

# Stochastic Actor Oriented Models

# Coevolution of Networks and Behaviors

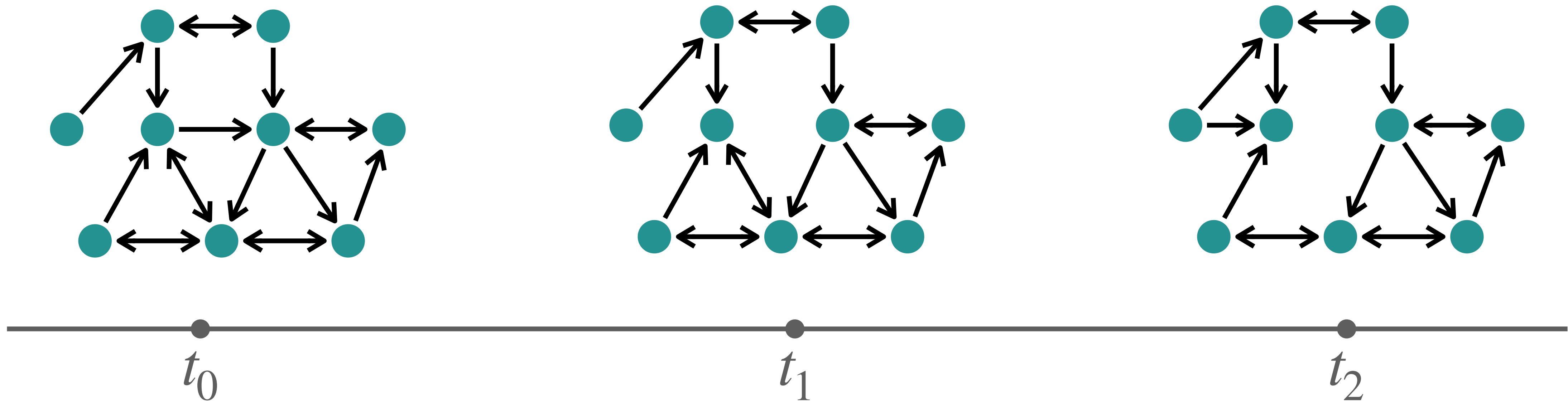
distinguishing between influence and selection

⇒ **Stochastic Actor Oriented Models (SAOMs)**

after this session we should have sufficient grasp of the basic assumptions of the SAOM to

