degree-corrected multilinear tensor decomposition method

Usage

```
NetworkChange(
  Y,
  R = 2,
  m = 1,
  initial.s = NULL,
  mcmc = 100,
  burnin = 100,
  verbose = 0,
  thin = 1,
  reduce.mcmc = NULL,
  degree.normal = "eigen",
  UL.Normal = "Orthonormal",
  DIC = FALSE,
  Waic = FALSE,
  marginal = FALSE,
  plotUU = FALSE,
  plotZ = FALSE,
  constant = FALSE,
  b0 = 0,
  B0 = 1,
  c0 = NULL,
  d0 = NULL,
  u0 = NULL,
  u1 = NULL,
  v0 = NULL,
  v1 = NULL,
  a = NULL,
  b = NULL
)
```

Arguments

Y	Reponse tensor
R	Dimension of latent space. The default is 2.
m	Number of change point. If $m = 0$ is specified, the result should be the same as NetworkStatic.

<code>initial.s</code>	The starting value of latent state vector. The default is sampling from equal probabilities for all states.
<code>mcmc</code>	The number of MCMC iterations after burnin.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every <code>verboseth</code> iteration.
<code>thin</code>	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
<code>reduce.mcmc</code>	The number of reduced MCMC iterations for marginal likelihood computations. If <code>reduce.mcmc = NULL</code> , <code>mcmc/thin</code> is used.
<code>degree.normal</code>	A null model for degree correction. Users can choose "NULL", "eigen" or "Lsym." "NULL" is no degree correction. "eigen" is a principal eigen-matrix consisting of the first eigenvalue and the corresponding eigenvector. "Lsym" is a modularity matrix. Default is "eigen."
<code>UL.Normal</code>	Transformation of sampled U. Users can choose "NULL", "Normal" or "Orthonormal." "NULL" is no normalization. "Normal" is the standard normalization. "Orthonormal" is the Gram-Schmidt orthogonalization. Default is "NULL."
<code>DIC</code>	If <code>DIC = TRUE</code> , the deviation information criterion is computed.
<code>Waic</code>	If <code>Waic = TRUE</code> , the Watanabe information criterion is computed.
<code>marginal</code>	If <code>marginal = TRUE</code> , the log marginal likelihood is computed using the method of Chib (1995).
<code>plotUU</code>	If <code>plotUU = TRUE</code> and <code>verbose > 0</code> , then the plot of the latent space will be printed to the screen at every <code>verboseth</code> iteration. The default is <code>plotUU = FALSE</code> .
<code>plotZ</code>	If <code>plotZ = TRUE</code> and <code>verbose > 0</code> , then the plot of the degree-corrected input matrix will be printed to the screen with the sampled mean values at every <code>verboseth</code> iteration. The default is <code>plotUU = FALSE</code> .
<code>constant</code>	If <code>constant = TRUE</code> , constant parameter is sampled and saved in the output as attribute <code>bmat</code> . Default is <code>constant = FALSE</code> .
<code>b0</code>	The prior mean of β . This must be a scalar. The default value is 0.
<code>B0</code>	The prior variance of β . This must be a scalar. The default value is 1.
<code>c0</code>	= 0.1
<code>d0</code>	= 0.1
<code>u0</code>	$u_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for U. The default is 10.
<code>u1</code>	$u_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for U. The default is 1.
<code>v0</code>	$v_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for V. The default is 10.
<code>v1</code>	$v_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for V. The default is the time length of Y.

- a *a* is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.
- b *b* is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute `Waic.out` that contains results of WAIC and the log-marginal likelihood of the model (`logmarglike`). The object also contains an attribute `prob.state` storage matrix that contains the probability of $state_i$ for each period

References

- Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.
- Peter D. Hoff 2011. "Hierarchical Multilinear Models for Multiway Data." *Computational Statistics & Data Analysis*. 55: 530-543.
- Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

See Also

[NetworkStatic](#)

