

# Introduction to Social Influence Models

## Auto-Logistic Actor Attribute Models (ALAAMs)

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# Preamble

- All material is on the workshop repository  
<https://github.com/johankoskinen/ALAAM>
  - ▶ Download the RMarkdown file NCRM-ALAAM.Rmd
  - ▶ Download the (proto) manual [https://github.com/johankoskinen/ALAAM/blob/main/alaam\\_effects.pdf](https://github.com/johankoskinen/ALAAM/blob/main/alaam_effects.pdf)
  - ▶ Tomorrow NCRM-ALAAM-ADVANCED.Rmd and a selection of other examples
- In order to run the Markdown you need
  - ▶ The R-package 
  - ▶ The RStudio interface  RStudio
- We will predominantly use the packages
  - ▶ sna
  - ▶ network
- as well as **ba1aam.R** from GitHub



# What is new

If you have used BayesALAAM before

- Entirely new
  - ▶ `MultivarALAAM.R`  $\Rightarrow$  `balaam.R`
  - ▶ Documentation: `alaam_effects.pdf`
- Define and estimate the model using
  - ▶ Standard formula `agree ~ odegree + mood + sex + simple`
  - ▶ Main function `estimate.alaam` returns `estimate.alaam.obj`
- The object `prevBayes`
  - ▶ Continue previous estimation `estimate.alaam.obj`
  - ▶ recalibrate the proposal variance-covariance matrix
- Model selection
  - ▶ Obtain posterior deviance from `post.deviance.alaam` applied on `estimate.alaam.obj`
  - ▶ Calculate DIC using `alaam.dic` directly on object returned by `post.deviance.alaam`
- ... and a lot of other tweaks that may or may not have broken the functionality



# Agenda

- 1 Basic model
  - Contagion
- 2 Estimation
  - Monitoring performance
- 3 GOF
- 4 Model selection
- 5 Missing data
- 6 Advanced models
- 7 SBC
- 8 Fully Bayesian
- 9 Further topics

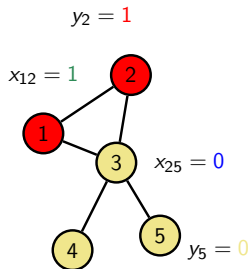


## The Model

**Tie-variables:**

$$X_{ij} = \begin{cases} 1, & \text{if tie from } i \text{ to } j \\ 0, & \text{else} \end{cases}$$

**Adjacency matrix**



$$\mathbf{X} = (X_{ij})_{ij \in V \times V} = \begin{bmatrix} \cdot & 1 & 1 & 0 & 0 \\ 1 & \cdot & 1 & 0 & 0 \\ 1 & 1 & \cdot & 1 & 1 \\ 0 & 0 & 1 & \cdot & 0 \\ 0 & 0 & 1 & 0 & \cdot \end{bmatrix}$$

**Nodes:**  $V = \{1, 2, \dots, n\}$  **Attribute vector**

$$\mathbf{y} = [1 \ 1 \ 0 \ 0 \ 0]^T$$

# Auto-Logistic Actor Attribute Model (ALAAM)

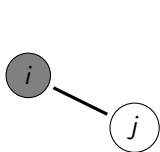
What if we let  $\Pr(Y_i = 1|\mathbf{X})$  depend on  $i$ 's position in the network?  
For example

$$\eta_i = \beta_0 + \beta_{\text{deg}} \sum_j x_{ij} + \beta_{\text{var}} \sum_{j,k} x_{ij} x_{ik} + \beta_{\text{tri}} \sum_{j,k} x_{ij} x_{ik} x_{jk}$$

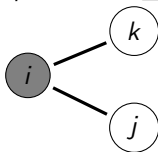
which gives us a model

$$p(\mathbf{y} | \mathbf{X}) = \exp \left\{ \boldsymbol{\beta}^\top \mathbf{z}(\mathbf{y}, \mathbf{X}) - \psi(\boldsymbol{\beta}) \right\}$$

