

```
> library(knitr)
> # set global chunk options
> knitr::opts_chunk$set(fig.path='figure/Vignette-', fig.align='center', fig.show='hold',
+                         fig.width='\\linewidth',
+                         out.width='\\linewidth')
> options(formatR.arrow=TRUE,width=90)
```

# Dynamic Network Regression Using R Package dnr

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R package 'dnr' enables the user to fit dynamic network regression models for time variate network data available mostly in social sciences or social network analysis using the methodology described in [1]. In this document, we demonstrate the process of building a model to fit a dynamic network data set and using that model for prediction.

## 1 Analysis of Beach data

First, we consider the beach data for our demo.

```
> suppressMessages(library(dnr))
> data(beach)
> ## get the number of time points
> length(beach)
```

```
[1] 31
```

```
> ## network size (that allows NA)
> network.size.1 <- function(x){
+   if(!network::is.network(x)){
+     if(is.na(x)) return(0)
+   } else return(network::network.size(x))
+ }
> ## get the size of networks at each time point
> sapply(beach, network.size.1)
```

```
828 829 830 831 901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917 918
  11  14  23  22  13   6  16  21  12  24  37  10   9  14  10  12  24  21  12  11  15  16
919 920 921 922 923 924 925 926 927
  10  28   0   8  10   3  10  14  34
```

The beach data is a rapidly changing data set with possible periodic effects. We visualize the adjacency matrix from four time points of the data.

```

> par(mfrow = c(2,2))
> binaryPlot(beach[[1]][, ], title = "Time point 1")
> binaryPlot(beach[[10]][, ], title = "Time point 10")
> binaryPlot(beach[[20]][, ], title = "Time point 20")
> binaryPlot(beach[[31]][, ], title = "Time point 31")

```

For vertex model, we define our own term dictionary. We use the similar approach as the edge model for specifying the time dependence of the terms using a matrix of lag terms.

Term	Index
degree (Freeman)	1
in degree	2
out degree	3
Eigen centrality	4
Between centrality	5
Info centrality	6
Closeness centrality	7
Log K cycle	8
Log size	9

Table 1: Index of the terms for specifying the vertex model

## 1.1 Model Fitting

We first try to build the model for vertex regression. We consider a maximum lag of 3. We need to specify the lag structure using a binary vector of size 3. We also need to specify the dependence on the vertex parameters up to 3 lags. There are 9 vertex parameters available in the current version of the library. We use a binary matrix of size  $3 \times 9$  for specifying the lag dependence of the parameters.

```

> nvertexstats <- 9
> maxLag = 3
> VertexLag = rep(1, maxLag)
> VertexLagMatrix1 <- matrix(1, maxLag, nvertexstats)
> VertexLagMatrix1

```

```

      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9]
[1,]    1    1    1    1    1    1    1    1    1
[2,]    1    1    1    1    1    1    1    1    1
[3,]    1    1    1    1    1    1    1    1    1

```

As for this data set there is expected seasonal effect, for example weekends would have different effect than weekdays, we would like to model that using a time variate intercept parameter. We write a function to extract the day information from the data.

```

> getWeekend <- function(z){
+   weekends <- c("Saturday", "Sunday")
+   if(!network::is.network(z)){
+     if(is.na(z)) return(NA)
+   } else {
+     zDay <- get.network.attribute(z, attrname = "day")
+     out <- ifelse(zDay %in% weekends, 1, 0)
+     return(out)
+   }
+ }
> ## for(i in 1:31) print(getWeekend(beach[[i]]))
> ## generate a vector of network level exogenous variable
> dayClass <- numeric(length(beach))
> for(i in seq_along(dayClass)) {
+   dayClass[i] <- getWeekend(beach[[i]])
+ }

