Package 'netcmc'

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Description Implements a class of univariate and multivariate spatio-network generalised linear mixed models for areal unit and network data, with inference in a Bayesian setting using Markov chain Monte Carlo (MCMC) simulation. The response variable can be binomial, Gaussian, or Poisson. Spatial autocorrelation is modelled by a set of random effects that are assigned a conditional autoregressive (CAR) prior distribution following the Leroux model (Leroux et al. (2000) <doi:10.1007 978-1-4612-1284-3_4="">). Network structures are modelled by a set of random effects that reflect a multiple membership structure (Browne et al. (2001) <doi:10.1177 1471082x0100100202="">).</doi:10.1177></doi:10.1007>							
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Contents							
netcmc-package							

2 netcmc-package

netc	An R Package for Bayesian Social Network Modelling																							
Index																								30
	uniNetRand				•					•	•		٠	•		•				•	•			30
	uniNetLeroux																							
	uniNet																							2
	uni																							19
	summary.netcmc .																							18
	print.netcmc																							18
	plot.netcmc																							1′
	multiNetRand																							14
	multiNetLeroux																							
	multiNet																							•

Description

Implements a class of univariate and multivariate spatio-network generalised linear mixed models, with inference in a Bayesian setting using Markov chain Monte Carlo (MCMC) simulation. The response variable can be binomial, Gaussian, and Poisson.

Details

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Type: Package
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Author(s)

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Examples

See the examples in the function specific help files.

getAdjacencyMatrix 3

getAdjacencyMatrix

A function that extracts valuable properties from a raw social network.

Description

This function transforms a network, which is a data frame type in a specified format, in to a resultant n by n adjacency matrix, where $a_{ij} = 0$ if vertex i and j ($i \neq j$) are not adjacent i.e. vertex i and j are not the head/tail of an edge e and $a_{ij} = 1$ if vertex i and j ($i \neq j$) are adjacent i.e. vertex i and j are the head/tail of an edge e. $a_{ij} = 0$ when i = j.

Usage

```
getAdjacencyMatrix(rawNetwork)
```

Arguments

rawNetwork

The data frame which encodes information about the network. The dimensions of the matrix are n by (l+1). The data frame contains one column corresponding to the labels for each of the n vertices in the network, the column name for this should be 'labels'. The other l columns corresponds to the corresponds to the vertices which are adjacent to each of the n vertices in the network. It is important to note that the label of a vertex should not be 0. The nth vertex can be adjacent to a maximum of l other vertices.

Value

adjacencyMatrix

The resultant adjaceny matrix for the rawNetwork data.frame.

nonnominators

The individuals in the social network who are nominees of at least one other individual but were not in the set of individuals who did the nominating.

vertexNoOutdegrees

The individuals in the social network that have an outdegree of 0.

vertexNoIndegrees

The individuals in the social network that have an indegree of 0.

vertexIsolates The individuals in the social network that have an outdegree and indegree of 0.

Author(s)

George Gerogiannis

```
rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c("A", "B", "C", "D")
rawNetwork[, 2] = c(0, "C", "D", 0)
```

```
rawNetwork[, 3] = c("B", 0, "A", "C")
getAdjacencyMatrix(rawNetwork)
rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[2] = "labels"
rawNetwork[, 1] = c(NA, "Charlie", "David", 0)
rawNetwork[, 2] = c("Alistar", "Bob", "Charlie", "David")
rawNetwork[, 3] = c("Bob", NA, "Alistar", "Charlie")
getAdjacencyMatrix(rawNetwork)
rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c(245, 344, 234, 104)
rawNetwork[, 2] = c(NA, 234, 104, NA)
rawNetwork[, 3] = c(344, 0, 245, 234)
getAdjacencyMatrix(rawNetwork)
rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c(245, 344, 234, 104)
rawNetwork[, 2] = c(32, 234, 104, 0)
rawNetwork[, 3] = c(344, 20, 245, 234)
getAdjacencyMatrix(rawNetwork)
rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c("Alistar", "Bob", "Charlie", "David")
rawNetwork[, 2] = c(NA, "Charlie", "David", 0)
rawNetwork[, 3] = c("Bob", "Blaine", "Alistar", "Charlie")
getAdjacencyMatrix(rawNetwork)
rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c("Alistar", "Bob", "Charlie", "David")
rawNetwork[, 2] = c(0, "Charlie", 0, 0)
rawNetwork[, 3] = c("Bob", "Blaine", "Alistar", 0)
getAdjacencyMatrix(rawNetwork)
rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c(245, 344, 234, 104)
rawNetwork[, 2] = c(32, 0, 104, 0)
rawNetwork[, 3] = c(34, 0, 245, 234)
getAdjacencyMatrix(rawNetwork)
```

getMembershipMatrix 5

getMembershipMatrix A function that generates a data.frame that is the membership matrix of the network.

Description

A function that generates a data.frame that is the membership matrix of the network given individual IDs and the alters that they have nominated.

Usage

```
getMembershipMatrix(individualID, alters)
```

Arguments

individualID A data.frame which stores the IDs of the individuals that nominate alters.

A data.frame which stores the alters of a given individual.

Value

membershipMatrix

The resultant data.frame.

Author(s)

George Gerogiannis

```
individualID = data.frame(c(1, 2, 3))
alters = data.frame(c(5, 3, 2), c(5, 6, 1))
getMembershipMatrix(individualID, alters)

individualID = data.frame(c(1, 2, 3))
alters = data.frame(c(NA, 3, 2), c(NA, NA, 1))
getMembershipMatrix(individualID, alters)

individualID = data.frame(c(1, 2, 3))
alters = data.frame(c(NA, 3, NA), c(NA, NA, 1))
getMembershipMatrix(individualID, alters)

individualID = data.frame(c(1, 2, 3))
alters = data.frame(c(NA, 3, NA), c(6, NA, 1))
getMembershipMatrix(individualID, alters)
```

```
getTotalAltersByStatus
```

A function that generates a data.frame that stores the number of alters with a given level of a factor an individual has.

Description

This is a function that can be used to generates a data.frame that stores the number of alters with a given level of a factor an individual has.

Usage

```
getTotalAltersByStatus(individualID, status, alters)
```

Arguments

individual ID A data frame which stores the IDs of the individuals that nominate alters.

status A data.frame which stores the levels of a variable.

alters A data frame which stores the alters of a given individual.

Value

totalAltersByStatus

The resultant data.frame.

Author(s)

George Gerogiannis

```
individualID = data.frame(c(1, 2, 3, 4))
status = data.frame(c(10, 20, 30, 20))
alters = data.frame(c(4, 3, 2, 1), c(3, 4, 1, 2), c(2, 1, 4, 3))
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)

individualID = data.frame(c(1, 2, 3, 4))
status = data.frame(c("RegularSmoke", "Nonsmoker", "CasualSmoker", "Nonsmoker"))
alters = data.frame(c(4, 3, 2, 1), c(3, 4, 1, 2), c(5, 1, 5, 3))
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)

individualID = data.frame(c(1, 2, 3, 4))
status = data.frame(c(NA, "Nonsmoker", "CasualSmoker", "Nonsmoker"))
alters = data.frame(c(4, 3, 2, 1), c(3, 4, 1, 2), c(5, 1, 5, 3))
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)

individualID = data.frame(c(10, 20))
status = data.frame(c(NA, "Nonsmoker"))
alters = data.frame(c(NA, 10), c(20, NA))
```

multiNet 7

```
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)
individualID = data.frame(c(NA, 20))
status = data.frame(c("Smoker", "Nonsmoker"))
alters = data.frame(c(NA, 10), c(20, NA))
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)
```

multiNet

A function that generates samples for a multivariate fixed effects and network model.

Description

This function that generates samples for a multivariate fixed effects and network model, which is given by

$$\begin{split} Y_{i_sr}|\mu_{i_sr} \sim f(y_{i_sr}|\mu_{i_sr},\sigma_{er}^2) & i=1,\ldots,N_s,\ s=1,\ldots,S,\ r=1,\ldots,R,\\ g(\mu_{i_sr}) = \boldsymbol{x}_{i_s}^{\top}\boldsymbol{\beta}_r + \sum_{j\in \mathsf{net}(i_s)} w_{i_sj}u_{jr} + w_{i_s}^*u_r^*,\\ \boldsymbol{\beta}_r \sim \mathsf{N}(\mathbf{0},\alpha\boldsymbol{I}) \\ \boldsymbol{u}_j = (u_{1j},\ldots,u_{Rj}) \sim \mathsf{N}(\mathbf{0},\boldsymbol{\Sigma_u}),\\ \boldsymbol{u}^* = (u_1^*,\ldots,u_R^*) \sim \mathsf{N}(\mathbf{0},\boldsymbol{\Sigma_u}),\\ \boldsymbol{\Sigma_u} \sim \mathsf{Inverse-Wishart}(\boldsymbol{\xi_u},\boldsymbol{\Omega_u}),\\ \boldsymbol{\sigma}_{er}^2 \sim \mathsf{Inverse-Gamma}(\alpha_3,\boldsymbol{\xi_3}). \end{split}$$

The covariates for the *i*th individual in the *s*th spatial unit or other grouping are included in a $p \times 1$ vector \boldsymbol{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters relating to the *r*th response are denoted by $\boldsymbol{\beta}_r$, which has an assumed multivariate Gaussian prior with mean $\boldsymbol{0}$ and diagonal covariance matrix $\alpha \boldsymbol{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_{er}^2 , and the corresponding hyperparamaterers (α_3, ξ_3) can be chosen by the user.