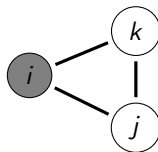
where  $\mathbf{z}(\mathbf{y}, \mathbf{X}) = (z_1, \dots, z_p)^\top$ ,  $z_1 = \sum y_i$ , and



$$z_2 = \sum_i y_i x_{i+}$$



$$z_3 = \sum_i y_i \sum_{j,k} x_{ij} x_{ik}$$



$$z_4 = \sum_i y_i \sum_{j,k} x_{ij} x_{ik} x_{jk}$$

# Auto-Logistic Actor Attribute Model (ALAAM)

If  $\beta_{\text{deg}} > 0$  then nodes with high degree centrality are more likely to have  $y_i = 1$  than nodes with low degree





# The network activity ALAAM

Frank and Strauss (1986) derived a model for interdependent network *ties* from a Markov dependence assumption

Markov dependence assumption (Robins et al., 2001)

Considering the collection of variables  $\mathbf{M} = (\mathbf{y}, \mathbf{X})$  Let variables  $M_u$  and  $M_v$  be conditionally independent if  $u \cap v = \emptyset$

Example (Conditionally dependent variables)

The outcomes  $Y_i$  and  $X_{ij}$  are conditionally dependent as  $\{i\} \cap \{i, j\} = \{i\}$

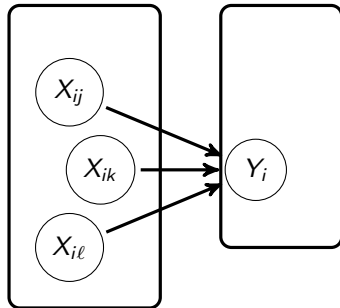
Example (Conditionally independent variables)

The outcomes  $Y_i$  and  $X_{kj}$  are conditionally independent as  $\{i\} \cap \{i, j\} = \emptyset$

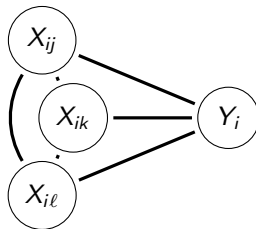


# Deriving model from dependence (as in ERGM)

Network Block   Attribute Block



(a)



(b)

**Figure:** Dependence graph (a) and Moral graph (b) of network activity dependence model (Robins et al., 2001)

# The network activity ALAAM

The statistics  $z_r$  correspond to cliques in the Moral graph, and includes

- intercept:  $\sum y_i$
- degree:  $\sum y_i \sum_j x_{ij}$
- stars:  $\sum y_i \sum x_{ij_1} \cdots x_{ij_k}$

But crucially, **no** statistics of the type

$$y_i y_j x_{ij}$$

and thus  $Y_i$  and  $Y_j$  are independent given  $\mathbf{X}$

$$\Pr(Y_i = y_i, Y_j = y_j \mid \mathbf{X}, \mathbf{y}_{-i,j}) = \Pr(Y_i = y_i \mid \mathbf{X}, \mathbf{y}_{-i,j}) \Pr(Y_j = y_j \mid \mathbf{X}, \mathbf{y}_{-i,j})$$



# The network activity ALAAM - logistic regression

The network activity ALAAM is equivalent to logistic regression with

$$\text{logit}(p_i) = \beta_0 + \beta_1 z_{i1} + \cdots + \beta_p z_{ip}$$

where the statistics  $z_{ih}$  are summaries of  $i$ 's network position



# The network activity ALAAM - logistic regression

## Example (Modern contraceptive use in rural Kenya)

|                      | Mean  | Description  |
|----------------------|-------|--|
| mcUse                | 0.35  | Do you use modern contraceptive techniques?                            |
| Age                  | 34.41 | Age (sd:16.04)   |
| Female               | 0.60  | Female (1) or Male (0)   |
| HasChildren          | 0.68  | Have one child or more   |
| relevanOthersApprove | 0.45  | Other people's approval is important                                   |
| relevanOthersUse     | 0.67  | I care if other people use modern contraceptives                       |
| mcUseConflict        | 0.68  | The use of modern contraceptives is contentious and causes conflict    |
| numFriends           | 0.88  | Tallied: the number of names of people they spend their free time with |

**Table:** Variables in Kenya study on Modern contraception usage (Not exact question wordings)(NSF-CMMI-2005661)

# The network activity ALAAM - logistic regression

Example (Modern contraceptive use in rural Kenya (cont.)  $n = 1303$ )