```

We then use the function `paramVertexOnly()` to fit the model specified above to the beach data. Most of the options are kept at their default value. For a detail description of the model specification, please refer to the help pages of the function. We use the default 'bayesGLM' option for the logistic regression. We print the model object, which is an object from `arm` package, with its own summary method.

```

> out <- paramVertexOnly(InputNetwork = beach,
+                         maxLag = 3,
+                         VertexStatsvec = rep(1, nvertexstats),
+                         VertexLag = rep(1, maxLag),
+                         VertexLagMatrix = VertexLagMatrix1,
+                         dayClass = dayClass)
> summary(out$VertexFit$fit)

```

Call:

```

arm::bayesglm(formula = y ~ . - 1, family = binomial(link = "logit"),
  data = XYdata)

```

Deviance Residuals:

	Min	1Q	Median	3Q	Max
	-2.0506	-1.1774	-1.0569	-0.6421	2.5063

Coefficients:

	Estimate	Std. Error	z value	Pr(> z )
lag1	1.028333	0.769727	1.336	0.18156
lag2	1.572503	0.892916	1.761	0.07822 .
lag3	0.843973	0.764983	1.103	0.26992
Day	-0.852764	0.091841	-9.285	< 2e-16 ***
DegreeLag1.	0.021577	0.235425	0.092	0.92698

InDegreeLag1.	0.043153	0.470850	0.092	0.92698
OutDegreeLag1.	0.043153	0.470850	0.092	0.92698
EigenCentralityLag1.	0.493574	0.524196	0.942	0.34641
BetweenCentralityLag1.	-0.006343	0.005935	-1.069	0.28520
InfoCentralityLag1.	0.204742	0.141982	1.442	0.14929
CloseCentralityLag1.	2.724521	0.842090	3.235	0.00121 **
LogCycleLag1.	-0.133896	0.151723	-0.883	0.37750
LogSizeLag1.	-0.572636	0.275158	-2.081	0.03742 *
DegreeLag2.	-0.002111	0.233643	-0.009	0.99279
InDegreeLag2.	-0.004221	0.467285	-0.009	0.99279
OutDegreeLag2.	-0.004221	0.467285	-0.009	0.99279
EigenCentralityLag2.	1.130413	0.578243	1.955	0.05059 .
BetweenCentralityLag2.	0.005331	0.005433	0.981	0.32647
InfoCentralityLag2.	-0.041003	0.157030	-0.261	0.79400
CloseCentralityLag2.	0.954564	0.813966	1.173	0.24090
LogCycleLag2.	0.013217	0.161119	0.082	0.93462
LogSizeLag2.	-0.992356	0.324498	-3.058	0.00223 **
DegreeLag3.	-0.002304	0.234386	-0.010	0.99216
InDegreeLag3.	-0.004608	0.468772	-0.010	0.99216
OutDegreeLag3.	-0.004608	0.468772	-0.010	0.99216
EigenCentralityLag3.	1.032205	0.569196	1.813	0.06976 .
BetweenCentralityLag3.	0.006441	0.005657	1.139	0.25490
InfoCentralityLag3.	0.457919	0.168657	2.715	0.00663 **
CloseCentralityLag3.	0.511478	0.854881	0.598	0.54964
LogCycleLag3.	-0.247933	0.167125	-1.484	0.13794
LogSizeLag3.	-0.755771	0.279837	-2.701	0.00692 **

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 3555.8 on 2565 degrees of freedom  
Residual deviance: 3200.3 on 2534 degrees of freedom  
AIC: 3262.3

Number of Fisher Scoring iterations: 8

As we can see the model is hardly parsimonious. So, we decided to remove the terms that were not significant. We report the result of the refitted model.

```
> VertexLagMatrix <- matrix(0, maxLag, nvertexstats)
> VertexLagMatrix[, c(4, 7)] <- 1
> VertexLagMatrix[c(2,3),7] <- 0
> VertexLagMatrix
```