The $R \times 1$ vector of random effects for the jth alter is denoted by $\mathbf{u}_j = (u_{j1}, \dots, u_{jR})_{R \times 1}$, while the $R \times 1$ vector of isolation effects for all R outcomes is denoted by $\mathbf{u}^* = (u_1^*, \dots, u_R^*)$, and both are assigned multivariate Gaussian prior distributions. The unstructured covariance matrix $\Sigma_{\mathbf{u}}$ captures the covariance between the R outcomes at the network level, and a conjugate Inverse-Wishart prior is specified for this covariance matrix $\Sigma_{\mathbf{u}}$. The corresponding hyperparamaterers $(\xi_{\mathbf{u}}, \Omega_{\mathbf{u}})$ can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

Binomial:
$$Y_{i_sr} \sim \text{Binomial}(n_{i_sr}, \theta_{i_sr})$$
 and $g(\mu_{i_sr}) = \ln(\theta_{i_sr}/(1-\theta_{i_sr}))$, Gaussian: $Y_{i_sr} \sim \text{N}(\mu_{i_sr}, \sigma_{er}^2)$ and $g(\mu_{i_sr}) = \mu_{i_sr}$, Poisson: $Y_{i_sr} \sim \text{Poisson}(\mu_{i_sr})$ and $g(\mu_{i_sr}) = \ln(\mu_{i_sr})$.

8 multiNet

Usage

```
multiNet(formula, data, trials, family, W, numberOfSamples = 10, burnin = 0,
thin = 1, seed = 1, trueBeta = NULL, trueURandomEffects = NULL,
trueVarianceCovarianceU = NULL, trueSigmaSquaredE = NULL,
covarianceBetaPrior = 10^5, xi, omega, a3 = 0.001, b3 = 0.001,
centerURandomEffects = TRUE)
```

Arguments

formula A formula for the covariate part of the model using a similar syntax to that used

in the lm() function.

data An optional data.frame containing the variables in the formula.

trials A vector the same length as the response containing the total number of trials

 $n_{i_s r}$. Only used if family="binomial".

family The data likelihood model that must be "gaussian", "poisson" or "binomial".

A matrix W that encodes the social network structure and whose rows sum to

1.

numberOfSamples

The number of samples to generate pre-thin.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

seed A seed for the MCMC algorithm.

trueBeta If available, the true value of β_1, \dots, β_R .

trueURandomEffects

If available, the true values of u_1, \ldots, u_J, u^* .

trueVarianceCovarianceU

If available, the true value of Σ_u .

trueSigmaSquaredE

If available, the true value of $\sigma_{e1}^2,\ldots,\sigma_{eR}^2$. Only used if family="gaussian".

covarianceBetaPrior

A scalar prior α for the covariance parameter of the beta prior, such that the

covariance is αI .

xi The degrees of freedom parameter for the Inverse-Wishart distribution relating

to the network random effects ξ_u .

omega The scale parameter for the Inverse-Wishart distribution relating to the network

random effects Ω_u .

a3 The shape parameter for the Inverse-Gamma distribution relating to the error

terms α_3 . Only used if family="gaussian".

b3 The scale parameter for the Inverse-Gamma distribution relating to the error

terms ξ_3 . Only used if family="gaussian".

centerURandomEffects

A choice to center the network random effects after each iteration of the MCMC

sampler.

multiNet 9

Value

call The matched call.

y The response used.

X The design matrix used.

standardizedX The standardized design matrix used.

W The network matrix used.

samples The matrix of simulated samples from the posterior distribution of each param-

eter in the model (excluding random effects).

betaSamples The matrix of simulated samples from the posterior distribution of $oldsymbol{eta}_1,\dots,oldsymbol{eta}_R$

parameters in the model.

varianceCovarianceUSamples

The matrix of simulated samples from the posterior distribution of Σ_u in the

model.

uRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of network ran-

dom effects u_1, \ldots, u_J, u^* in the model.

sigmaSquaredESamples

The vector of simulated samples from the posterior distribution of $\sigma_{e1}^2, \ldots, \sigma_{eR}^2$

in the model. Only used if family="gaussian".

acceptanceRates

The acceptance rates of parameters in the model from the MCMC sampling

scheme.

 $uR and om {\tt Effects Acceptance Rate} \\$

The acceptance rates of network random effects in the model from the MCMC

sampling scheme.

timeTaken The time taken for the model to run.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

DBar for the model.

posteriorDeviance

The posterior deviance for the model.

posteriorLogLikelihood

The posterior log likelihood for the model.

pd The number of effective parameters in the model.

DIC The DIC for the model.

Author(s)

George Gerogiannis

multiNetLeroux

A function that generates samples for a multivariate fixed effects, spatial, and network model.

Description

This function that generates samples for a multivariate fixed effects, spatial, and network model, which is given by

$$\begin{split} Y_{i_sr}|\mu_{i_sr} \sim f(y_{i_sr}|\mu_{i_sr},\sigma_{er}^2) &\quad i=1,\dots,N_s,\ s=1,\dots,S,\ r=1,\dots,R,\\ g(\mu_{i_sr}) = \boldsymbol{x}_{i_s}^{\top}\boldsymbol{\beta}_r + \phi_{sr} + \sum_{j\in \mathrm{net}(i_s)} w_{i_sj}u_{jr} + w_{i_s}^*u_r^*,\\ \boldsymbol{\beta}_r \sim \mathrm{N}(\mathbf{0},\alpha\boldsymbol{I}) \\ \boldsymbol{\phi}_r = (\phi_{1r},\dots,\phi_{Sr}) \sim \mathrm{N}(\mathbf{0},\tau_r^2(\rho_r(\mathrm{diag}(\boldsymbol{A}\mathbf{1})-\boldsymbol{A})+(1-\rho_r)\boldsymbol{I})^{-1}),\\ \boldsymbol{u}_j = (u_{1j},\dots,u_{Rj}) \sim \mathrm{N}(\mathbf{0},\boldsymbol{\Sigma}_{\boldsymbol{u}}),\\ \boldsymbol{u}^* = (u_1^*,\dots,u_R^*) \sim \mathrm{N}(\mathbf{0},\boldsymbol{\Sigma}_{\boldsymbol{u}}),\\ \boldsymbol{\tau}_r^2 \sim \mathrm{Inverse-Gamma}(a_1,b_1),\\ \boldsymbol{\rho}_r \sim \mathrm{Uniform}(0,1),\\ \boldsymbol{\Sigma}_{\boldsymbol{u}} \sim \mathrm{Inverse-Wishart}(\boldsymbol{\xi}_{\boldsymbol{u}},\boldsymbol{\Omega}_{\boldsymbol{u}}),\\ \boldsymbol{\sigma}_{er}^2 \sim \mathrm{Inverse-Gamma}(\alpha_3,\boldsymbol{\xi}_3). \end{split}$$

The covariates for the *i*th individual in the *s*th spatial unit or other grouping are included in a $p \times 1$ vector \boldsymbol{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters relating to the *r*th response are denoted by $\boldsymbol{\beta}_r$, which has an assumed multivariate Gaussian prior with mean $\boldsymbol{0}$ and diagonal covariance matrix $\alpha \boldsymbol{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_{er}^2 , and the corresponding hyperparamaterers (α_3, ξ_3) can be chosen by the user.

Spatial correlation in these areal unit level random effects is most often modelled by a conditional autoregressive (CAR) prior distribution. Using this model spatial correlation is induced into the random effects via a non-negative spatial adjacency matrix $\mathbf{A} = (a_{sl})_{S \times S}$, which defines how spatially close the S areal units are to each other. The elements of $\mathbf{A}_{S \times S}$ can be binary or non-binary, and the most common specification is that $a_{sl} = 1$ if a pair of areal units $(\mathcal{G}_s, \mathcal{G}_l)$ share a common border or are considered neighbours by some other measure, and $a_{sl} = 0$ otherwise. Note, $a_{ss} = 0$ for all s. τ_r^2 measures the variance of these random effects for the rth response, where a conjugate Inverse-Gamma prior is specified for τ_r^2 and the corresponding hyperparamaterers (a_1, b_1) can be chosen by the user. ρ_r controls the level of spatial autocorrelation. A non-conjugate uniform prior is specified for ρ_r .

