# 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. 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

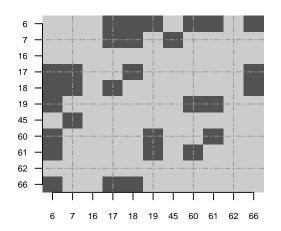
First, we consider the beach data for our demo.

```
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){</pre>
  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 9
            23
                22
                     13
                          6
                             16
                                 21
                                     12
                                         24
                                             37
                                                  10
                                                          14
                                                              10
                                                                  12
                                                                      24
                                                                           21
                                                                               12
                                                                                   11
## 919 920 921 922 923 924 925 926 927
   10 28
             0
                 8
                   10
                          3
                            10
```

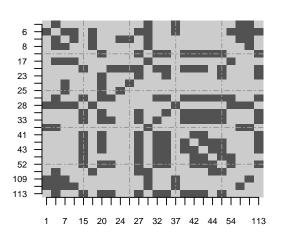
The beach data is a rapidly changing data set with possible periodic effects. We visualize the adjacency matrix from four time points of the data.

```
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")
```

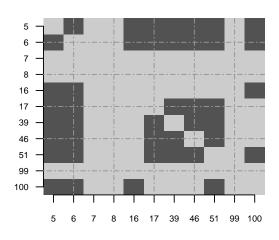
#### Time point 1



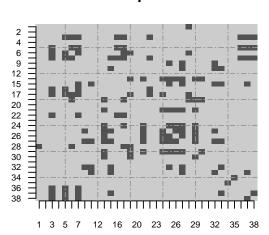
Time point 10



Time point 20



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
\max \text{Lag} = 3
VertexLag = rep(1, maxLag)
VertexLagMatrix1 <- matrix(1, maxLag, nvertexstats)</pre>
VertexLagMatrix1
         [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9]
##
## [1,]
                              1
                                         1
                                    1
## [2,]
                        1
            1
                  1
                              1
                                    1
                                         1
                                               1
                                                     1
                                                           1
                  1
                        1
                              1
                                    1
                                         1
## [3,]
                                               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)
    }
}</pre>
```

```
## 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]])
}</pre>
```

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,
                       \max Lag = 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
                                                 1.103 0.26992
                           0.843973
                                      0.764983
## 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
                           2.724521
## CloseCentralityLag1.
                                      0.842090
                                                 3.235 0.00121 **
```

```
0.151723 -0.883 0.37750
## LogCycleLag1.
                          -0.133896
## LogSizeLag1.
                          -0.572636
                                      0.275158
                                                -2.081
                                                        0.03742 *
## DegreeLag2.
                                              -0.009 0.99279
                          -0.002111
                                      0.233643
## 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.
                                                        0.32647
                           0.005331
                                      0.005433
                                                 0.981
## InfoCentralityLag2.
                          -0.041003
                                      0.157030 -0.261
                                                        0.79400
## CloseCentralityLag2.
                                      0.813966
                                                1.173 0.24090
                          0.954564
## 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.
                                      0.468772 -0.010 0.99216
                          -0.004608
## EigenCentralityLag3.
                          1.032205
                                      0.569196
                                               1.813 0.06976
## BetweenCentralityLag3.
                                                 1.139 0.25490
                           0.006441
                                      0.005657
## 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.
                                               -2.701 0.00692 **
                          -0.755771
                                      0.279837
## ---
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
## (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 3555.8 on 2565
                                       degrees of freedom
                                       degrees of freedom
## Residual deviance: 3200.3
                              on 2534
## 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)</pre>
VertexLagMatrix[, c(4, 7)] \leftarrow 1
VertexLagMatrix[c(2,3),7] \leftarrow 0
VertexLagMatrix
##
         [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9]
## [1,]
                   0
                        0
                              1
                                    0
                                          0
                                                1
                                                      0
## [2,]
             0
                   0
                        0
                              1
                                    0
                                          0
                                                0
                                                      0
                                                            0
                        0
## [3,]
             0
                   0
                              1
                                    0
                                          0
                                                0
                                                            0
out <- paramVertexOnly(InputNetwork = beach,
```

```
\max Lag = 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|)
                                   0.17426 -2.837 0.004549 **
## lag1
                       -0.49443
## lag2
                       -1.23852
                                   0.19443 -6.370 1.89e-10 ***
## lag3
                       -1.23395
                                   0.19007 -6.492 8.46e-11 ***
                       -0.83117
                                   0.09079 -9.155 < 2e-16 ***
## Day
## EigenCentralityLag1. 1.20172
                                   ## 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,
                \max Lag = 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
## -1.8281 -1.1774 -1.0338 -0.6774 2.5414
##
## Coefficients:
                       Estimate Std. Error z value Pr(>|z|)
##
## Lag.1
                       ## Lag.2
                      ## Lag.3
                       2.431926  0.677818  3.588  0.000333 ***
## NetworkAttribute
                      1.711891 0.331969 5.157 2.51e-07 ***
## regular.Lag3
## InDegree.Lag.1
                        ## BetweenCentrality.Lag.1 -0.009693 0.004625 -2.096 0.036079 *
## InDegree.Lag.2
                      0.036012 0.034355 1.048 0.294541
## InDegree.Lag.3
                       0.224932
                                 0.087824 2.561 0.010432 *
## LogCycle.Lag.3
                      -0.161306 0.140391 -1.149 0.250566
## LogSize.Lag.3
                      -1.300858  0.261434  -4.976  6.50e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 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: 3241.2 on 2554 degrees of freedom
## AIC: 3263.2
##
## Number of Fisher Scoring iterations: 7
summary(out$EdgeFit$fit)
##
## Call:
## arm::bayesglm(formula = y ~ . - 1, family = binomial(link = "logit"),
##
       data = XYdata)
##
## Deviance Residuals:
##
       Min
                      Median
                                    30
                                            Max
                 10
## -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
                                         9.043 < 2e-16 ***
                   0.56833
                               0.06285
## lag1
                   0.60923
                               0.14263
                                        4.271 1.94e-05 ***
                               0.10029 43.638 < 2e-16 ***
## lag2
                   4.37638
## ---
## Signif. codes:
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
                                        degrees of freedom
##
       Null deviance: 29588
                             on 21343
## 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

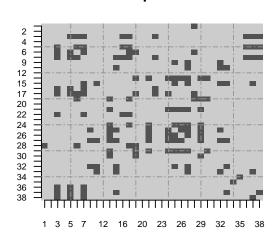
As we have finalized on a model for the beach data, we can use this model to predict the future networks up to any arbitrary number of time points. As long as we do not run into the problems of degeneracy, the simulation method should be able to generate networks with this model.