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]	[,8]	[,9]
[1,]	0	0	0	1	0	0	1	0	0

```
[2,] 0 0 0 1 0 0 0 0 0
[3,] 0 0 0 1 0 0 0 0 0
```

```
> out <- paramVertexOnly(InputNetwork = beach,
+                          maxLag = 3,
+                          VertexStatsvec = rep(1, nvertexstats),
+                          VertexLag = rep(1, maxLag),
+                          VertexLagMatrix = VertexLagMatrix,
+                          dayClass = dayClass)
> summary(out$VertexFit$fit)
```

Call:

```
arm::bayesglm(formula = y ~ . - 1, family = binomial(link = "logit"),
  data = XYdata)
```

Deviance Residuals:

Min	1Q	Median	3Q	Max
-1.9023	-1.1774	-1.0664	-0.7149	2.6037

Coefficients:

	Estimate	Std. Error	z value	Pr(> z )
lag1	-0.49443	0.17426	-2.837	0.004549 **
lag2	-1.23852	0.19443	-6.370	1.89e-10 ***
lag3	-1.23395	0.19007	-6.492	8.46e-11 ***
Day	-0.83117	0.09079	-9.155	< 2e-16 ***
EigenCentralityLag1.	1.20172	0.28613	4.200	2.67e-05 ***
CloseCentralityLag1.	2.53228	0.73493	3.446	0.000570 ***
EigenCentralityLag2.	1.30669	0.31145	4.196	2.72e-05 ***
EigenCentralityLag3.	1.18579	0.31646	3.747	0.000179 ***

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 3555.8 on 2565 degrees of freedom  
 Residual deviance: 3268.0 on 2557 degrees of freedom  
 AIC: 3284

Number of Fisher Scoring iterations: 4

Now, we have a model with mostly significant parameters, so we select this model for vertex generation.

As the edge model and vertex model are separable, we can expect this model to work for the joint model as well. We use the function `paramVertex()` for fitting the joint vertex-edge model to the beach data.

```

> out <- paramVertex(InputNetwork = beach,
+                     maxLag = 3,
+                     VertexStatsvec = rep(1, nvertexstats),
+                     VertexModelGroup = "regular",
+                     VertexLag = rep(1, maxLag),
+                     VertexLagMatrix = VertexLagMatrix,
+                     dayClass = dayClass,
+                     EdgeModelTerms = NA,
+                     EdgeModelFormula = NA,
+                     EdgeGroup = NA,
+                     EdgeIntercept = c("edges"),
+                     EdgeNetparam = c("logSize"),
+                     EdgeExvar = NA,
+                     EdgeLag = c(1, 1, 0),
+                     paramout = TRUE)
> summary(out$VertexFit$fit)

```

Call:

```

arm::bayesglm(formula = y ~ . - 1, family = binomial(link = "logit"),
  data = XYdata)

```

Deviance Residuals:

	Min	1Q	Median	3Q	Max
	-1.9397	-1.1774	-1.0793	-0.6249	3.6880

Coefficients:

	Estimate	Std. Error	z value	Pr(> z )
lag1	-1.69546	0.33745	-5.024	5.05e-07 ***
lag2	-3.20981	0.59823	-5.365	8.07e-08 ***
lag3	-2.79034	0.47850	-5.831	5.49e-09 ***
Day	-0.79949	0.09136	-8.751	< 2e-16 ***
attribLag1	1.44810	0.34010	4.258	2.06e-05 ***
attribLag2	2.23119	0.60271	3.702	0.000214 ***
attribLag3	1.79800	0.47927	3.752	0.000176 ***
EigenCentralityLag1	1.07029	0.29102	3.678	0.000235 ***
CloseCentralityLag1	2.37304	0.74049	3.205	0.001352 **
EigenCentralityLag2	1.04992	0.31895	3.292	0.000996 ***
EigenCentralityLag3	0.97343	0.32232	3.020	0.002527 **

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 3555.8 on 2565 degrees of freedom  
Residual deviance: 3185.3 on 2554 degrees of freedom

AIC: 3207.3

Number of Fisher Scoring iterations: 9

```
> summary(out$EdgeFit$fit)
```

Call:

```
arm::bayesglm(formula = y ~ . - 1, family = binomial(link = "logit"),  
  data = XYdata)
```