The $R \times 1$ vector of random effects for the jth alter is denoted by $\boldsymbol{u}_j = (u_{j1}, \dots, u_{jR})_{R \times 1}$, while the $R \times 1$ vector of isolation effects for all R outcomes is denoted by $\boldsymbol{u}^* = (u_1^*, \dots, u_R^*)$, and both are assigned multivariate Gaussian prior distributions. The unstructured covariance matrix $\Sigma_{\boldsymbol{u}}$ captures the covariance between the R outcomes at the network level, and a conjugate Inverse-Wishart prior is specified for this covariance matrix $\Sigma_{\boldsymbol{u}}$. The corresponding hyperparamaterers $(\xi_{\boldsymbol{u}}, \Omega_{\boldsymbol{u}})$ can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

Binomial:
$$Y_{i_sr} \sim \text{Binomial}(n_{i_sr}, \theta_{i_sr})$$
 and $g(\mu_{i_sr}) = \ln(\theta_{i_sr}/(1-\theta_{i_sr}))$, Gaussian: $Y_{i_sr} \sim \text{N}(\mu_{i_sr}, \sigma_{er}^2)$ and $g(\mu_{i_sr}) = \mu_{i_sr}$, Poisson: $Y_{i_sr} \sim \text{Poisson}(\mu_{i_sr})$ and $g(\mu_{i_sr}) = \ln(\mu_{i_sr})$.

Usage

```
multiNetLeroux(formula, data, trials, family, squareSpatialNeighbourhoodMatrix,
spatialAssignment, W, numberOfSamples = 10, burnin = 0, thin = 1, seed = 1,
trueBeta = NULL, trueSpatialRandomEffects = NULL, trueURandomEffects = NULL,
trueSpatialTauSquared = NULL, trueSpatialRho = NULL,
trueVarianceCovarianceU = NULL, trueSigmaSquaredE = NULL,
covarianceBetaPrior = 10^5, a1 = 0.001, b1 = 0.001, xi, omega, a3 = 0.001,
b3 = 0.001, centerSpatialRandomEffects = TRUE, centerURandomEffects = TRUE)
```

Arguments

formula A formula for the covariate part of the model using a similar syntax to that used

in the lm() function.

data An optional data.frame containing the variables in the formula.

trials A vector the same length as the response containing the total number of trials

 $n_{i,r}$. Only used if family="binomial".

family The data likelihood model that must be "gaussian", "poisson" or "binomial".

squareSpatialNeighbourhoodMatrix

An $S \times S$ symmetric and non-negative neighbourhood matrix $\mathbf{A} = (a_{sl})_{S \times S}$.

M A matrix W that encodes the social network structure and whose rows sum to 1.

spatialAssignment

The binary matrix of individual's assignment to spatial area used in the model fitting process.

numberOfSamples

The number of samples to generate pre-thin.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

seed A seed for the MCMC algorithm.

trueBeta If available, the true value of β_1, \dots, β_R .

true Spatial Random Effects

If available, the true values of ϕ_1, \dots, ϕ_R .

trueURandomEffects

If available, the true values of u_1, \ldots, u_J, u^* .

trueSpatialTauSquared

If available, the true values of $\tau_1^2, \ldots, \tau_R^2$.

trueSpatialRho If available, the true value of ρ_1, \ldots, ρ_R .

trueVarianceCovarianceU

If available, the true value of Σ_u .

true Sigma Squared E

If available, the true value of $\sigma_{e1}^2, \ldots, \sigma_{eR}^2$. Only used if family="gaussian".

covarianceBetaPrior

A scalar prior α for the covariance parameter of the beta prior, such that the

covariance is αI .

a1 The shape parameter for the Inverse-Gamma distribution relating to the spatial

random effects α_1 .

b1 The scale parameter for the Inverse-Gamma distribution relating to the spatial

random effects ξ_1 .

xi The degrees of freedom parameter for the Inverse-Wishart distribution relating

to the network random effects ξ_u .

omega The scale parameter for the Inverse-Wishart distribution relating to the network

random effects Ω_u .

a3 The shape parameter for the Inverse-Gamma distribution relating to the error

terms α_3 . Only used if family="gaussian".

The scale parameter for the Inverse-Gamma distribution relating to the error

terms ξ_3 . Only used if family="gaussian".

 $center {\tt Spatial Random Effects}$

A choice to center the spatial random effects after each iteration of the MCMC

sampler.

centerURandomEffects

A choice to center the network random effects after each iteration of the MCMC

sampler.

Value

call The matched call.

y The response used.

X The design matrix used.

standardizedX The standardized design matrix used.

squareSpatialNeighbourhoodMatrix

The spatial neighbourhood matrix used.

spatialAssignment

The spatial assignment matrix used.

W The network matrix used.

samples The matrix of simulated samples from the posterior distribution of each param-

eter in the model (excluding random effects).

betaSamples The matrix of simulated samples from the posterior distribution of β_1, \ldots, β_R

parameters in the model.

spatialTauSquaredSamples

Type: matrix. The matrix of simulated samples from the posterior distribution of $\tau_1^2, \ldots, \tau_R^2$ in the model.

spatialRhoSamples

The vector of simulated samples from the posterior distribution of ρ_1, \ldots, ρ_R in the model.

varianceCovarianceUSamples

The matrix of simulated samples from the posterior distribution of Σ_u in the model.

spatialRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of spatial random effects ϕ_1, \dots, ϕ_R in the model.

uRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of network random effects u_1, \ldots, u_J, u^* in the model.

sigmaSquaredESamples

The vector of simulated samples from the posterior distribution of $\sigma_{e1}^2, \ldots, \sigma_{eR}^2$ in the model. Only used if family="gaussian".

acceptanceRates

The acceptance rates of parameters in the model from the MCMC sampling scheme .

spatialRandomEffectsAcceptanceRate

The acceptance rates of spatial random effects in the model from the MCMC sampling scheme.

 $uRandom {\tt EffectsAcceptance} Rate$

The acceptance rates of network random effects in the model from the MCMC sampling scheme.

timeTaken The time taken for the model to run.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

DBar for the model.

posteriorDeviance

The posterior deviance for the model.

posteriorLogLikelihood

The posterior log likelihood for the model.

pd The number of effective parameters in the model.

DIC The DIC for the model.

Author(s)

George Gerogiannis

14 multiNetRand

multiNetRand

A function that generates samples for a multivariate fixed effects, grouping, and network model.

Description

This function that generates samples for a multivariate fixed effects, grouping, and network model, which is given by

$$\begin{split} Y_{i_sr}|\mu_{i_sr} \sim f(y_{i_sr}|\mu_{i_sr},\sigma_{er}^2) \quad i = 1,\dots,N_s, \ s = 1,\dots,S, \ r = 1,\dots,R, \\ g(\mu_{i_sr}) = \boldsymbol{x}_{i_s}^{\top}\boldsymbol{\beta}_r v_{sr} + \sum_{j \in \mathsf{net}(i_s)} w_{i_sj}u_{jr} + w_{i_s}^* u_r^*, \\ \boldsymbol{\beta}_r \sim \mathbf{N}(\mathbf{0},\alpha\boldsymbol{I}) \\ \boldsymbol{v}_s = (v_{s1},\dots,v_{sR}) \sim \mathbf{N}(\mathbf{0},\boldsymbol{\Sigma}_{\boldsymbol{v}})\boldsymbol{v}_s = (v_{s1},\dots,v_{sR}) \sim \mathbf{N}(\mathbf{0},\boldsymbol{\Sigma}_{\boldsymbol{v}}), \\ \boldsymbol{u}_j = (u_{1j},\dots,u_{Rj}) \sim \mathbf{N}(\mathbf{0},\boldsymbol{\Sigma}_{\boldsymbol{u}}), \\ \boldsymbol{u}^* = (u_1^*,\dots,u_R^*) \sim \mathbf{N}(\mathbf{0},\boldsymbol{\Sigma}_{\boldsymbol{u}}), \\ \boldsymbol{\Sigma}_{\boldsymbol{v}} \sim \mathsf{Inverse-Wishart}(\boldsymbol{\xi}_{\boldsymbol{v}},\boldsymbol{\Omega}_{\boldsymbol{v}}), \\ \boldsymbol{\Sigma}_{\boldsymbol{u}} \sim \mathsf{Inverse-Wishart}(\boldsymbol{\xi}_{\boldsymbol{u}},\boldsymbol{\Omega}_{\boldsymbol{u}}), \\ \sigma_{er}^2 \sim \mathsf{Inverse-Gamma}(\alpha_3,\boldsymbol{\xi}_3). \end{split}$$

The covariates for the *i*th individual in the *s*th spatial unit or other grouping are included in a $p \times 1$ vector \mathbf{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters relating to the *r*th response are denoted by $\boldsymbol{\beta}_r$, which has an assumed multivariate Gaussian prior with mean $\mathbf{0}$ and diagonal covariance matrix $\alpha \mathbf{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_{er}^2 , and the corresponding hyperparamaterers (α_3, ξ_3) can be chosen by the user.