Estimated logistic regression

|                      | Estimate | Std. Error | z value | $\Pr(> z )$ |
|----------------------|----------|------------|---------|-------------|
| (Intercept)          | -0.6340  | 0.2601     | -2.44   | 0.0148      |
| Age                  | -0.0554  | 0.0067     | -8.24   | 0.0000      |
| Female               | -1.0232  | 0.1538     | -6.65   | 0.0000      |
| HasChildren          | 1.9622   | 0.2068     | 9.49    | 0.0000      |
| relevanOthersApprove | 1.4696   | 0.1514     | 9.70    | 0.0000      |
| relevanOthersUse     | 0.3415   | 0.1720     | 1.99    | 0.0471      |
| mcUseConflict        | -0.3835  | 0.1474     | -2.60   | 0.0093      |
| numFriends           | 0.3349   | 0.0828     | 4.04    | 0.0001      |

How much is the increase in the probability of mcUse if you acquire another friend?

# How account for dependencies through the network

Intuitively<sup>1</sup>, we would want the response of  $i$  and  $j$  **not** to be independent

$$\Pr(Y_i = 1, Y_j = 1 \mid Y_{-ij}) \neq \Pr(Y_i = 1 \mid Y_{-ij}) \Pr(Y_j = 1 \mid Y_{-ij})$$

If there is a tie from  $i$  to  $j$ ,  $x_{ij} = 1$ .

Suggesting a statistic

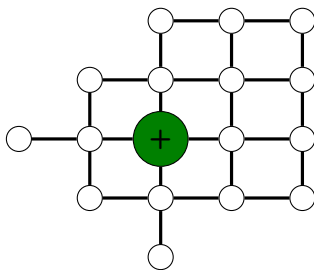
$$\sum_{i=1}^n \underbrace{y_i}_{\text{your success}} \underbrace{\sum_{j \neq i} y_j x_{ij}}_{\text{\#successful friends}}$$

---

<sup>1</sup>And this is what Robins et al., 2001, did

# Ising model (Besag, 1972)

Probability spin  $+$   $\approx$  # neighbours  $j \in N(i)$  with spin  $+$

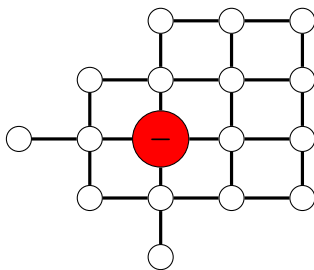


$$\Pr(Y_i = 1 | Y_{N(i)} = y_{N(i)}) \propto \exp\{\theta_1 + \theta_2 \sum_{j \in N(i)} y_j\}$$



# Ising model (Besag, 1972)

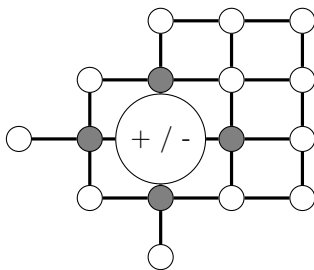
Probability spin  $+$   $\approx \#$  neighbours  $j \in N(i)$  with spin  $+$



$$\Pr(Y_i = 1 | Y_{N(i)} = y_{N(i)}) \propto \exp\{\theta_1 + \theta_2 \sum_{j \in N(i)} y_j\}$$

# Ising model (Besag, 1972)

Probability spin  $+$   $\approx$  # neighbours  $j \in N(i)$  with spin  $+$



$$\Pr(Y_i = 1 | Y_{N(i)} = y_{N(i)}) \propto \exp\{\theta_1 + \theta_2 \sum_{j \in N(i)} y_j\}$$

# Markov random fields for Social Networks

- ppl's' networks are not regular lattices
- ppl's' attitudes/behaviours also depend on SES, SEX, Education, etc



# Social dependence is messy

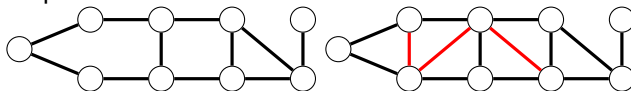
In Graphical models

Conditional independence graph:  $i \sim j$  unless

$$X_i \perp X_j | X_{V \setminus \{i,j\}}$$

each node represents one variable (with many observations)

some dependence structures are easier than others

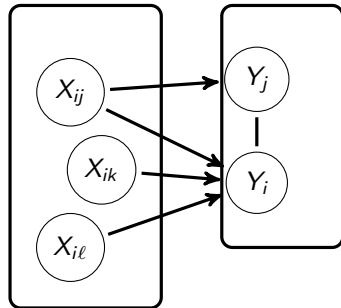


not decomposable

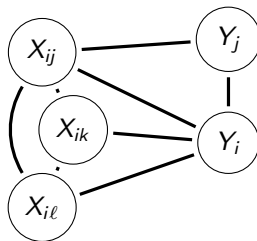
decomposable

# Adding dependence between outcomes

Network Block Attribute Block



(a)