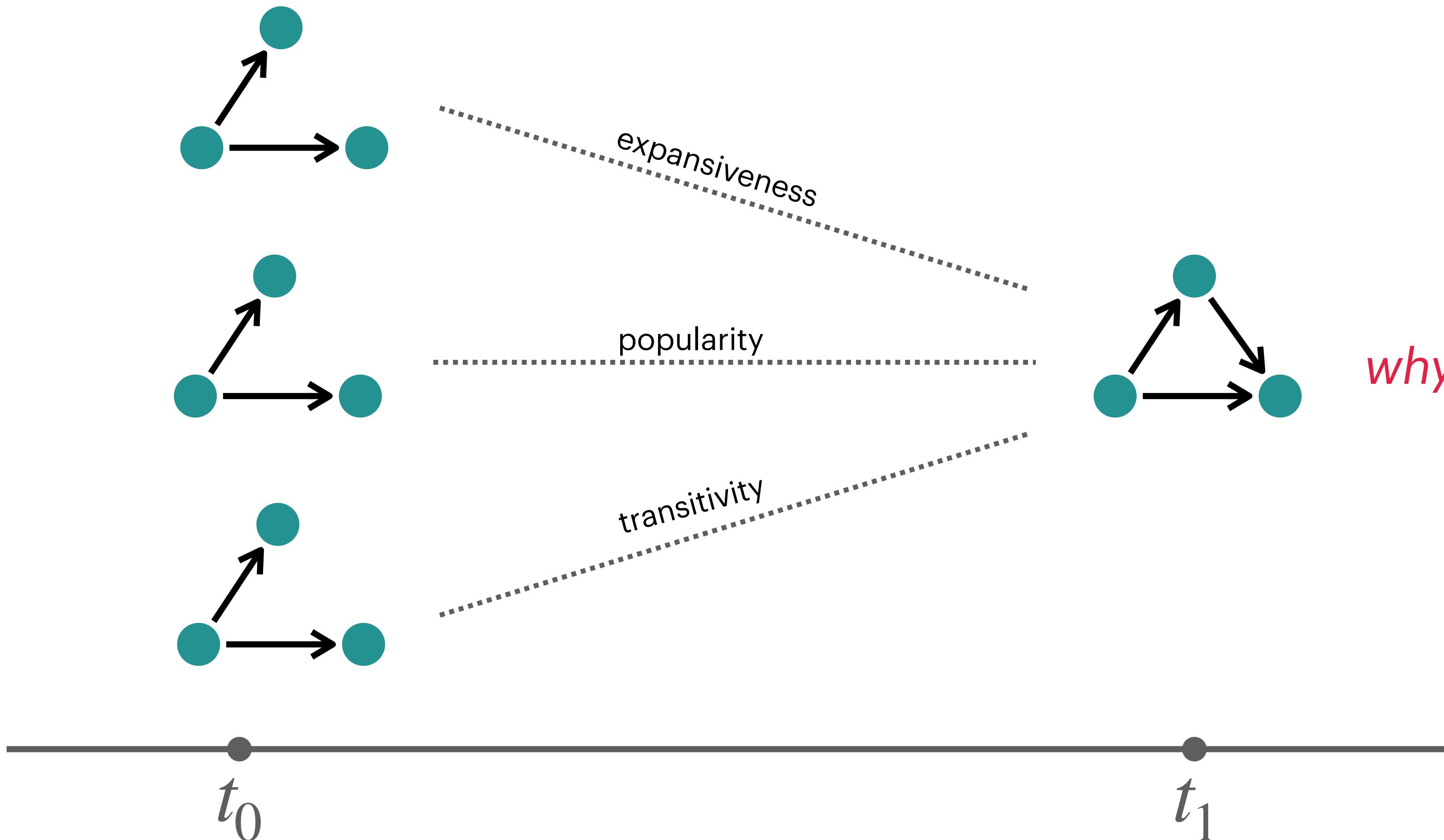
- ▶ understand what the model does
- ▶ interpret output

# network dynamics

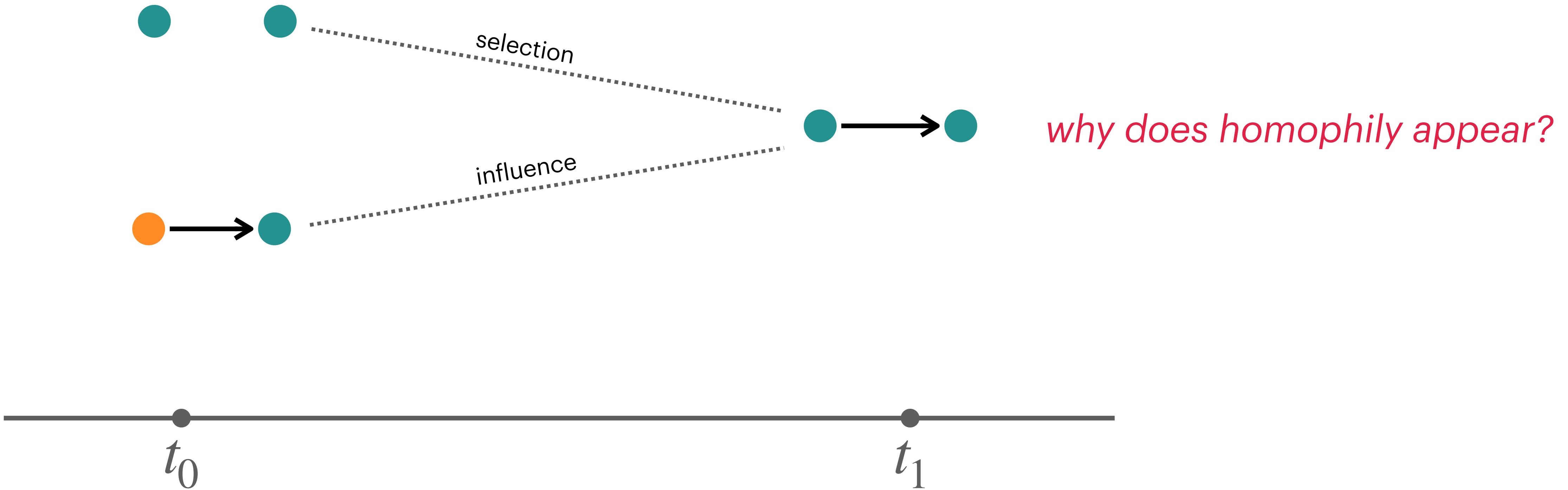


networks are dynamic by nature:  
the observed networks are the results of change over time  
ties can be created, deleted or maintained