```
suppressWarnings(simResult <- engineVertex(InputNetwork = beach,</pre>
                          numSim = 3,
                          \max Lag = 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
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 2
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 3
```

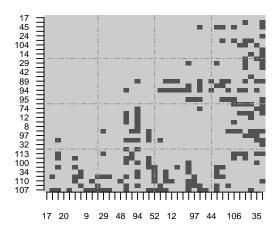
```
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.

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)")
```

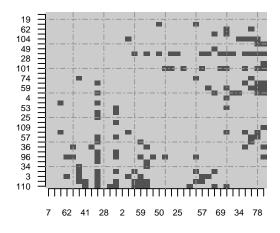
Time point 31



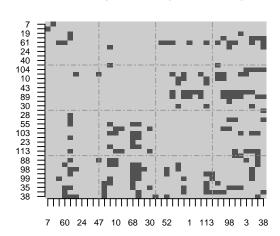
Time point 32 (simulated)



Time point 33 (simulated)



Time point 34 (simulated)

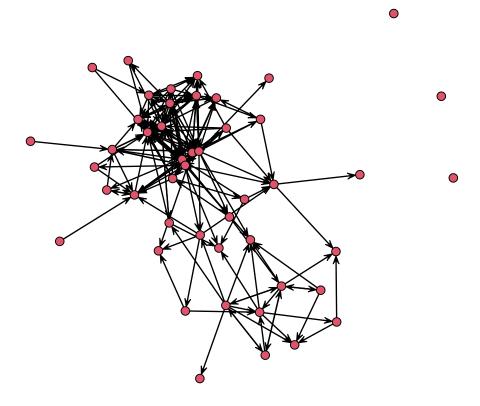


## 2 Model for Fixed Vertex Case

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
## directed = TRUE
## hyper = FALSE
    loops = FALSE
##
    multiple = FALSE
##
    bipartite = FALSE
##
    total edges= 182
##
      missing edges= 0
##
      non-missing edges= 182
##
##
## Vertex attribute names:
      dnc rnc vertex.names
##
##
## Edge attribute names:
      frequency
##
plot(rdNets[[1]])
```