(b)

**Figure:** Dependence graph (a) and Moral graph (b) of model with dependence between attributes that share tie-variables

# Deriving contagion statistics is non-trivial

To derive a non-trivial set of statistics use *realization-dependence* (Baddeley & Möller, 1989).

- Partial dependence graph  $\mathcal{Q}_{\mathcal{B}}$ , is a graph on  $\mathcal{V}_{-\mathcal{B}}$
- where  $\{i, j\} \in \mathcal{Q}_{\mathcal{B}}$  if
  - ✓ variables  $i$  and  $j$  are not conditionally independent conditional on variables  $\mathcal{V}_{-\mathcal{B}, i, j}$ ,
  - ✓ and all variables corresponding to the index set  $\mathcal{B}$  are zero.

In the model, the parameter for the statistic  $A \subset \mathcal{V}$  is non-zero only if  $A$  is a clique of  $\mathcal{M}$  and  $A$  is a clique of  $\mathcal{Q}_{\mathcal{B}}$  for **all**  $\mathcal{B}$ .

Daraganova (2009) - derived statistics



From this, and

- Making some Homogeneity assumptions and
- setting some higher-order statistics to zero,

we arrive at the following contagion model

$$p_{\theta}(\mathbf{y}|\mathbf{X}) = \exp \left\{ \theta_0 \sum_{i=1}^n y_i + \theta_{out} \sum_{i=1}^n y_i \sum_{j \neq i} x_{ij} + \theta_{in} \sum_{i=1}^n y_i \sum_{j \neq i} x_{ji} + \theta_{con} \sum_{i,j: i \neq yj} y_i y_j (x_{ij} + x_{ji}) - \psi(\theta) \right\}$$

This includes an interaction term similar to that of Besag's (1972) classic auto-logistic model but it is subtly different in the definition of the neighbourhood.

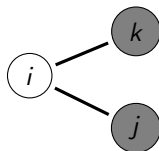
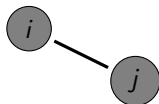
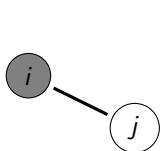
# Auto-Logistic Actor Attribute Model (ALAAM)

ALAAM defines a distribution on **attributes**  $\mathbf{y} \in \mathcal{Y} = \{0, 1\}^V$

ALAAM pmf

$$p_{\theta}(\mathbf{y}|\mathbf{X}) = \exp\{\theta^{\top} z(\mathbf{y}; \mathbf{X}) - \psi(\theta)\}$$

ERGM-like model for cross-sectional contagion, e.g.



$\sum_i y_i x_{i+}$  (degree)     $\sum_{i,j} y_i y_j x_{ij}$  (contagion)     $\sum_{i,j} y_i y_k x_{ij} x_{jk}$  (indirect contagion)



# The network activity ALAAM - social influence

## Example (Modern contraceptive use in rural Kenya (cont.))

### Estimated ALAAM

|                      | Posterior |       | 95% CI |        |
|----------------------|-----------|-------|--------|--------|
|                      | Estimate  | sd    | 0.025  | 0.975  |
| intercept            | -0.762    | 0.291 | -1.273 | -0.188 |
| contagion            | 0.457     | 0.076 | 0.303  | 0.592  |
| Age                  | -0.049    | 0.007 | -0.063 | -0.035 |
| Female               | -1.091    | 0.178 | -1.461 | -0.747 |
| HasChildren          | 1.710     | 0.233 | 1.240  | 2.154  |
| relevanOthersApprove | 1.473     | 0.165 | 1.140  | 1.802  |
| relevanOthersUse     | 0.353     | 0.179 | -0.005 | 0.697  |
| mcUseConflict        | -0.359    | 0.164 | -0.678 | -0.026 |

How much is the increase in the probability of mcUse if your friend uses?