The $R \times 1$ vector of random effects for the \$s\$th group is denoted by $\mathbf{v}_s = (v_{s1}, \dots, v_{sR})_{R \times 1}$, which is assigned a joint Gaussian prior distribution with an unstructured covariance matrix Σ_v that captures the covariance between the R outcomes. A conjugate Inverse-Wishart prior is specified for the random effects covariance matrix Σ_v . The corresponding hyperparamaterers (ξ_v, Ω_v) can be chosen by the user.

The $R \times 1$ vector of random effects for the jth alter is denoted by $\mathbf{u}_j = (u_{j1}, \dots, u_{jR})_{R \times 1}$, while the $R \times 1$ vector of isolation effects for all R outcomes is denoted by $\mathbf{u}^* = (u_1^*, \dots, u_R^*)$, and both are assigned multivariate Gaussian prior distributions. The unstructured covariance matrix $\Sigma_{\mathbf{u}}$ captures the covariance between the R outcomes at the network level, and a conjugate Inverse-Wishart prior is specified for this covariance matrix $\Sigma_{\mathbf{u}}$. The corresponding hyperparamaterers $(\xi_{\mathbf{u}}, \Omega_{\mathbf{u}})$ can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

$$\begin{split} \text{Binomial: } Y_{i_sr} \sim \text{Binomial}(n_{i_sr}, \theta_{i_sr}) \text{ and } g(\mu_{i_sr}) &= \ln(\theta_{i_sr}/(1-\theta_{i_sr})), \\ \text{Gaussian: } Y_{i_sr} \sim \text{N}(\mu_{i_sr}, \sigma_{er}^2) \text{ and } g(\mu_{i_sr}) &= \mu_{i_sr}, \\ \text{Poisson: } Y_{i_sr} \sim \text{Poisson}(\mu_{i_sr}) \text{ and } g(\mu_{i_sr}) &= \ln(\mu_{i_sr}). \end{split}$$

multiNetRand 15

Usage

```
multiNetRand(formula, data, trials, family, V, W, numberOfSamples = 10, burnin = 0,
thin = 1, seed = 1, trueBeta = NULL, trueVRandomEffects = NULL,
trueURandomEffects = NULL, trueVarianceCovarianceV = NULL,
trueVarianceCovarianceU = NULL, trueSigmaSquaredE = NULL,
covarianceBetaPrior = 10^5, xiV, omegaV, xi, omega, a3 = 0.001,
b3 = 0.001, centerVRandomEffects = TRUE, centerURandomEffects = TRUE)
```

Arguments

formula A formula for the covariate part of the model using a similar syntax to that used

in the lm() function.

data An optional data.frame containing the variables in the formula.

trials A vector the same length as the response containing the total number of trials

 $n_{i_s r}$. Only used if family="binomial".

family The data likelihood model that must be "gaussian", "poisson" or "binomial".

V The binary matrix of individual's assignment to groups used in the model fitting

process.

M A matrix W that encodes the social network structure and whose rows sum to

1.

numberOfSamples

The number of samples to generate pre-thin.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

seed A seed for the MCMC algorithm.

trueBeta If available, the true value of β_1, \dots, β_R .

trueVRandomEffects

If available, the true values of v_1, \ldots, v_S .

trueURandomEffects

If available, the true values of u_1, \ldots, u_J, u^* .

trueVarianceCovarianceV

If available, the true value of Σ_v .

trueVarianceCovarianceU

If available, the true value of Σ_u .

trueSigmaSquaredE

If available, the true value of $\sigma_{e1}^2, \ldots, \sigma_{eR}^2$. Only used if family="gaussian".

covarianceBetaPrior

A scalar prior α for the covariance parameter of the beta prior, such that the covariance is αI .

xiV The degrees of freedom parameter for the Inverse-Wishart distribution relating

to the grouping random effects ξ_v .

omegaV The scale parameter for the Inverse-Wishart distribution relating to the grouping

random effects Ω_v .

16 multiNetRand

xi The degrees of freedom parameter for the Inverse-Wishart distribution relating

to the network random effects ξ_u .

omega The scale parameter for the Inverse-Wishart distribution relating to the network

random effects Ω_u .

a3 The shape parameter for the Inverse-Gamma distribution relating to the error

terms α_3 . Only used if family="gaussian".

The scale parameter for the Inverse-Gamma distribution relating to the error

terms ξ_3 . Only used if family="gaussian".

centerVR and omEffects

A choice to center the spatial random effects after each iteration of the MCMC

sampler.

centerURandomEffects

A choice to center the network random effects after each iteration of the MCMC

sampler.

Value

call The matched call.

y The response used.

X The design matrix used.

standardizedX The standardized design matrix used.

V The grouping assignment matrix used.

W The network matrix used.

samples The matrix of simulated samples from the posterior distribution of each param-

eter in the model (excluding random effects).

betaSamples The matrix of simulated samples from the posterior distribution of β_1, \dots, β_R

parameters in the model.

varianceCovarianceVSamples

The matrix of simulated samples from the posterior distribution of Σ_v in the

model.

varianceCovarianceUSamples

The matrix of simulated samples from the posterior distribution of Σ_u in the

model.

vRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of spatial ran-

dom effects v_1, \ldots, v_S in the model.

uRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of network ran-

dom effects u_1, \ldots, u_J, u^* in the model.

sigmaSquaredESamples

The vector of simulated samples from the posterior distribution of $\sigma_{e1}^2, \ldots, \sigma_{eR}^2$

in the model. Only used if family="gaussian".

acceptanceRates

The acceptance rates of parameters in the model from the MCMC sampling

scheme.

plot.netcmc 17

vRandomEffectsAcceptanceRate

The acceptance rates of grouping random effects in the model from the MCMC

sampling scheme.

uRandomEffectsAcceptanceRate

The acceptance rates of network random effects in the model from the MCMC

sampling scheme.

timeTaken The time taken for the model to run.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

DBar for the model.

posteriorDeviance

The posterior deviance for the model.

posteriorLogLikelihood

The posterior log likelihood for the model.

pd The number of effective parameters in the model.

DIC The DIC for the model.

Author(s)

George Gerogiannis

plot.netcmc

A function that plots visual MCMC diagnostics of the fitted model.

Description

This function takes a netcmc object of samples from the posterior distribution of a parameter(s) and returns a visual convergence diaagnostics in the form of a density plot, trace plot, and ACF plot.

Usage

```
## S3 method for class 'netcmc' plot(x, ...)
```

Arguments

x A netcmc object of samples from the posterior distribution of a parameter(s).

... Ignored.s

Value

Returns a trace plot, density plot and ACF plot for the posterior distribution of a parameter(s) in a netcmc object.

Author(s)

George Gerogiannis

18 summary.netcmc

print.netcmc

A function that gets a summary of the fitted model.

Description

This function takes a netcmc object and returns a summary of the fitted model. The summary includes, for selected parameters, posterior medians and 95 percent credible intervals, the effective number of independent samples and the Geweke convergence diagnostic in the form of a Z-score.

Usage

```
## S3 method for class 'netcmc'
print(x, ...)
```

Arguments

x A netcmc fitted model object.

... Ignored.s

Value

Returns a model summary for a netcmc object.

Author(s)

George Gerogiannis

summary.netcmc

A function that gets a summary of the fitted model.

Description

This function takes a netcmc object and returns a summary of the fitted model. The summary includes, for selected parameters, posterior medians and 95 percent credible intervals, the effective number of independent samples and the Geweke convergence diagnostic in the form of a Z-score.

Usage

```
## S3 method for class 'netcmc'
summary(object, ...)
```

Arguments

object A netcmc fitted model object.

... Ignored.s

uni 19

Value

Returns a model summary for a netcmc object.

Author(s)

George Gerogiannis

uni

A function that generates samples for a univariate fixed effects model.