Deviance Residuals:

Min	1Q	Median	3Q	Max
-2.3150	-0.3897	-0.3260	-0.3001	2.5369

Coefficients:

	Estimate	Std. Error	z value	Pr(> z )
edges	-0.26210	0.50209	-0.522	0.602
logCurrNetSize	-0.72743	0.13676	-5.319	1.04e-07 ***
dayEffect	0.56833	0.06285	9.043	< 2e-16 ***
lag1	0.60923	0.14263	4.271	1.94e-05 ***
lag2	4.37638	0.10029	43.638	< 2e-16 ***

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 29588 on 21343 degrees of freedom  
Residual deviance: 10073 on 21338 degrees of freedom  
AIC: 10083

Number of Fisher Scoring iterations: 5

The edge model parameters are specified using 'EdgeIntercept' term, as we are using an intercept only model. For this example, we have tried using time variate parameters, but finally decided on the intercept only model. The term 'EdgeNetParam' indicates the network level attribute. Currently the only attribute supported here is 'logSize', which is log of the network size at the present time point. The binary vector 'EdgeLag' indicates the lag dependence of the edges. The terms 'EdgeModelTerms' and 'EdgeModelFormula' has not been used for this example.

## 1.2 Prediction for Beach Data

As we have finalized on a model for the beach data, we can use this model to predict the future networks up to any arbitrary number of time points. As long as we do not run into the problems of degeneracy, the simulation method should be able to generate networks with this model.



```

> suppressWarnings(simResult <- engineVertex(InputNetwork = beach,
+                                           numSim = 3,
+                                           maxLag = 3,
+                                           VertexStatsvec = rep(1, nvertexstats),
+                                           VertexModelGroup = "regular",
+                                           VertexAttLag = rep(1, maxLag),
+                                           VertexLag = rep(1, maxLag),
+                                           VertexLagMatrix = VertexLagMatrix,
+                                           dayClassObserved = dayClass,
+                                           dayClassFuture = c(1, 0, 0, 0, 0),
+                                           EdgeModelTerms = NA,
+                                           EdgeModelFormula = NA,
+                                           EdgeGroup = NA,
+                                           EdgeIntercept = c("edges"),
+                                           EdgeNetparam = c("logSize"),
+                                           EdgeExvar = NA,
+                                           EdgeLag = c(0, 1, 0),
+                                           paramout = TRUE
+                                           ))

[1] 1
[1] 2
[1] 3

> par(mfrow = c(2,2))
> binaryPlot(beach[[31]][, ], title = "Time point 31")
> binaryPlot(simResult$SimNetwork[[1]][, ], title = "Time point 32 (simulated)")
> binaryPlot(simResult$SimNetwork[[2]][, ], title = "Time point 33 (simulated)")
> binaryPlot(simResult$SimNetwork[[3]][, ], title = "Time point 34 (simulated)")

```

## 2 Model for Fixed Vertex Case

Even though fixed vertex case can be considered as a special case of dynamic vertex-edge case, it is preferred that the fixed vertex case is handled in a simpler way. We have provided separate functions for this case, that we will demonstrate using the blog data set.

```

> data(rdNets)
> length(rdNets)

[1] 484

> rdNets[[1]]

Network attributes:
vertices = 47

```



```

+                               lambda = NA, method='bayesglm',
+                               alpha.glmnet=1))
> out$coef

```

```

$coef
      edges      edgecov.dnc11      edgecov.dnc01      edgecov.dnc10
-6.1490832123    -1.1271900526      0.0041958433      0.4398567614
      edgecov.dnc00      triadcensus.012      gwesp      triadcensus.003.1
-0.4810113628      0.0004529173      0.2729082692      0.0330950305
      triadcensus.012.1      triadcensus.102.1      triadcensus.021D.1      gwesp.1
      0.0117913270      0.0304005954      -0.0240556460      -0.2599131069
      triadcensus.003.2      triadcensus.012.2      triadcensus.102.2      gwesp.2
      0.0169342879      0.0162129739      -0.0098815499      -0.0558554348
      triadcensus.003.3      triadcensus.021D.3      gwesp.3      lag1
-0.0020592027      -0.0544414053      -0.3444943234      1.1477484841
      lag2      lag3
      3.8265148583      9.2255277727