# The network activity ALAAM - social influence

A closer look at the pmf

$$p(\mathbf{y} \mid \mathbf{X}) = \exp\{\theta^\top z(\mathbf{y}; \mathbf{X}) - \underbrace{\psi(\theta)}_{\text{norm. const.}}\} = \frac{e^{\theta^\top z(\mathbf{y}, \mathbf{X})}}{\underbrace{\sum_{\mathbf{y} \in \mathcal{X}} e^{\theta^\top z(\mathbf{y}, \mathbf{X})}}_{2^n \text{ terms}}}$$

We can **only** evaluate *conditional* probabilities

$$\Pr(Y_i = 1 \mid \mathbf{X}, \mathbf{y}_{-i}) = \frac{e^{\theta^\top z(\mathbf{y}^{i+}, \mathbf{X})}}{e^{\theta^\top z(\mathbf{y}^{i+}, \mathbf{X})} + e^{\theta^\top z(\mathbf{y}^{i-}, \mathbf{X})}}$$

where  $\mathbf{y}^{i+}$  is  $\mathbf{y}$  with  $y_i = 1$ , and  $\mathbf{y}^{i-}$  is  $\mathbf{y}$  with  $y_i = 0$



## Markov chain Monte Carlo



# Simulating from likelihood

We cannot evaluate likelihood for any  $\theta$ , but for any  $\theta$  we can simulate  $Y_i$  given  $y_1, \dots, y_{i-1}, y_{i+1}, \dots, y_n$  using probabilities

$$\text{logit} \left\{ \Pr_{\theta}(Y_i = 1 | \mathbf{y}_{-i}, \mathbf{X}) \right\} = \theta^{\top} \{ z(\mathbf{y}^{i+}, \mathbf{X}) - z(\mathbf{y}^{i-}, \mathbf{X}) \}$$

giving us samples from

$$\mathbf{y} \mid \mathbf{X}, \theta$$

We will use this for

- estimation, and
- goodness-of-fit (GOF)

MPNet uses samples in stochastic approximation for MLE



# Simulating from likelihood: Metropolis algorithm

Initialising in vector  $\mathbf{y} := \mathbf{y}_0$ , in each iteration  $t$

- 1 Pick  $i \in V$  at random
- 2 Propose to set  $y_i := 1 - y_i$
- 3 Accept and set  $\mathbf{y}_t := \Delta_i \mathbf{y}$ , with probability

$$\min \left\{ 1, \exp\{\theta^\top [z(\Delta_i \mathbf{y}, \mathbf{X}) - z(\mathbf{y}, \mathbf{X})]\} \right\}$$

- 4 Otherwise set  $\mathbf{y}_t := \mathbf{y}_{t-1}$

This gives us a sequence

$$\underbrace{\mathbf{y}_0, \mathbf{y}_1, \dots, \mathbf{y}_k}_{\text{first } k \text{ will remember } \mathbf{y}_0}, \overbrace{\mathbf{y}_{k+1}, \dots, \mathbf{y}_{T+1}, \mathbf{y}_T}^{\text{a dependent sample}}$$

For sufficiently large burnin  $k$ ,  $\mathbf{y}_{k+1}$  a draw from model.



# MCMC for un-normalized distributions

**MCMC:** Sample  $\theta^{(0)}, \theta^{(1)}, \dots$  from  $\pi(\theta)$  by

- propose update  $\theta^{(t)}$  to  $\theta^*$   $q(\theta^*|\theta^{(t)})$
- set  $\theta^{(t+1)} := \theta^*$  w.p.  $\min\{1, H\}$

$$H = \frac{\pi(\theta^*)}{\pi(\theta^{(t)})} \frac{q(\theta^{(t)}|\theta^*)}{q(\theta^*|\theta^{(t)})}$$

(Works when  $\pi(\theta) = f(\theta)/c(\theta)$  and  $c(\theta)$  intractable)



For our target distribution  $\pi(\theta|z)$

$$H = \frac{\exp\{\theta^{*\top} z(\mathbf{y}; \mathbf{X}) - \psi(\theta^*)\} \pi(\theta^*)}{\exp\{\theta^{(t)\top} z(\mathbf{y}; \mathbf{X}) - \psi(\theta^{(t)})\} \pi(\theta^{(t)})} \frac{q(\theta^{(t)}|\theta^*)}{q(\theta^*|\theta^{(t)})}$$

normalising constant  $\psi(\cdot)$  of *likelihood* cannot be evaluated  
(*model is doubly intractable*)