Examples

```
## Not run:
set.seed(1973)
## Generate an array (30 by 30 by 40) with block transitions
from 2 blocks to 3 blocks
Y <- MakeBlockNetworkChange(n=10, T=40, type ="split")
G <- 100 ## Small mcmc scans to save time

## Fit multiple models for break number detection using Bayesian model comparison
out0 <- NetworkStatic(Y, R=2, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out1 <- NetworkChange(Y, R=2, m=1, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out2 <- NetworkChange(Y, R=2, m=2, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out3 <- NetworkChange(Y, R=2, m=3, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
outlist <- list(out0, out1, out2, out3)

## The most probable model given break number 0 to 3 and data is out1 according to WAIC
WaicCompare(outlist)

plotU(out1)

plotV(out1)

## End(Not run)
```

NetworkChangeRobust	<i>Changepoint analysis of a degree-corrected multilinear tensor model with t-distributed error</i>
---------------------	---

Description

NetworkChangeRobust implements Bayesian multiple changepoint models to network time series data using a degree-corrected multilinear tensor decomposition method with t-distributed error

Usage

```
NetworkChangeRobust(
  Y,
  R = 2,
  m = 1,
  initial.s = NULL,
  mcmc = 100,
  burnin = 100,
  verbose = 0,
  thin = 1,
  degree.normal = "eigen",
  UL.Normal = "Orthonormal",
  plotUU = FALSE,
  plotZ = FALSE,
  b0 = 0,
  B0 = 1,
  c0 = NULL,
  d0 = NULL,
  n0 = 2,
  m0 = 2,
  u0 = NULL,
  u1 = NULL,
  v0 = NULL,
  v1 = NULL,
  a = NULL,
  b = NULL
)
```

Arguments

Y	Reponse tensor
R	Dimension of latent space. The default is 2.
m	Number of change point. If $m = 0$ is specified, the result should be the same as NetworkStatic.
initial.s	The starting value of latent state vector. The default is sampling from equal probabilities for all states.

mcmc	The number of MCMC iterations after burnin.
burnin	The number of burn-in iterations for the sampler.
verbose	A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every verbose _{seth} iteration.
thin	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
degree.normal	A null model for degree correction. Users can choose "NULL", "eigen" or "Lsym." "NULL" is no degree correction. "eigen" is a principal eigen-matrix consisting of the first eigenvalue and the corresponding eigenvector. "Lsym" is a modularity matrix. Default is "eigen."
UL.Normal	Transformation of sampled U. Users can choose "NULL", "Normal" or "Orthonormal." "NULL" is no normalization. "Normal" is the standard normalization. "Orthonormal" is the Gram-Schmidt orthogonalization. Default is "NULL."
plotUU	If plotUU = TRUE and verbose > 0, then the plot of the latent space will be printed to the screen at every verbose _{seth} iteration. The default is plotUU = FALSE.
plotZ	If plotZ = TRUE and verbose > 0, then the plot of the degree-corrected input matrix will be printed to the screen with the sampled mean values at every verbose _{seth} iteration. The default is plotUU = FALSE.
b0	The prior mean of β . This must be a scalar. The default value is 0.
B0	The prior variance of β . This must be a scalar. The default value is 1.
c0	= 0.1 The shape parameter of inverse gamma prior for σ^2 .
d0	= 0.1 The rate parameter of inverse gamma prior for σ^2 .
n0	= 0.1 The shape parameter of inverse gamma prior for γ of Student-t distribution.
m0	= 0.1 The rate parameter of inverse gamma prior for γ of Student-t distribution.
u0	$u_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for U. The default is 10.
u1	$u_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for U. The default is 1.
v0	$v_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for V. The default is 10.
v1	$v_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for V. The default is the time length of Y.
a	a is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.
b	b is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute `Waic.out` that contains results of WAIC and the log-marginal likelihood of the model (`logmarglike`). The object also contains an attribute `prob.state` storage matrix that contains the probability of $state_i$ for each period

References

- Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.
- Peter D. Hoff 2011. "Hierarchical Multilinear Models for Multiway Data." *Computational Statistics & Data Analysis*. 55: 530-543.
- Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.
- Sumio Watanabe. 2010. "Asymptotic equivalence of Bayes cross validation and widely applicable information criterion in singular learning theory." *Journal of Machine Learning Research*. 11: 3571-3594.
- Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.