Description

This function generates samples for a univariate fixed effects model, which is given by

$$Y_{i_s}|\mu_{i_s} \sim f(y_{i_s}|\mu_{i_s},\sigma_e^2) \quad i=1,\ldots,N_s, \ s=1,\ldots,S,$$

$$g(\mu_{i_s}) = \boldsymbol{x}_{i_s}^{ op} \boldsymbol{\beta},$$

$$\boldsymbol{\beta} \sim \mathrm{N}(\mathbf{0}, \alpha \boldsymbol{I}),$$

$$\sigma_e^2 \sim \mathrm{Inverse-Gamma}(\alpha_3, \xi_3).$$

The covariates for the ith individual in the sth spatial unit or other grouping are included in a $p \times 1$ vector \boldsymbol{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters are denoted by $\boldsymbol{\beta}$, which has an assumed multivariate Gaussian prior with mean $\boldsymbol{0}$ and diagonal covariance matrix $\alpha \boldsymbol{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_e^2 , and the corresponding hyperparamaterers (α_3, ξ_3) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

Binomial:
$$Y_{i_s} \sim \text{Binomial}(n_{i_s}, \theta_{i_s})$$
 and $g(\mu_{i_s}) = \ln(\theta_{i_s}/(1-\theta_{i_s}))$,
Gaussian: $Y_{i_s} \sim \text{N}(\mu_{i_s}, \sigma_e^2)$ and $g(\mu_{i_s}) = \mu_{i_s}$,
Poisson: $Y_{i_s} \sim \text{Poisson}(\mu_{i_s})$ and $g(\mu_{i_s}) = \ln(\mu_{i_s})$.

Usage

```
uni(formula, data, trials, family, numberOfSamples = 10, burnin = 0, thin = 1, seed = 1,
trueBeta = NULL, trueSigmaSquaredE = NULL, covarianceBetaPrior = 10^5,
a3 = 0.001, b3 = 0.001)
```

20 uni

Arguments

formula A formula for the covariate part of the model using a similar syntax to that used

in the lm() function.

data An optional data.frame containing the variables in the formula.

trials A vector the same length as the response containing the total number of trials

 n_{i_s} . Only used if family="binomial".

family The data likelihood model that must be "gaussian", "poisson" or "binomial".

numberOfSamples

The number of samples to generate pre-thin.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

seed A seed for the MCMC algorithm. trueBeta If available, the true values of the β .

trueSigmaSquaredE

If available, the true value of σ_e^2 . Only used if family="gaussian".

covarianceBetaPrior

A scalar prior α for the covariance parameter of the beta prior, such that the

covariance is αI .

The shape parameter for the Inverse-Gamma distribution α_3 . Only used if

family="gaussian".

b3 The scale parameter for the Inverse-Gamma distribution ξ_3 . Only used if family="gaussian".

Value

call The matched call.
y The response used.

X The design matrix used.

standardizedX The standardized design matrix used.

samples The matrix of simulated samples from the posterior distribution of each param-

eter in the model (excluding random effects).

betaSamples The matrix of simulated samples from the posterior distribution of β parameters

in the model.

sigmaSquaredESamples

The vector of simulated samples from the posterior distribution of σ_e^2 in the

model.

acceptanceRates

The acceptance rates of parameters in the model from the MCMC sampling

scheme.

timeTaken The time taken for the model to run.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

DBar for the model.

posteriorDeviance

The posterior deviance for the model.

posteriorLogLikelihood

The posterior log likelihood for the model.

pd The number of effective parameters in the model.

DIC The DIC for the model.

Author(s)

George Gerogiannis

Examples

```
#### Run the model on simulated data
 #### Generate the covariates and response data
 observations <- 100
 X <- matrix(rnorm(2 * observations), ncol = 2)</pre>
 colnames(X) \leftarrow c("x1", "x2")
 beta <- c(2, -2, 2)
 logit <- cbind(rep(1, observations), X) %*% beta</pre>
 prob <- exp(logit) / (1 + exp(logit))</pre>
 trials <- rep(50, observations)</pre>
 Y <- rbinom(n = observations, size = trials, prob = prob)
 data <- data.frame(cbind(Y, X))</pre>
 #### Run the model
 formula <- Y \sim x1 + x2
 ## Not run: model <- uni(formula = formula, data = data, family="binomial",</pre>
                      trials = trials, numberOfSamples = 10000,
                      burnin = 10000, thin = 10, seed = 1)
## End(Not run)
```

uniNet

A function that generates samples for a univariate network model.

Description

This function generates samples for a univariate network model, which is given by

$$\begin{aligned} Y_{i_s}|\mu_{i_s} \sim f(y_{i_s}|\mu_{i_s}, \sigma_e^2) & i = 1, \dots, N_s, \ s = 1, \dots, S, \\ g(\mu_{i_s}) = \boldsymbol{x}_{i_s}^\top \boldsymbol{\beta} + \sum_{j \in \mathsf{net}(i_s)} w_{i_s j} u_j + w_{i_s}^* u^*, \\ \boldsymbol{\beta} \sim \mathsf{N}(\mathbf{0}, \alpha \boldsymbol{I}), \end{aligned}$$

$$\begin{split} u_j &\sim \mathrm{N}(0, \sigma_u^2), \\ u^* &\sim \mathrm{N}(0, \sigma_u^2), \\ \sigma_u^2 &\sim \mathrm{Inverse\text{-}Gamma}(\alpha_2, \xi_2), \\ \sigma_e^2 &\sim \mathrm{Inverse\text{-}Gamma}(\alpha_3, \xi_3). \end{split}$$

The covariates for the ith individual in the sth spatial unit or other grouping are included in a $p \times 1$ vector \boldsymbol{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters are denoted by $\boldsymbol{\beta}$, which has an assumed multivariate Gaussian prior with mean $\boldsymbol{0}$ and diagonal covariance matrix $\alpha \boldsymbol{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_e^2 , and the corresponding hyperparamaterers (α_3, ξ_3) can be chosen by the user.

The $J \times 1$ vector of alter random effects are denoted by $\boldsymbol{u} = (u_1, \dots, u_J)_{J \times 1}$ and modelled as independently Gaussian with mean zero and a constant variance, and due to the row standardised nature of \boldsymbol{W} , $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_j$ represents the average (mean) effect that the peers of individual i in spatial unit or group s have on that individual. $w_{i_s}^* u^*$ is an *isolation effect*, which is an effect for individuals who don't nominate any friends. This is achieved by setting $w_{i_s}^* = 1$ if individual i_s nominates no peers and $w_{i_s}^* = 0$ otherwise, and if $w_{i_s}^* = 1$ then clearly $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_{jr} = 0$ as $\text{net}(i_s)$ is the empty set. A conjugate Inverse-Gamma prior is specified for the random effects variance σ_u^2 , and the corresponding hyperparamaterers (α_2, ξ_2) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

Binomial:
$$Y_{i_s} \sim \text{Binomial}(n_{i_s}, \theta_{i_s})$$
 and $g(\mu_{i_s}) = \ln(\theta_{i_s}/(1 - \theta_{i_s}))$,
Gaussian: $Y_{i_s} \sim \text{N}(\mu_{i_s}, \sigma_e^2)$ and $g(\mu_{i_s}) = \mu_{i_s}$,
Poisson: $Y_{i_s} \sim \text{Poisson}(\mu_{i_s})$ and $g(\mu_{i_s}) = \ln(\mu_{i_s})$.

Usage

```
uniNet(formula, data, trials, family, W, numberOfSamples = 10, burnin = 0, thin = 1, seed = 1, trueBeta = NULL, trueURandomEffects = NULL, trueSigmaSquaredU = NULL, trueSigmaSquaredE = NULL, covarianceBetaPrior = 10^5, a2 = 0.001, b2 = 0.001, a3 = 0.001, b3 = 0.001, centerURandomEffects = TRUE)
```

A formula for the coverigte part of the model using a similar syntax to that used

Arguments

formula

Tormula	in the lm() function.
data	An optional data frame containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials n_{i_s} . Only used if family="binomial".
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".
W	A matrix \boldsymbol{W} that encodes the social network structure and whose rows sum to
	1.
numberOfSamples	

The number of samples to generate pre-thin.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

seed A seed for the MCMC algorithm. trueBeta If available, the true value of β .

trueURandomEffects

If available, the true value of u.

trueSigmaSquaredU

If available, the true value σ_u^2 .

trueSigmaSquaredE

If available, the true value σ_e^2 .

covarianceBetaPrior

A scalar prior α for the covariance parameter of the beta prior, such that the

covariance is αI .

a2 The shape parameter for the Inverse-Gamma distribution relating to the network

random effects α_2 .

b2 The scale parameter for the Inverse-Gamma distribution relating to the network

random effects ξ_2 .

a3 The shape parameter for the Inverse-Gamma distribution relating to the error

terms α_3 . Only used if family="gaussian".

b3 The scale parameter for the Inverse-Gamma distribution relating to the error

terms ξ_3 . Only used if family="gaussian".

centerURandomEffects

A choice to center the network random effects after each iteration of the MCMC

sampler.