We use the function paramest() to fit the edge model to the blog data. The function accepts ERGM style model formulas, however we require that the terms are expanded by the user. This is required to construct the lag dependence binary matrix. The interface for this function is similar to the dynamic vertex case.

```
input_network=rdNets[1:6]
model.terms=c("triadcensus.003", "triadcensus.012", "triadcensus.102", "triadcensus.021D
model.formula = net~triadcensus(0:3)+gwesp(decay=0, fixed=FALSE, cutoff=30)-1;
graph_mode='digraph';
group='dnc';
alpha.glmnet=1
directed=TRUE;
```

```
method <- 'bayesglm'</pre>
maxlag <- 3
lambda=NA
intercept = c("edges")
cdim <- length(model.terms)</pre>
lagmat <- matrix(sample(c(0,1),(maxlag+1)*cdim,replace = TRUE),ncol = cdim)</pre>
ylag <- rep(1,maxlag)</pre>
exvar <- NA
out <- suppressWarnings(paramEdge(input_network,</pre>
                                    model.terms,
                                    model.formula,
                                    graph_mode='digraph',
                                    group,intercept = c("edges"),exvar=NA,
                                    maxlag = 3,
                                    lagmat = matrix(sample(c(0,1),(maxlag+1)*cdim,
                                                             replace = TRUE),ncol = cdim),
                                    ylag = rep(1, maxlag),
                                    lambda = NA, method='bayesglm',
                                    alpha.glmnet=1))
out$coef
## $coef
                             edgecov.dnc11
                                                 edgecov.dnc01
                                                                      edgecov.dnc10
##
                 edges
                             -0.2755134283
                                                                       0.6787605819
##
        -8.2798622983
                                                 -1.0308723678
##
                                             triadcensus.012.1 triadcensus.021D.1
        edgecov.dnc00
                                     gwesp
##
        -0.3004918453
                              0.2986083582
                                                  0.0037902537
                                                                      -0.1270131387
##
                        triadcensus.003.2
                                             triadcensus.012.2 triadcensus.021D.2
               gwesp.1
##
         0.3794581711
                              0.0358799758
                                                 -0.0003685272
                                                                       0.0080763175
##
               gwesp.2
                        triadcensus.003.3
                                            triadcensus.012.3 triadcensus.102.3
        -0.5852427683
                                                  0.0570554818
##
                             -0.0161236662
                                                                       0.0869214221
##
               gwesp.3
                                                                               lag3
                                      lag1
                                                           lag2
##
        -0.4948791773
                              1.6541685129
                                                  3.7069640575
                                                                       9.6239323751
##
##
   $se
                                                 edgecov.dnc01
                                                                      edgecov.dnc10
##
                 edges
                             edgecov.dnc11
            2.49763576
##
                                1.18150056
                                                    1.32414861
                                                                         1.23096164
        edgecov.dnc00
                                             triadcensus.012.1 triadcensus.021D.1
##
                                     gwesp
                                0.47567584
##
            1.47446131
                                                    0.02270740
                                                                         0.13399467
                        triadcensus.003.2
##
                                             triadcensus.012.2 triadcensus.021D.2
               gwesp.1
##
           0.49373636
                                0.06841464
                                                    0.04069771
                                                                         0.13640570
                        triadcensus.003.3
                                             triadcensus.012.3 triadcensus.102.3
##
               gwesp.2
##
            0.62211905
                                0.07538929
                                                    0.04947578
                                                                         0.06618294
##
               gwesp.3
                                      lag1
                                                           lag2
                                                                               lag3
##
           0.61931432
                                1.45943941
                                                    1.54169574
                                                                         1.22620783
##
```

```
## $lambda
## [1] NA
##
## $fit
##
        arm::bayesglm(formula = y ~ . - 1, family = binomial(link = "logit"),
       data = XYdata)
##
##
  Coefficients:
##
##
                edges
                             edgecov.dnc11
                                                  edgecov.dnc01
                                                                       edgecov.dnc10
           -8.2798623
                                -0.2755134
                                                     -1.0308724
##
                                                                           0.6787606
                                              triadcensus.012.1
##
        edgecov.dnc00
                                                                  triadcensus.021D.1
                                      gwesp
##
           -0.3004918
                                 0.2986084
                                                      0.0037903
                                                                           -0.1270131
                         triadcensus.003.2
                                              triadcensus.012.2
                                                                  triadcensus.021D.2
##
              gwesp.1
            0.3794582
                                 0.0358800
                                                     -0.0003685
##
                                                                           0.0080763
##
              gwesp.2
                         triadcensus.003.3
                                              triadcensus.012.3
                                                                   triadcensus.102.3
           -0.5852428
                                -0.0161237
                                                      0.0570555
                                                                           0.0869214
##
##
              gwesp.3
                                       lag1
                                                            lag2
                                                                                 lag3
##
           -0.4948792
                                 1.6541685
                                                      3.7069641
                                                                           9.6239324
##
## Degrees of Freedom: 6486 Total (i.e. Null); 6466 Residual
## Null Deviance:
                       8992
## Residual Deviance: 64.21 AIC: 104.2
```

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 dependancy 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.

