Modelling and analysis of social network data from rank preferences



Pierre OSSELIN
St Peter's College
University of Oxford

A thesis submitted for the degree of $MSc\ in\ Mathematical\ Sciences$ Trinity 2018

0.1 Introduction

Hi How are you bruh?

0.2 Posterior

Let's define the posterior of the community representation.

$$l((w); D) = \sum_{i=1}^{n} \sum_{k=1}^{p} (\alpha - 1) ln(w_{i,k}) - \beta ln(w_{i,k}) + \sum_{i=1}^{n} \sum_{j=1}^{K} ln(\lambda_{i,\rho_{j}}) - ln(\sum_{j \neq i} \lambda_{i,j} - \sum_{j=1}^{j-1} \lambda_{i,\rho_{j}})$$

To make the optimization easier, we can compute the gradient of the posterior according to the parameter $w_{r,s}$

$$\begin{aligned} & \text{With } \frac{\partial \lambda_{i,j}}{\partial w_{r,s}} = 1_{i=r} w_{j,s} + 1_{j=r} w_{i,s} \\ & \text{We have : } \frac{\partial l((w);D)}{\partial w_{r,s}} = \frac{a-1}{w_{r,s}} - b + \sum_{j=1}^{K} \frac{1}{\lambda_{r,\rho_{j}^{(r)}}} w_{\rho_{j}^{(r)},s} + \sum_{i=1;i\neq r}^{n} \sum_{j=1}^{K} \frac{1}{\lambda_{i,r}} w_{i,s} 1_{\rho_{j}^{(r)}=r} - \\ & \sum_{j=1}^{K} \frac{1}{\sum_{j\neq r} \lambda_{r,j} - \sum_{l=1}^{j-1} \lambda_{r,\rho_{l}^{(r)}}} \sum_{j\neq r} w_{j,s} - \sum_{i=1;i\neq r}^{n} \sum_{j=1}^{K} \frac{1}{\sum_{j\neq i} \lambda_{i,j} - \sum_{l=1}^{j-1} \lambda_{i,\rho_{l}^{(i)}}} w_{i,s} \\ & + \sum_{j=1}^{K} \frac{1}{\sum_{j\neq r} \lambda_{r,j} - \sum_{l=1}^{j-1} \lambda_{r,\rho_{l}^{(r)}}} \sum_{l=1}^{j-1} w_{\rho_{l}^{(r)},s} + \sum_{i=1;i\neq r}^{n} \sum_{j=1}^{K} \frac{1}{\sum_{j\neq i} \lambda_{i,j} - \sum_{l=1}^{j-1} \lambda_{i,\rho_{l}^{(i)}}} \sum_{l=1}^{j-1} 1_{\rho_{l}^{(i)}=r} w_{i,s} \end{aligned}$$