Value

call The matched call.
y The response used.

X The design matrix used.

standardizedX The standardized design matrix used.

W The network matrix used.

samples The matrix of simulated samples from the posterior distribution of each param-

eter in the model (excluding random effects).

betaSamples The matrix of simulated samples from the posterior distribution of β parameters

in the model.

sigmaSquaredUSamples

The vector of simulated samples from the posterior distribution of σ_u^2 in the

model.

sigmaSquaredESamples

The vector of simulated samples from the posterior distribution of σ_e^2 in the

model.

uRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of network random effects u in the model.

acceptanceRates

The acceptance rates of parameters in the model (excluding random effects) from the MCMC sampling scheme .

uRandomEffectsAcceptanceRate

The acceptance rates of network random effects in the model from the MCMC

sampling scheme.

timeTaken The time taken for the model to run.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

DBar for the model.

posteriorDeviance

The posterior deviance for the model.

posterior Log Likelihood

The posterior log likelihood for the model.

pd The number of effective parameters in the model.

DIC The DIC for the model.

Author(s)

George Gerogiannis

```
#### Run the model on simulated data
#### Load other libraries required
library(MCMCpack)
#### Set up a network
observations <- 200
numberOfMultipleClassifications <- 50</pre>
W <- matrix(rbinom(observations * numberOfMultipleClassifications, 1, 0.05),
           ncol = numberOfMultipleClassifications)
numberOfActorsWithNoPeers <- sum(apply(W, 1, function(x) { sum(x) == 0 }))
peers <- sample(1:numberOfMultipleClassifications, numberOfActorsWithNoPeers,</pre>
               TRUE)
actorsWithNoPeers <- which(apply(W, 1, function(x) { sum(x) == 0 }))
for(i in 1:numberOfActorsWithNoPeers) {
 W[actorsWithNoPeers[i], peers[i]] <- 1</pre>
W \leftarrow t(apply(W, 1, function(x) \{ x / sum(x) \}))
#### Generate the covariates and response data
X <- matrix(rnorm(2 * observations), ncol = 2)</pre>
colnames(X) \leftarrow c("x1", "x2")
```

uniNetLeroux

A function that generates samples for a univariate network Leroux model.

Description

This function generates samples for a univariate network Leroux model, which is given by

$$\begin{split} Y_{i_s}|\mu_{i_s} \sim f(y_{i_s}|\mu_{i_s},\sigma_e^2) &\quad i=1,\dots,N_s, \ s=1,\dots,S, \\ g(\mu_{i_s}) = \boldsymbol{x}_{i_s}^{\top}\boldsymbol{\beta} + \phi_s + \sum_{j \in \text{net}(i_s)} w_{i_sj}u_j + w_{i_s}^*u^*, \\ \boldsymbol{\beta} \sim \mathbf{N}(\mathbf{0},\alpha\boldsymbol{I}), \\ \phi_s|\boldsymbol{\phi}_{-s} \sim \mathbf{N}\bigg(\frac{\rho\sum_{l=1}^S a_{sl}\phi_l}{\rho\sum_{l=1}^S a_{sl} + 1 - \rho}, \frac{\tau^2}{\rho\sum_{l=1}^S a_{sl} + 1 - \rho}\bigg), \\ u_j \sim \mathbf{N}(0,\sigma_u^2), \\ u^* \sim \mathbf{N}(0,\sigma_u^2), \\ \tau^2 \sim \text{Inverse-Gamma}(\alpha_1,\xi_1), \\ \rho \sim \text{Uniform}(0,1), \\ \sigma_u^2 \sim \text{Inverse-Gamma}(\alpha_2,\xi_2), \\ \sigma_e^2 \sim \text{Inverse-Gamma}(\alpha_3,\xi_3). \end{split}$$

The covariates for the *i*th individual in the *s*th spatial unit or other grouping are included in a $p \times 1$ vector \boldsymbol{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters are denoted by $\boldsymbol{\beta}$, which has an assumed multivariate Gaussian prior with mean $\boldsymbol{0}$ and diagonal covariance matrix $\alpha \boldsymbol{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_e^2 , and the corresponding hyperparamaterers (α_3, ξ_3) can be chosen by the user.

Spatial correlation in these areal unit level random effects is most often modelled by a conditional autoregressive (CAR) prior distribution. Using this model spatial correlation is induced into the random effects via a non-negative spatial adjacency matrix $\mathbf{A} = (a_{sl})_{S \times S}$, which defines how spatially close the S areal units are to each other. The elements of $\mathbf{A}_{S \times S}$ can be binary or non-binary, and the most common specification is that $a_{sl} = 1$ if a pair of areal units (\mathcal{G}_s , \mathcal{G}_l) share a common border or are considered neighbours by some other measure, and $a_{sl} = 0$ otherwise. Note, $a_{ss} = 0$ for all s. $\phi_{-s} = (\phi_1, \dots, \phi_{s-1}, \phi_{s+1}, \dots, \phi_S)$. Here τ^2 is a measure of the variance relating to the spatial random effects ϕ , while ρ controls the level of spatial autocorrelation, with values close to one and zero representing strong autocorrelation and independence respectively. A non-conjugate uniform prior on the unit interval is specified for the single level of spatial autocorrelation ρ . In contrast, a conjugate Inverse-Gamma prior is specified for the random effects variance τ^2 , and corresponding hyperparamaterers (α_1 , ξ_1) can be chosen by the user.

The $J \times 1$ vector of alter random effects are denoted by $\boldsymbol{u} = (u_1, \dots, u_J)_{J \times 1}$ and modelled as independently Gaussian with mean zero and a constant variance, and due to the row standardised nature of \boldsymbol{W} , $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_j$ represents the average (mean) effect that the peers of individual i in spatial unit or group s have on that individual. $w_{i_s}^* u^*$ is an *isolation effect*, which is an effect for individuals who don't nominate any friends. This is achieved by setting $w_{i_s}^* = 1$ if individual i_s nominates no peers and $w_{i_s}^* = 0$ otherwise, and if $w_{i_s}^* = 1$ then clearly $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_{jr} = 0$ as $\text{net}(i_s)$ is the empty set. A conjugate Inverse-Gamma prior is specified for the random effects variance σ_u^2 , and the corresponding hyperparamaterers (α_2, ξ_2) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

```
\begin{split} \text{Binomial: } Y_{i_s} \sim \text{Binomial}(n_{i_s}, \theta_{i_s}) \text{ and } g(\mu_{i_s}) &= \ln(\theta_{i_s}/(1-\theta_{i_s})), \\ \text{Gaussian: } Y_{i_s} \sim \text{N}(\mu_{i_s}, \sigma_e^2) \text{ and } g(\mu_{i_s}) &= \mu_{i_s}, \\ \text{Poisson: } Y_{i_s} \sim \text{Poisson}(\mu_{i_s}) \text{ and } g(\mu_{i_s}) &= \ln(\mu_{i_s}). \end{split}
```

Usage

```
uniNetLeroux(formula, data, trials, family, squareSpatialNeighbourhoodMatrix, spatialAssignment, W, numberOfSamples = 10, burnin = 0, thin = 1, seed = 1, trueBeta = NULL, trueSpatialRandomEffects = NULL, trueURandomEffects = NULL, trueSpatialTauSquared = NULL, trueSpatialRho = NULL, trueSigmaSquaredU = NULL, trueSigmaSquaredE = NULL, covarianceBetaPrior = 10^5, a1 = 0.001, b1 = 0.001, a2 = 0.001, b2 = 0.001, a3 = 0.001, b3 = 0.001, centerSpatialRandomEffects = TRUE, centerURandomEffects = TRUE)
```

Arguments

formula	A formula for the covariate part of the model using a similar syntax to that used in the lm() function.
data	An optional data.frame containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials n_{i_s} . Only used if family="binomial".
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".

squareSpatialNeighbourhoodMatrix

An $S \times S$ symmetric and non-negative neighbourhood matrix $\mathbf{A} = (a_{sl})_{S \times S}$.