# Solution to double intractability

Approximate  $\hat{\lambda}(\theta, \theta^*) \approx \exp\{\psi(\theta) - \psi(\theta^*)\}$

- off-line importance sample (Koskinen, 2004)
- 'exact' auxiliary variable-based online importance sample with sample size of 1 - (Møller et al., 2006)
- 'exact' online (linked) path sampler auxiliary variable (Koskinen, 2008; Koskinen, 2009)
- online self-tuning auxiliary variable (Murray et al., 2006)  
[Approximate Exchange Algorithm]

ERGO: we can obtain posterior for  $\theta$  when  $y$  is observed





# Monitoring performance of MCMC

Ideally, in our MCMC sample

$$\theta^{(0)}, \theta^{(1)}, \dots, \theta^{(M)}$$

the samples points are independent draws

$$\theta^{(m)} \stackrel{iid}{\sim} \pi(\theta|\mathbf{y}, \mathbf{X})$$

so that we use Monte Carlo estimators

$$\hat{E}(\theta|\mathbf{y}, \mathbf{X}) = \bar{\theta} = \frac{1}{M} \sum_{m=1}^M \theta^{(m)}, \text{ and } \widehat{Cov}(\theta|\mathbf{y}, \mathbf{X}) = \frac{1}{M} \sum_{m=1}^M (\theta^{(m)} - \bar{\theta})(\theta^{(m)} - \bar{\theta})^\top$$

as well as approximate probabilities  $\Pr(\theta \in C)$



# Monitoring performance of MCMC - trace plots

In plots, *trace plots*, of

$$\theta^{(0)}, \theta^{(1)}, \dots, \theta^{(M)}$$

we should **not** see any

- trend/drift (independence of starting point)
  - ▶ select the number of initial iterations to discard - burnin
- serial correlation (good mixing)
  - ▶ space out sample points  $\theta^{(k)}, \theta^{(2k)}, \theta^{(3k)}, \dots$  - thinning of sample



# Monitoring performance of MCMC - SACF & ESS

The *sample autocorrelation function* (**SACF**) measures serial correlation between sample points

$$\theta^{(m-k)}, \theta^{(m)}$$

at different lags  $k$

If SACF at lag  $k$  is low, say 30 (SIC?), then taking every  $k$ 'th sample point will yield an approximately independent sample

The *effective sample size* (**ESS**) tells us roughly how many independent sample points we have

## Improving mixing

In our implementation the proposal distribution in each iteration

$$\theta^* \mid \theta^{(t)} \sim N(\theta^{(t)}, \Sigma_p)$$

SACF can be lowered and mixing improved through improved  $\Sigma_p$ .

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## Goodness-of-fit



# Goodness-of-fit (GOF)

Once we have a draw

$$\theta^{(0)}, \theta^{(1)}, \dots, \theta^{(M)}$$

from  $\pi(\theta|\mathbf{y})$ , we can generate draws

$$\mathbf{y}^{(0)}, \mathbf{y}^{(1)}, \dots, \mathbf{y}^{(M)}$$

each from

$$p_{\theta^{(m)}}(\mathbf{y}^{(m)}|\mathbf{X})$$

## GOF evaluation

If

$$\mathbf{y}^{(0)}, \mathbf{y}^{(1)}, \dots, \mathbf{y}^{(M)}$$

are 'similar' to  $\mathbf{y}$ , then model has good fit

## Picking the 'best' model



The deviance is defined as minus twice the log likelihood

$$D(\boldsymbol{\theta}) = -2 \log[p_{\boldsymbol{\theta}}(\mathbf{y}|\mathbf{X})].$$

Aitkin et al. (2017) graphical comparison of models can be done through comparing the posterior distribution of the deviance

Assume a sample

$$\boldsymbol{\theta}_0, \boldsymbol{\theta}_1, \dots, \boldsymbol{\theta}_T$$

Calculate the deviance  $D(\boldsymbol{\theta}_t)$  for the parameters in your posterior.