See Also

[NetworkStatic](#)

Examples

```
## Not run:
set.seed(1973)
## Generate an array (30 by 30 by 40) with block transitions
from 2 blocks to 3 blocks
Y <- MakeBlockNetworkChange(n=10, T=40, type ="split")
G <- 100 ## only 100 mcmc scans to save time
## Fit models
out1 <- NetworkChangeRobust(Y, R=2, m=1, mcmc=G, burnin=G, verbose=G)
## plot latent node positions
plotU(out1)
## plot layer-specific network generation rules
plotV(out1)

## End(Not run)
```

NetworkStatic

Degree-corrected multilinear tensor model

Description

NetworkStatic implements a degree-corrected Bayesian multilinear tensor decomposition method

Usage

```

NetworkStatic(
  Y,
  R = 2,
  mcmc = 100,
  burnin = 100,
  verbose = 0,
  thin = 1,
  reduce.mcmc = NULL,
  degree.normal = "eigen",
  UL.Normal = "Orthonormal",
  plotUU = FALSE,
  plotZ = FALSE,
  constant = FALSE,
  b0 = 0,
  B0 = 1,
  c0 = NULL,
  d0 = NULL,
  u0 = NULL,
  u1 = NULL,
  v0 = NULL,
  v1 = NULL,
  marginal = FALSE,
  DIC = FALSE,
  Waic = FALSE
)

```

Arguments

Y	Reponse tensor
R	Dimension of latent space. The default is 2.
mcmc	The number of MCMC iterations after burnin.
burnin	The number of burn-in iterations for the sampler.
verbose	A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every <code>verbose</code> th iteration.
thin	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
reduce.mcmc	The number of reduced MCMC iterations for marginal likelihood computations. If <code>reduce.mcmc = NULL</code> , <code>mcmc/thin</code> is used.
degree.normal	A null model for degree correction. Users can choose "NULL", "eigen" or "Lsym." "NULL" is no degree correction. "eigen" is a principal eigen-matrix consisting of the first eigenvalue and the corresponding eigenvector. "Lsym" is a modularity matrix. Default is "eigen."
UL.Normal	Transformation of sampled U. Users can choose "NULL", "Normal" or "Orthonormal." "NULL" is no normalization. "Normal" is the standard normalization. "Orthonormal" is the Gram-Schmidt orthogonalization. Default is "NULL."

plotUU	If plotUU = TRUE and verbose > 0, then the plot of the latent space will be printed to the screen at every verbose iteration. The default is plotUU = FALSE.
plotZ	If plotZ = TRUE and verbose > 0, then the plot of the degree-corrected input matrix will be printed to the screen with the sampled mean values at every verbose iteration. The default is plotUU = FALSE.
constant	If constant = TRUE, constant parameter is sampled and saved in the output as attribute bmat. Default is constant = FALSE.
b0	The prior mean of β . This must be a scalar. The default value is 0.
B0	The prior variance of β . This must be a scalar. The default value is 1.
c0	= 0.1
d0	= 0.1
u0	$u_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for U. The default is 10.
u1	$u_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for U. The default is 1.
v0	$v_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for V. The default is 10.
v1	$v_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for V. The default is the time length of Y.
marginal	If marginal = TRUE, the log marginal likelihood is computed using the method of Chib (1995).
DIC	If DIC = TRUE, the deviation information criterion is computed.
Waic	If Waic = TRUE, the Watanabe information criterion is computed.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute Waic.out that contains results of WAIC and the log-marginal likelihood of the model (logmarglike).

References

- Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.
- Peter D. Hoff 2011. "Hierarchical Multilinear Models for Multiway Data." *Computational Statistics & Data Analysis*. 55: 530-543.
- Sumio Watanabe. 2010. "Asymptotic equivalence of Bayes cross validation and widely applicable information criterion in singular learning theory." *Journal of Machine Learning Research*. 11: 3571-3594.
- Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.