A matrix W that encodes the social network structure and whose rows sum to

spatialAssignment

The binary matrix of individual's assignment to spatial area used in the model fitting process.

numberOfSamples

The number of samples to generate pre-thin.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

seed A seed for the MCMC algorithm. trueBeta If available, the true value of β .

true Spatial Random Effects

If available, the true value of ϕ .

trueURandomEffects

If available, the true value of u.

trueSpatialTauSquared

If available, the true value of τ^2 .

trueSpatialRho If available, the true value of ρ .

random effects ξ_1 .

random effects α_2 .

trueSigmaSquaredU

If available, the true value of σ_u^2 .

trueSigmaSquaredE

If available, the true value of σ_e^2 .

covarianceBetaPrior

b1

a2

A scalar prior α for the covariance parameter of the beta prior, such that the covariance is αI .

The shape parameter for the Inverse-Gamma distribution relating to the spatial random effects α_1 .

The scale parameter for the Inverse-Gamma distribution relating to the spatial

The shape parameter for the Inverse-Gamma distribution relating to the network

b2 The scale parameter for the Inverse-Gamma distribution relating to the network

random effects ξ_2 .

The shape parameter for the Inverse-Gamma distribution relating to the error terms α_3 . Only used if family="gaussian".

The scale parameter for the Inverse-Gamma distribution relating to the error terms ξ_3 . Only used if family="gaussian".

 ${\tt center Spatial Random Effects}$

A choice to center the spatial random effects after each iteration of the MCMC sampler.

center UR and om Effects

A choice to center the network random effects after each iteration of the MCMC sampler.

Value

call The matched call.
y The response used.

X The design matrix used.

standardizedX The standardized design matrix used.

squareSpatialNeighbourhoodMatrix

The spatial neighbourhood matrix used.

spatialAssignment

The spatial assignment matrix used.

W The network matrix used.

samples The matrix of simulated samples from the posterior distribution of each param-

eter in the model (excluding random effects).

betaSamples The matrix of simulated samples from the posterior distribution of β parameters

in the model.

spatialTauSquaredSamples

The vector of simulated samples from the posterior distribution of $\boldsymbol{\tau}^2$ in the

model.

spatialRhoSamples

The vector of simulated samples from the posterior distribution of ρ in the

model.

sigmaSquaredUSamples

The vector of simulated samples from the posterior distribution of σ_u^2 in the model.

sigmaSquaredESamples

The vector of simulated samples from the posterior distribution of σ_e^2 in the model.

spatialRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of spatial/grouping

random effects ϕ in the model.

uRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of network random effects u in the model.

acceptanceRates

The acceptance rates of parameters in the model (excluding random effects) from the MCMC sampling scheme .

 ${\tt spatialRandomEffectsAcceptanceRate}$

The acceptance rates of spatial/grouping random effects in the model from the MCMC sampling scheme.

uRandomEffectsAcceptanceRate

The acceptance rates of network random effects in the model from the MCMC sampling scheme.

timeTaken The time taken for the model to run.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

```
DBar DBar for the model.

posteriorDeviance
The posterior deviance for the model.

posteriorLogLikelihood
The posterior log likelihood for the model.

pd The number of effective parameters in the model.

DIC The DIC for the model.
```

Author(s)

George Gerogiannis

```
#### Run the model on simulated data
#### Load other libraries required
library(MCMCpack)
#### Set up a network
observations <- 200
numberOfMultipleClassifications <- 50</pre>
W <- matrix(rbinom(observations * numberOfMultipleClassifications, 1, 0.05),</pre>
           ncol = numberOfMultipleClassifications)
numberOfActorsWithNoPeers <- sum(apply(W, 1, function(x) { sum(x) == 0 }))
peers <- sample(1:numberOfMultipleClassifications, numberOfActorsWithNoPeers,</pre>
TRUE)
actorsWithNoPeers <- which(apply(W, 1, function(x) { sum(x) == 0 }))
for(i in 1:numberOfActorsWithNoPeers) {
 W[actorsWithNoPeers[i], peers[i]] <- 1</pre>
W \leftarrow t(apply(W, 1, function(x) \{ x / sum(x) \}))
#### Set up a spatial structure
numberOfSpatialAreas <- 100</pre>
factor = sample(1:numberOfSpatialAreas, observations, TRUE)
spatialAssignment = matrix(NA, ncol = numberOfSpatialAreas,
                         nrow = observations)
for(i in 1:length(factor)){
  for(j in 1:numberOfSpatialAreas){
   if(factor[i] == j){
     spatialAssignment[i, j] = 1
    } else {
     spatialAssignment[i, j] = 0
   }
 }
}
gridAxis = sqrt(numberOfSpatialAreas)
easting = 1:gridAxis
```

```
northing = 1:gridAxis
 grid = expand.grid(easting, northing)
 numberOfRowsInGrid = nrow(grid)
 distance = as.matrix(dist(grid))
 squareSpatialNeighbourhoodMatrix = array(0, c(numberOfRowsInGrid,
                                                  numberOfRowsInGrid))
 squareSpatialNeighbourhoodMatrix[distance==1] = 1
 #### Generate the covariates and response data
 X <- matrix(rnorm(2 * observations), ncol = 2)</pre>
 colnames(X) \leftarrow c("x1", "x2")
 beta <- c(2, -2, 2)
 spatialRho <- 0.5
 spatialTauSquared <- 2</pre>
 spatialPrecisionMatrix = spatialRho *
    (diag(apply(squareSpatialNeighbourhoodMatrix, 1, sum)) -
     squareSpatialNeighbourhoodMatrix) + (1 - spatialRho) *
     diag(rep(1, numberOfSpatialAreas))
 spatialCovarianceMatrix = solve(spatialPrecisionMatrix)
 spatialPhi = mvrnorm(n = 1, mu = rep(0, numberOfSpatialAreas),
                        Sigma = (spatialTauSquared * spatialCovarianceMatrix))
 sigmaSquaredU <- 2</pre>
 uRandomEffects <- rnorm(numberOfMultipleClassifications, mean = 0,</pre>
                           sd = sqrt(sigmaSquaredU))
 logit <- cbind(rep(1, observations), X) %*% beta +</pre>
   spatialAssignment %*% spatialPhi + W %*% uRandomEffects
 prob <- exp(logit) / (1 + exp(logit))</pre>
 trials <- rep(50, observations)</pre>
 Y <- rbinom(n = observations, size = trials, prob = prob)
 data <- data.frame(cbind(Y, X))</pre>
 #### Run the model
 formula <- Y \sim x1 + x2
 ## Not run: model <- uniNetLeroux(formula = formula, data = data,</pre>
    family="binomial", W = W,
    spatialAssignment = spatialAssignment,
    squareSpatialNeighbourhoodMatrix = squareSpatialNeighbourhoodMatrix,
    trials = trials, numberOfSamples = 10000,
    burnin = 10000, thin = 10, seed = 1)
## End(Not run)
```

uniNetRand

A function that generates samples for a univariate network group model.

Description

This function generates samples for a univariate network group model, which is given by

$$\begin{split} Y_{i_s}|\mu_{i_s} \sim f(y_{i_s}|\mu_{i_s},\sigma_e^2) &\quad i=1,\ldots,N_s,\ s=1,\ldots,S,\\ g(\mu_{i_s}) = \boldsymbol{x}_{i_s}^{\top}\boldsymbol{\beta} + v_s + \sum_{j\in \mathrm{net}(i_s)} w_{i_sj}u_j + w_{i_s}^*u^*,\\ \boldsymbol{\beta} \sim \mathrm{N}(\mathbf{0},\alpha\boldsymbol{I}),\\ v_s \sim \mathrm{N}(\mathbf{0},\tau^2),\\ u_j \sim \mathrm{N}(\mathbf{0},\sigma_u^2),\\ u^* \sim \mathrm{N}(\mathbf{0},\sigma_u^2),\\ \tau^2 \sim \mathrm{Inverse-Gamma}(\alpha_1,\xi_1),\\ \sigma_u^2 \sim \mathrm{Inverse-Gamma}(\alpha_2,\xi_2),\\ \sigma_s^2 \sim \mathrm{Inverse-Gamma}(\alpha_3,\xi_3). \end{split}$$

The covariates for the *i*th individual in the *s*th spatial unit or other grouping are included in a $p \times 1$ vector \boldsymbol{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters are denoted by $\boldsymbol{\beta}$, which has an assumed multivariate Gaussian prior with mean $\boldsymbol{0}$ and diagonal covariance matrix $\alpha \boldsymbol{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_e^2 , and the corresponding hyperparamaterers (α_3, ξ_3) can be chosen by the user.

The $S \times 1$ vector of random effects for the groups are collectively denoted by $\mathbf{v} = (v_1, \dots, v_S)_{S \times 1}$, and each element is assigned an independent zero-mean Gaussian prior distribution with a constant variance τ^2 . A conjugate Inverse-Gamma prior is specified for τ^2 . The corresponding hyperparamaterers (α_1, ξ_1) can be chosen by the user.