# Posterior deviance: important

We *cannot* evaluate log likelihood

$$p_{\theta}(\mathbf{y}|\mathbf{X}),$$

because of  $\psi(\theta)$ .

But for pairs  $\tilde{\theta}$  and  $\theta$ , we can approximate  $\hat{\lambda}(\theta, \tilde{\theta}) \approx \exp\{\psi(\theta) - \psi(\tilde{\theta})\}$ .

Intuition: for bridges  $\tilde{\theta} = \theta^{(0)}, \theta^{(1)}, \dots, \theta^{(M)} = \theta$ , we draw

$$\mathbf{y}_0^{(j)}, \mathbf{y}_{2k}^{(j)}, \dots, \mathbf{y}_{3k}^{(j)}, \mathbf{y}_{4k}^{(j)}, \dots, \mathbf{y}_{Tk}^{(j)} \sim p_{\theta^{(j)}}(\mathbf{y} | \mathbf{X})$$

and use<sup>2</sup>  $\bar{\mathbf{z}}^{(j)} = \frac{1}{T} \sum \mathbf{z}(\mathbf{y}_t^{(j)}, \mathbf{X})$  to get estimate

$$\hat{\lambda}(\theta, \tilde{\theta}) \approx \exp\{\psi(\theta) - \psi(\tilde{\theta})\}$$

**NB:** Sensitive to  $T$  and thinning  $k$  - samples  $\{\mathbf{y}_t^{(j)}\}$  have to be good

---

<sup>2</sup>Requires a bit more thought ...



Using the posterior distribution of the deviance, we can calculate

$$DIC = E[D(\boldsymbol{\theta})] + V(D(\boldsymbol{\theta}))/2$$

Models with **smaller** DIC preferred to models with **LARGER** DIC

## Missing outcomes

# Missing data (cp Bayesian data augmentation for ERGM)

Under assumption of Missing at Random (MAR)

Define the missing data mechanism  $f(I|y, \phi)$ , where

$$I_i = \begin{cases} 1, & \text{if response } y_i \text{ is unobserved for } i \\ 0, & \text{else} \end{cases}$$

update (impute) missing response by toggling and accepting w.p.

$$\min \left[ 1, \exp\{\theta^\top (z(\Delta_i y, x) - z(y, x))\} \frac{f(I|\Delta_i y, \phi)}{f(I|y, \phi)} \right]$$

where  $\Delta_i y$  is  $y$  with element  $i$  toggled and set to  $1 - y_i$ .

Update  $\phi$ , with MH-updating and Hastings ratio

$$\min \left\{ 1, \frac{f(I|y, \phi^*)\pi(\phi^*)}{f(I|y, \phi)\pi(\phi)} \right\}.$$



# Missing data (cp Bayesian data augmentation for ERGM)

In the actual estimation, simply define

$$y_i = \begin{cases} 1, & \text{if response } y_i = 1 \text{ is unobserved for } i \\ 0, & \text{if response } y_i = 0 \text{ is unobserved for } i \\ NA, & \text{if response is missing for } i \end{cases}$$

Sampling will return draws

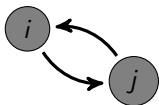
$$(\theta^{(0)}, \mathbf{y}_{miss}^{(0)}), (\theta^{(1)}, \mathbf{y}_{miss}^{(1)}), \dots, (\theta^{(M)}, \mathbf{y}_{miss}^{(M)})$$

# More complicated contagion effects

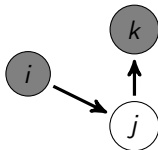


# More elaborate effects

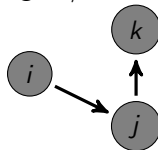
A number of more elaborate forms of contagion/influence are admissible



reciprocal



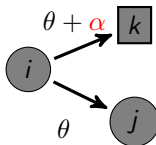
indirect



reinforced indir

Interaction:

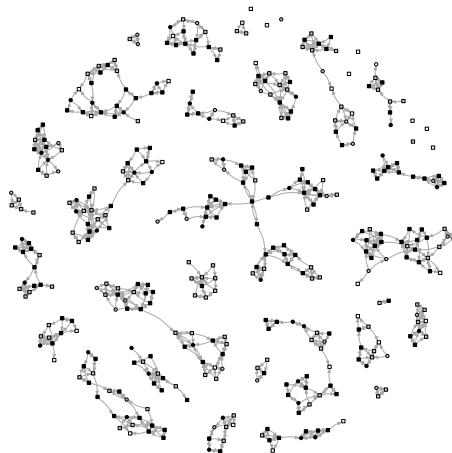
influence from some nodes can be  $\theta$  and for others  $\theta + \alpha$



Stockholm Birth Cohort (SBC) cohort study, Stockholm Metropolitan area (Stenberg et al., 2006; Stenberg et al. 2007).