```

```

$se
      edges      edgecov.dnc11      edgecov.dnc01      edgecov.dnc10
      2.40807768      1.23650249      1.20857127      1.21305316
      edgecov.dnc00      triadcensus.012      gwesp      triadcensus.003.1
      1.51080819      0.02240707      0.46772070      0.06962950
      triadcensus.012.1      triadcensus.102.1      triadcensus.021D.1      gwesp.1
      0.04363779      0.06026426      0.13238163      0.61408538
      triadcensus.003.2      triadcensus.012.2      triadcensus.102.2      gwesp.2
      0.06915443      0.04341503      0.05856483      0.65520480
      triadcensus.003.3      triadcensus.021D.3      gwesp.3      lag1
      0.03935342      0.13794127      0.63534375      1.66227152
      lag2      lag3
      1.79328785      1.21196120

```

```

$lambda
[1] NA

```

```

$fit

```

```

Call:  arm::bayesglm(formula = y ~ . - 1, family = binomial(link = "logit"),
      data = XYdata)

```

```

Coefficients:

```

```

      edges      edgecov.dnc11      edgecov.dnc01      edgecov.dnc10
      -6.1490832    -1.1271901      0.0041958      0.4398568
      edgecov.dnc00      triadcensus.012      gwesp      triadcensus.003.1
      -0.4810114      0.0004529      0.2729083      0.0330950

```

triadcensus.012.1	triadcensus.102.1	triadcensus.021D.1	gwest.1
0.0117913	0.0304006	-0.0240556	-0.2599131
triadcensus.003.2	triadcensus.012.2	triadcensus.102.2	gwest.2
0.0169343	0.0162130	-0.0098815	-0.0558554
triadcensus.003.3	triadcensus.021D.3	gwest.3	lag1
-0.0020592	-0.0544414	-0.3444943	1.1477485
lag2	lag3		
3.8265149	9.2255278		

Degrees of Freedom: 6486 Total (i.e. Null); 6464 Residual  
Null Deviance: 8992  
Residual Deviance: 71.42 AIC: 115.4

Here the model formula is an ERGM formula. However, we have also provided the expansion of all the terms in the formula. For example the term 'triadcensus(0:3)' has been expanded out to respective triadcensus terms. The 'group' parameter is a categorical attribute for the vertices. This was present in the dynamic vertex case also. The specification of the intercept term is similar as well. The lag terms and lag dependency of the parameters are represented with a binary vector or a binary matrix respectively.