The $J \times 1$ vector of alter random effects are denoted by $\boldsymbol{u} = (u_1, \dots, u_J)_{J \times 1}$ and modelled as independently Gaussian with mean zero and a constant variance, and due to the row standardised nature of $\boldsymbol{W}, \sum_{j \in \text{net}(i_s)} w_{i_s j} u_j$ represents the average (mean) effect that the peers of individual i in spatial unit or group s have on that individual. $w_{i_s}^* u^*$ is an *isolation effect*, which is an effect for individuals who don't nominate any friends. This is achieved by setting $w_{i_s}^* = 1$ if individual i_s nominates no peers and $w_{i_s}^* = 0$ otherwise, and if $w_{i_s}^* = 1$ then clearly $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_{jr} = 0$ as $\text{net}(i_s)$ is the empty set. A conjugate Inverse-Gamma prior is specified for the random effects variance σ_u^2 , and the corresponding hyperparamaterers (α_2, ξ_2) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

Binomial:
$$Y_{i_s} \sim \text{Binomial}(n_{i_s}, \theta_{i_s})$$
 and $g(\mu_{i_s}) = \ln(\theta_{i_s}/(1-\theta_{i_s}))$, Gaussian: $Y_{i_s} \sim \text{N}(\mu_{i_s}, \sigma_e^2)$ and $g(\mu_{i_s}) = \mu_{i_s}$, Poisson: $Y_{i_s} \sim \text{Poisson}(\mu_{i_s})$ and $g(\mu_{i_s}) = \ln(\mu_{i_s})$.

Usage

```
uniNetRand(formula, data, trials, family, groupAssignment, W, numberOfSamples = 10,
burnin = 0, thin = 1, seed = 1, trueBeta = NULL,
trueGroupRandomEffects = NULL, trueURandomEffects = NULL,
trueTauSquared = NULL, trueSigmaSquaredU = NULL,
trueSigmaSquaredE = NULL, covarianceBetaPrior = 10^5, a1 = 0.001, b1 = 0.001,
a2 = 0.001, b2 = 0.001, a3 = 0.001, b3 = 0.001,
centerGroupRandomEffects = TRUE, centerURandomEffects = TRUE)
```

Arguments

formula A formula for the covariate part of the model using a similar syntax to that used in the lm() function. data An optional data.frame containing the variables in the formula. trials A vector the same length as the response containing the total number of trials n_{i_s} . Only used if family="binomial". The data likelihood model that must be "gaussian", "poisson" or "binomial". family A matrix W that encodes the social network structure and whose rows sum to groupAssignment The binary matrix of individual's assignment to groups used in the model fitting process. numberOfSamples The number of samples to generate pre-thin. The number of MCMC samples to discard as the burn-in period. burnin thin The value by which to thin numberOfSamples. seed A seed for the MCMC algorithm. trueBeta If available, the true value of β . trueGroupRandomEffects If available, the true value of v. trueURandomEffects If available, the true value of u. trueTauSquared If available, the true value τ^2 . trueSigmaSquaredU If available, the true value σ_u^2 . trueSigmaSquaredE If available, the true value σ_e^2 . covarianceBetaPrior A scalar prior α for the covariance parameter of the beta prior, such that the covariance is αI . a1 The shape parameter for the Inverse-Gamma distribution relating to the group random effects α_1 . b1 The shape parameter for the Inverse-Gamma distribution relating to the group random effects ξ_1 . The shape parameter for the Inverse-Gamma distribution relating to the network a2 random effects α_2 . b2 The scale parameter for the Inverse-Gamma distribution relating to the network random effects ξ_2 . The shape parameter for the Inverse-Gamma distribution relating to the error а3 terms α_3 . Only used if family="gaussian". b3 The scale parameter for the Inverse-Gamma distribution relating to the error

terms ξ_3 . Only used if family="gaussian".

centerGroupRandomEffects

A choice to center the group random effects after each iteration of the MCMC sampler.

centerURandomEffects

A choice to center the network random effects after each iteration of the MCMC sampler.

Value

call The matched call.
y The response used.

X The design matrix used.

standardizedX The standardized design matrix used.

groupAssignment

The group assignment matrix used.

W The network matrix used.

samples The matrix of simulated samples from the posterior distribution of each param-

eter in the model (excluding random effects).

betaSamples The matrix of simulated samples from the posterior distribution of β parameters

in the model.

tauSquaredSamples

The vector of simulated samples from the posterior distribution of $\boldsymbol{\tau}^2$ in the

model.

sigmaSquaredUSamples

The vector of simulated samples from the posterior distribution of σ_u^2 in the

sigmaSquaredESamples

The vector of simulated samples from the posterior distribution of σ_e^2 in the

 $model. \\ group Random Effects Samples$

The matrix of simulated samples from the posterior distribution of spatial/grouping random effects \boldsymbol{v} in the model.

uRandomEffectsSamples

The matrix of simulated samples from the posterior distribution of network random effects \boldsymbol{u} in the model.

acceptanceRates

The acceptance rates of parameters in the model (excluding random effects) from the MCMC sampling scheme .

groupRandomEffectsAcceptanceRate

The acceptance rates of spatial/grouping random effects in the model from the MCMC sampling scheme.

 $uRandom {\tt Effects Acceptance Rate}$

The acceptance rates of network random effects in the model from the MCMC sampling scheme.

timeTaken The time taken for the model to run.

burnin The number of MCMC samples to discard as the burn-in period.

thin The value by which to thin numberOfSamples.

DBar DBar for the model.

posteriorDeviance The posterior deviance for the model.

posteriorLogLikelihood The posterior log likelihood for the model.

pd The number of effective parameters in the model.

The number of effective parameters in the mode

DIC The DIC for the model.

Author(s)

George Gerogiannis

```
#### Run the model on simulated data
#### Load other libraries required
library(MCMCpack)
#### Set up a network
observations <- 200
numberOfMultipleClassifications <- 50</pre>
W <- matrix(rbinom(observations * numberOfMultipleClassifications, 1, 0.05),
           ncol = numberOfMultipleClassifications)
numberOfActorsWithNoPeers <- sum(apply(W, 1, function(x) { sum(x) == 0 }))
peers <- sample(1:numberOfMultipleClassifications, numberOfActorsWithNoPeers,</pre>
actorsWithNoPeers <- which(apply(W, 1, function(x) { sum(x) == 0 }))
for(i in 1:numberOfActorsWithNoPeers) {
 W[actorsWithNoPeers[i], peers[i]] <- 1</pre>
W \leftarrow t(apply(W, 1, function(x) \{ x / sum(x) \}))
#### Set up a single level classification
numberOfSingleClassifications <- 20</pre>
factor = sample(1:numberOfSingleClassifications, observations, TRUE)
V = matrix(NA, ncol = numberOfSingleClassifications, nrow = observations)
for(i in 1:length(factor)){
  for(j in 1:numberOfSingleClassifications){
   if(factor[i] == j){
     V[i, j] = 1
   } else {
     V[i, j] = 0
 }
}
```

```
#### Generate the covariates and response data
 X <- matrix(rnorm(2 * observations), ncol = 2)</pre>
 colnames(X) <- c("x1", "x2")</pre>
 beta <- c(1, -0.5, 0.5)
 tauSquared <- 0.5
 vRandomEffects <- rnorm(numberOfSingleClassifications, mean = 0,</pre>
                           sd = sqrt(tauSquared))
 sigmaSquaredU <- 1</pre>
 uRandomEffects <- rnorm(numberOfMultipleClassifications, mean = 0,</pre>
                           sd = sqrt(sigmaSquaredU))
 logTheta <- cbind(rep(1, observations), X) \%\% beta + V \%\%\% vRandomEffects
            + W %*% uRandomEffects
 Y <- rpois(n = observations, lambda = exp(logTheta))
 data <- data.frame(cbind(Y, X))</pre>
 #### Run the model
 formula <- Y \sim x1 + x2
 ## Not run: model <- uniNetRand(formula = formula, data = data, family="poisson",</pre>
                                W = W, groupAssignment = V,
                                 numberOfSamples = 10000, burnin = 10000,
                                 thin = 10, seed = 1)
## End(Not run)
```

Index

```
getAdjacencyMatrix, 3
getMembershipMatrix, 5
getTotalAltersByStatus, 6
multiNet, 7
multiNetLeroux, 10
multiNetRand, 14
netcmc (netcmc-package), 2
netcmc-package, 2
plot.netcmc, 17
print.netcmc, 18
summary.netcmc, 18
uni, 19
uniNet, 21
uniNetLeroux, 25
uniNetRand, 30
```