- best-friend network with a cap of three nominations (May 1966)
- Let  $y$  be indicators  $y_i = 1$  of whether pupils  $i$  said that they **intended to proceed to higher secondary school**, and  $y_i = 0$  otherwise (see Koskinen and Stenberg, 2012)
- Here: 19 school classes, six of which are from a school in a suburb in the south of Stockholm and the rest are from three inner-city schools
- The proportion of **missing** entries range from 0 to 0.286





**Figure:** Bffs in 4 schools. Squares (girl) and circles (boys), and outcome black ( $y_i = 1$ ) grey ( $y_i = 0$ ), and white for missing.



# More elaborate effects - interaction example

## Example (Simple contagion of intention to go to higher secondary school)

|                 | mean  | sd   | ESS    | SACF 10 | SACF 30 | 2.5 perc | 97.5 perc |
|-----------------|-------|------|--------|---------|---------|----------|-----------|
| intercept       | -9.67 | 1.11 | 178.03 | 0.68    | 0.32    | -11.83   | -7.51     |
| contagion       | 0.16  | 0.10 | 183.10 | 0.68    | 0.32    | -0.04    | 0.35      |
| indegree        | -0.07 | 0.11 | 183.55 | 0.67    | 0.32    | -0.29    | 0.13      |
| sex             | -0.09 | 0.29 | 134.35 | 0.70    | 0.39    | -0.66    | 0.47      |
| family attitude | 0.48  | 0.09 | 164.22 | 0.70    | 0.32    | 0.33     | 0.65      |
| marks           | 0.99  | 0.15 | 168.66 | 0.68    | 0.32    | 0.69     | 1.28      |
| social class 1  | 0.59  | 0.32 | 198.40 | 0.66    | 0.24    | -0.06    | 1.19      |

**Table:** Posterior summaries for model with controls estimated for contagion-model for progression to upper-secondary school in SBC (thinned sample of 10,000 iterations, taking every 20th iteration, with burnin of 1000)

# More elaborate effects - interaction example

## Example (Contextual contagion of intention to go to higher secondary school)

|                 | mean   | sd   | ESS    | SACF 10 | SACF 30 | 2.5 perc | 97.5 perc |
|-----------------|--------|------|--------|---------|---------|----------|-----------|
| intercept       | -10.13 | 1.19 | 168.32 | 0.76    | 0.44    | -12.81   | -8.04     |
| contagion       | 0.24   | 0.12 | 143.31 | 0.72    | 0.39    | 0.02     | 0.48      |
| indegree        | -0.08  | 0.12 | 122.80 | 0.75    | 0.41    | -0.33    | 0.13      |
| sex             | -0.09  | 0.28 | 126.04 | 0.76    | 0.45    | -0.69    | 0.47      |
| family attitude | 0.48   | 0.08 | 140.26 | 0.72    | 0.38    | 0.34     | 0.65      |
| marks           | 1.01   | 0.14 | 265.08 | 0.72    | 0.40    | 0.76     | 1.31      |
| composition     | 0.91   | 0.55 | 137.33 | 0.74    | 0.39    | -0.25    | 1.97      |
| social class 1  | 0.57   | 0.34 | 143.59 | 0.73    | 0.37    | -0.07    | 1.21      |
| contagion int   | -0.21  | 0.16 | 152.15 | 0.72    | 0.37    | -0.51    | 0.11      |

**Table:** Posterior summaries for model with controls estimated for contagion-model for progression to upper-secondary school in SBC (thinned sample of 10,000 iterations, taking every 20th iteration, with burnin of 1000) with social class interacted with contagion

## Specifying proper priors



# Further complications



# Further topics: topics

- Missing **NOT** at random
- Missing network ties
- Marginal effects
- Multilevel ALAAM
- Multivariate ALAAM