See Also

[NetworkChange](#)

Examples

```
## Not run:
set.seed(1973)

\## generate an array with three constant blocks
Y <- MakeBlockNetworkChange(n=10, shape=10, T=10, type ="constant")
G <- 100 ## Small mcmc scans to save time
out0 <- NetworkStatic(Y, R=2, mcmc=G, burnin=G, verbose=G)

\## recovered latent blocks
Kmeans(out0, n.cluster=3, main="Recovered Blocks")

\## contour plot of latent node positions
plotContour(out0)

\## plot latent node positions
plotU(out0)

\## plot layer-specific network connection rules
plotV(out0)

## End(Not run)
```

plotContour	<i>Contour plot of latent node positions</i>
-------------	--

Description

Draw a contour plot of latent node positions

Usage

```
plotContour(OUT, main = "", k = 8, my.cols = brewer.pal(k, "Spectral"))
```

Arguments

OUT	Output of networkchange objects.
main	The title of plot
k	The number of levels (nlevels in contour()).
my.cols	Color scale. Use brewer.pal() from RColorBrewer.

Value

A plot object

Examples

```
## Not run: set.seed(1973)
\## generate an array with two constant blocks
Y <- MakeBlockNetworkChange(n=10, shape=10, T=40, type ="constant")
out0 <- NetworkStatic(Y, R=2, mcmc=10, burnin=10,
  verbose=10, UL.Normal = "Orthonormal")
\## contour plot of latent node positions
plotContour(out0)

## End(Not run)
```

plotnetarray	<i>Plot of network array data</i>
--------------	-----------------------------------

Description

Plot network array data

Usage

```
plotnetarray(
  Y,
  n.graph = 4,
  node.size = 2,
  node.color = "brown",
  edge.alpha = 0.5,
  edge.size = 0.2,
  edge.color = "grey"
)
```

Arguments

Y	network array data
n.graph	number of subgraphs. Default is 4.
node.size	node size. Default is 2.
node.color	node color. Default is "brown."
edge.alpha	transparency of edge. Default is 0.5.
edge.size	edge size. Default is 0.2.
edge.color	edge color. Default is "grey."

Value

A plot object

References

Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.

Examples

```
## Not run:
set.seed(1973)
## generate an array with two constant blocks
Y <- MakeBlockNetworkChange(n=10, shape=1, T=20, type ="split")
plotnetarray(Y)

## End(Not run)
```

plotU	<i>Plot of latent node positions</i>
-------	--------------------------------------

Description

Plot latent node positions

Usage

```
plotU(OUT, Time = NULL, names = NULL, main = NULL, label.prob = 0.9)
```

Arguments

OUT	Output of networkchange objects.
Time	Starting of the time period. If NULL, 1.
names	Node names. If NULL, use natural numbers.
main	The title of plot
label.prob	Label print threshold. 0.9 is the default.

Value

A plot object

Examples

```
## Not run:
set.seed(1973)
\## generate an array with two constant blocks
Y <- MakeBlockNetworkChange(n=10, shape=10, T=40, type ="constant")
out0 <- NetworkStatic(Y, R=2, mcmc=10, burnin=10,
  verbose=10, UL.Normal = "Orthonormal")
\## latent node positions
plotU(out0)

## End(Not run)
```

plotV	<i>Plot of layer-specific network generation rules.</i>
-------	---

Description

Plot layer-specific network generation rules.

Usage

```
plotV(OUT, main = "", cex = 2)
```

Arguments

OUT	Output of networkchange objects.
main	The title of plot
cex	point size

Value

A plot object

Examples

```
## Not run: set.seed(1973)
\## generate an array with two constant blocks
Y <- MakeBlockNetworkChange(n=10, shape=10, T=40, type ="constant")
out0 <- NetworkStatic(Y, R=2, mcmc=10, burnin=10,
  verbose=10, UL.Normal = "Orthonormal")
\## latent node positions
plotV(out0)

## End(Not run)
```

PostwarAlly	<i>Postwar Alliance Network (1846 - 2012)</i>
-------------	---

Description

This dataframe contains postwar alliance network data from 1946 to 2012 (2 year interval).

Format

The dataframe has contains data for postwar alliance network data from 1946 to 2012 with 2 year interval. After removing disconnected components, 104 countries are included. In this data set, a defense pact (Type I), which is the highest level of military commitment, is coded as 1, and 0 otherwise.