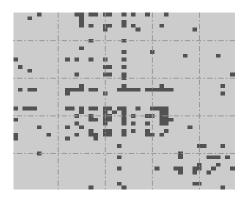
```
method <- 'bayesglm'</pre>
maxlag <- 3
lambda=NA
intercept = c("edges")
cdim <- length(model.terms)</pre>
lagmat <- matrix(sample(c(0,1),(maxlag+1)*cdim,replace = TRUE),ncol = cdim)</pre>
ylag <- rep(1,maxlag)</pre>
lagmat[1,] <- rep(0,ncol(lagmat))</pre>
out <- suppressWarnings(paramEdge(input_network,model.terms, 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</pre>
inputcoeff <- out$coef$coef</pre>
nvertex <- 47
ns <- 10
exvar <- NA
input_network <- rdNets[1:6]</pre>
maxlag <- 3
start_network <- input_network</pre>
inputcoeff <- out$coef$coef</pre>
nvertex <- 47
ns <- 10
exvar <- NA
tmp <- suppressWarnings(engineEdge(start_network=start_network,inputcoeff=inputcoeff,ns=
                      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
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
```

```
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 2
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 3
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 4
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 5
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 6
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 7
```

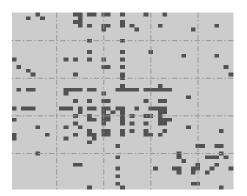
```
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 8
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 9
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
## [1] 10
## Starting maximum pseudolikelihood estimation (MPLE):
## Evaluating the predictor and response matrix.
## Maximizing the pseudolikelihood.
## Finished MPLE.
## Stopping at the initial estimate.
## Evaluating log-likelihood at the estimate.
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)
```

## Starting maximum pseudolikelihood estimation (MPLE):

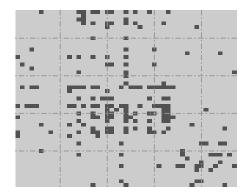
Time point 6



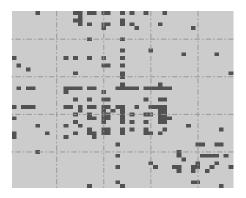
Time point 7 (simulated)



Time point 8 (simulated)



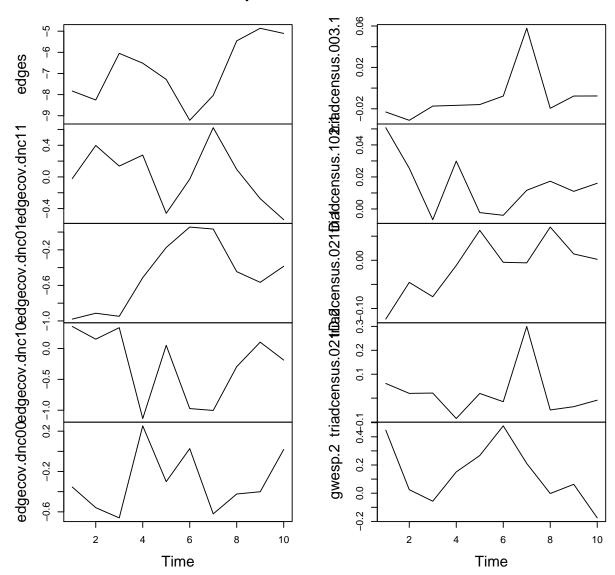
Time point 9 (simulated)



## 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.

### Estimated parameters from simulated networks



#### 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.

Table 2: Performance metrics for input and simulated networks.

Triangles	ClustCoefs	ExpDeg
249	0.439	9.383
247	0.450	9.128
248	0.470	9.000
246	0.473	8.915
246	0.473	8.915
246	0.468	8.872
260	0.456	9.553
260	0.474	9.170
246	0.470	8.872
250	0.478	8.915
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