We can use the model chosen to simulate the networks in future time points. Here we are simulating 10 future networks. We have kept the option of specifying the model and the initial network separate unlike the dynamic vertex case. However, using different model than the model fitted on the input network is not recommended as it is easily possible to create examples where these two inputs differ significantly, hurting the performance of the simulation.

```
> input_network=rdNets[1:6]
> model.terms=c("triadcensus.003", "triadcensus.012",
+              "triadcensus.102", "triadcensus.021D", "gwest")
> model.formula = net~triadcensus(0:3)+gwest(decay = 0, fixed=FALSE, cutoff=30)-1
> graph_mode='digraph'
> group='dnc'
> alpha.glmnet=1
> directed=TRUE
> method <- 'bayesglm'
> maxlag <- 3
> lambda=NA
> intercept = c("edges")
> cdim <- length(model.terms)
> lagmat <- matrix(sample(c(0,1),(maxlag+1)*cdim,replace = TRUE),ncol = cdim)
> ylag <- rep(1,maxlag)
> lagmat[1,] <- rep(0,ncol(lagmat))
> out <- suppressWarnings(paramEdge(input_network,model.terms, model.formula,
+                                  graph_mode="digraph",group,intercept = c("edges"),exvar=NA,
+                                  maxlag = 3,
```

```

+           lagmat = lagmat,
+           ylag = rep(1,maxlag),
+           lambda = NA, method='bayesglm',
+           alpha.glmnet=1))
> #
>
> start_network <- input_network
> inputcoeff <- out$coef$coef
> nvertex <- 47
> ns <- 10
> exvar <- NA
> input_network <- rdNets[1:6]
> maxlag <- 3
> start_network <- input_network
> inputcoeff <- out$coef$coef
> nvertex <- 47
> ns <- 10
> exvar <- NA
> tmp <- suppressWarnings(engineEdge(start_network=start_network,inputcoeff=inputcoeff,
+           model.terms=model.terms, model.formula=model.formula,
+           graph_mode=graph_mode,group=group,intercept=intercept,
+           exvar=exvar,
+           maxlag=maxlag,
+           lagmat=lagmat,
+           ylag=ylag,
+           lambda = NA, method='bayesglm',
+           alpha.glmnet=alpha.glmnet))

[1] 1
[1] 2
[1] 3
[1] 4
[1] 5
[1] 6
[1] 7
[1] 8
[1] 9
[1] 10

> par(mfrow = c(2,2))
> binaryPlot(input_network[[1]][, ], title = "Time point 6", axlabs = FALSE)
> binaryPlot(tmp$out_network[[1]][, ], title = "Time point 7 (simulated)", axlabs = FALSE)
> binaryPlot(tmp$out_network[[2]][, ], title = "Time point 8 (simulated)", axlabs = FALSE)
> binaryPlot(tmp$out_network[[3]][, ], title = "Time point 9 (simulated)", axlabs = FALSE)

```

## 2.1 Time series of parameter estimates

As all the coefficients are calculated as a part of the simulation, they are also provided along with the simulated networks. We can plot the time series of the network parameters to see the quality of the simulations.

```
> plot.ts(tmp$coefmat[, 1:10], xy.labels=FALSE,
+         main = "Estimated parameters from simulated networks", cex = 0.8)
```

## 2.2 Performance metrics

We also provide some functions for assessing the quality of the simulated networks and make comparisons with holdout set or some other benchmarked networks. Specifically, there are functions for number of triangles, cluster coefficient and expectation of degree distribution has been implemented. We report the performance metrics for the input networks as well as the simulated networks for our example on blog data.

```
> perfMetrics <-
+   cbind(c(sapply(tmp$out_network, function(net) ntriangles(net[, ])),
+           sapply(input_network, function(net) ntriangles(net[, ]))),
+         c(sapply(tmp$out_network, function(net) clustCoef(net[, ])),
+           sapply(input_network, function(net) clustCoef(net[, ]))),
+         c(sapply(tmp$out_network, function(net) expdeg(net[, ])),
+           sapply(input_network, function(net) expdeg(net[, ]))))
> colnames(perfMetrics) <- c("Triangles", "ClustCoefs", "ExpDeg")
> perfMetrics <- data.frame(perfMetrics, row.names = NULL)
> knitr::kable(perfMetrics, digits = 3,
+               caption = "Performance metrics for input and simulated networks.")
```

Triangles	ClustCoefs	ExpDeg
258	0.445	9.723
239	0.456	9.085
248	0.470	9.000
246	0.473	8.915
246	0.464	9.128
241	0.471	8.872
239	0.443	9.298
250	0.458	9.255
246	0.473	8.915
249	0.473	8.957
248	0.476	8.745
257	0.482	9.085
247	0.475	8.915
246	0.473	8.915
245	0.472	8.915
248	0.474	9.000

## References

- [1] A. Mallik and Z. W. Almquist. Stable Multiple Time Step Simulation/Prediction from Lagged Dynamic Network Regression Models. *ArXiv e-prints*, July 2018.