Source

Correlates of War Project. 2017. "State System Membership List, v2016." Online, <https://correlatesofwar.org/>. Gibler, Douglas M. 2009. *International military alliances, 1648-2008*. CQ Press.

startS	<i>Sample a starting value of hidden states</i>
--------	---

Description

Sample a starting value of hidden states

Usage

```
startS(Z, Time, m, initial.U, V, s2, R)
```

Arguments

Z	Degree-corrected network array data
Time	The length of time.
m	The number of breaks
initial.U	Initialized U matrix.
V	Initialized V matrix.
s2	Initialized error variance
R	The dimensionality of latent space

Value

A state vector

startUV	<i>Starting values of U and V</i>
---------	-----------------------------------

Description

Initialize starting values of U and V

Usage

```
startUV(Z, R, K)
```

Arguments

Z	Degree-corrected network array data.
R	The dimensionality of latent space.
K	The dimensionality of Z.

Value

A list of U and V

ULUstateSample	<i>Hidden State Sampler</i>
----------------	-----------------------------

Description

Sample hidden states from hidden Markov multilinear model

Usage

ULUstateSample(m, s, ZMUt, s2, P, SOS.random)

Arguments

m	The number of break
s	Latent state vector
ZMUt	Z - MU
s2	error variance
P	Transition matrix
SOS.random	single observation state random perturbation

Value

A list of a state vector, state probabilities, and SOS.random.

ULUstateSample.mpfr	<i>Hidden State Sampler with precision</i>
---------------------	--

Description

Sample hidden states from hidden Markov multilinear model with precision using Rmpfr package

Usage

ULUstateSample.mpfr(m, s, ZMUt, s2, P, SOS.random)

Arguments

m	The number of break
s	Latent state vector
ZMUt	Z - MU
s2	error variance
P	Transition matrix
SOS.random	single observation state random perturbation

Value

A list of a state vector, state probabilities, and SOS.random.

updateb	<i>Update time-constant regression parameters</i>
---------	---

Description

Update time-constant regression parameters

Usage

updateb(Z, MU, s2, XtX, b0, B0)

Arguments

Z	Degree corrected response tensor
MU	Mean array
s2	Error variance
XtX	X'X
b0	Prior mean of beta
B0	Prior variance of beta

Value

A vector of regression parameters

updatebm	<i>Update regime-changing regression parameters</i>
----------	---

Description

Update regime-changing beta

Usage

updatebm(ns, K, s, s2, B0, p, ZU)

Arguments

ns	The number of hidden states
K	The dimensionality of Z
s	Latent state vector
s2	The variance of error
B0	The prior variance of beta
p	The rank of X
ZU	Z - ULU

Value

A vector of regime-changing regression parameters

updateP	<i>Update transition matrix</i>
---------	---------------------------------

Description

Update transition matrix

Usage

updateP(s, ns, P, A0)

Arguments

s	Latent state vector
ns	The number of hidden states
P	Transition matrix
A0	Prior of transition matrix

Value

A transtion matrix

updateS	<i>Update latent states</i>
---------	-----------------------------

Description

Update latent states

Usage

```
updateS(  
  iter,  
  s,  
  V,  
  m,  
  Zb,  
  Zt,  
  Time,  
  MU.state,  
  P,  
  s2,  
  N.upper.tri,  
  random.perturb  
)
```

Arguments

iter	iteration number
s	the most recent latent states
V	Network generation rules
m	The number of breaks
Zb	Z - b
Zt	Z stacked by time
Time	The length of time
MU.state	UVU for each state
P	Transition matrix
s2	error variance
N.upper.tri	The number of upper triangular elements
random.perturb	If random.perturb = TRUE and a single state observation is found, the latent state is randomly selected by equal weights.

Value

A list of vectors containing latent states and their probabilities

updates2m	<i>Update regime-specific variance</i>
-----------	--

Description

Update regime-specific variance parameter

Usage

updates2m(ns, Zm, MU, c0, d0, Km)

Arguments

- | | |
|----|--|
| ns | The number of hidden states |
| Zm | The regime-specific holder of Z - beta |
| MU | The mean array. |
| c0 | Scalar shape parameter |
| d0 | Scalar scale parameter |
| Km | Regime-specific dimensions |

Value

A scalar for a regime-specific variance

updateU	<i>Update time-constant latent node positions</i>
---------	---

Description

Update time-constant latent node positions

Usage

updateU(K, U, V, R, Zb, s2, eU, iVU)

Arguments

- | | |
|-----|---|
| K | The dimensionality of Z |
| U | The most recent draw of latent node positions |
| V | Layer-specific network generation rule |
| R | The dimensionality of latent space |
| Zb | Z - beta |
| s2 | error variance |
| eU | The mean of U |
| iVU | The variance of U |

Value

A matrix of time-constant latent node positions

updateUm	<i>Regime-specific latent node positions</i>
----------	--

Description

Update regime-specific latent node positions.

Usage

updateUm(ns, U, V, R, Zm, Km, ej, s2, eU, iVU, UL.Normal)

Arguments

ns	The number of latent states
U	The latent node positions
V	Layer-specific network generation rule.
R	The dimensionality of latent space
Zm	Regim-specific Z - beta
Km	The dimension of regime-specific Z.
ej	Regime indicator.
s2	The variance of error.
eU	The regim-specific mean of U.
iVU	The regim-specific variance of U.
UL.Normal	Normalization method for U. "Normal" or "Orthonormal" are supported.

Value

A matrix of regime-specific latent node positions

updateV	<i>Update layer specific network generation rules</i>
---------	---

Description

Update layer specific network generation rules

Usage

updateV(Zb, U, R, K, s2, eV, iVV, UTA)

Arguments

Zb	Z - beta.
U	The latent node positions.
R	The dimension of latent space.
K	The dimension of Z.
s2	The variance of error.
eV	The mean of V.
iVV	The variance of V.
UTA	Indicator of upper triangular array

Value

A matrix of layer specific network generation rules

updateVm	<i>Update V from a change-point network process</i>
----------	---

Description

Update layer specific network generation rules from a change-point network process

Usage

updateVm(ns, U, V, Zm, Km, R, s2, eV, iVV, UTA)

Arguments

ns	The number of hidden regimes.
U	The latent node positions.
V	The layer-specific network generation rule.
Zm	The holder of Z - beta.
Km	The dimension of regime-specific Z.
R	The dimension of latent space.
s2	The variance of error.
eV	The mean of V
iVV	The variance of V
UTA	Indicator of upper triangular array

Value

A matrix of regime-specific layer specific network generation rules

WaicCompare	<i>Compare WAIC</i>
-------------	---------------------

Description

Compare Widely Applicable Information Criterion

Usage

WaicCompare(outlist)

Arguments

outlist	List of NetworkChange objects
---------	-------------------------------

Value

Results of WAIC computation
A matrix of log marginal likelihoods.

References

Sumio Watanabe. 2010. "Asymptotic equivalence of Bayes cross validation and widely applicable information criterion in singular learning theory." *Journal of Machine Learning Research*. 11: 3571-3594.

Andrew Gelman, Jessica Hwang, and Aki Vehtari. 2014. "Understanding predictive information criteria for Bayesian models." *Statistics and Computing*. 24(6):997-1016.

Jong Hee Park and Yunkyun Sohn. 2020. "Detecting Structural Change in Longitudinal Network Data." *Bayesian Analysis*. Vol.15, No.1, pp.133-157.

See Also[MarginalCompare](#)

Index

* datasets

MajorAlly, [8](#)

PostwarAlly, [22](#)

BreakDiagnostic, [2](#)

BreakPointLoss, [4](#)

drawPostAnalysis, [5](#)

drawRegimeRaw, [6](#)

kmeansU, [7](#)

MajorAlly, [8](#)

MakeBlockNetworkChange, [8](#)

MarginalCompare, [9](#), [32](#)

multiplot, [10](#)

NetworkChange, [11](#), [18](#)

NetworkChangeRobust, [14](#)

NetworkStatic, [13](#), [16](#), [16](#)

plotContour, [19](#)

plotnetarray, [20](#)

plotU, [21](#)

plotV, [22](#)

PostwarAlly, [22](#)

startS, [23](#)

startUV, [23](#)

ULUstateSample, [24](#)

ULUstateSample.mpfr, [25](#)

updateb, [25](#)

updatebm, [26](#)

updateP, [26](#)

updateS, [27](#)

updates2m, [28](#)

updateU, [28](#)

updateUm, [29](#)

updateV, [30](#)

updateVm, [30](#)

WaicCompare, [10](#), [31](#)