# network dynamics



# network dynamics



structure and individual characteristics change over time  
*in what order though?*

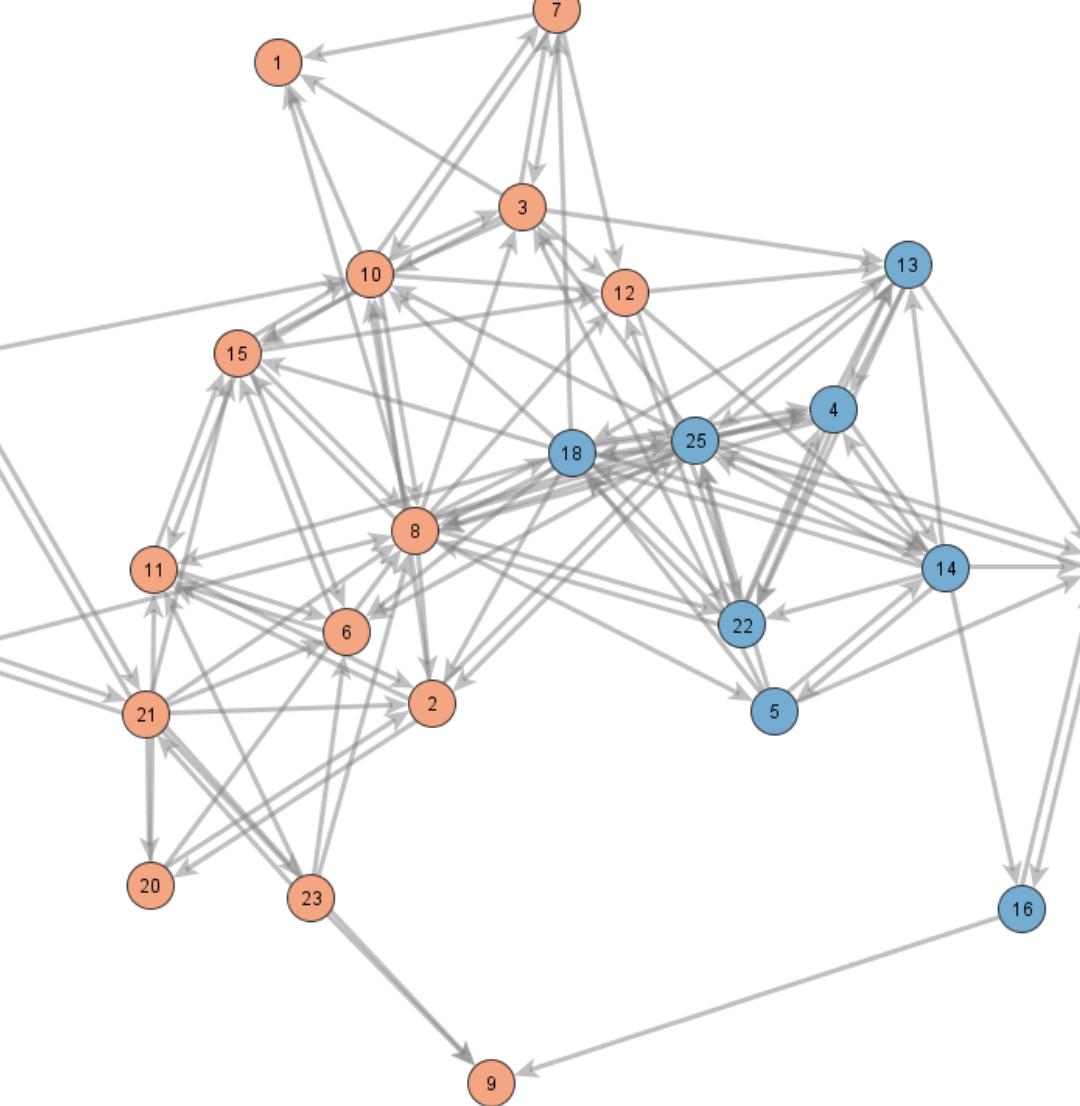
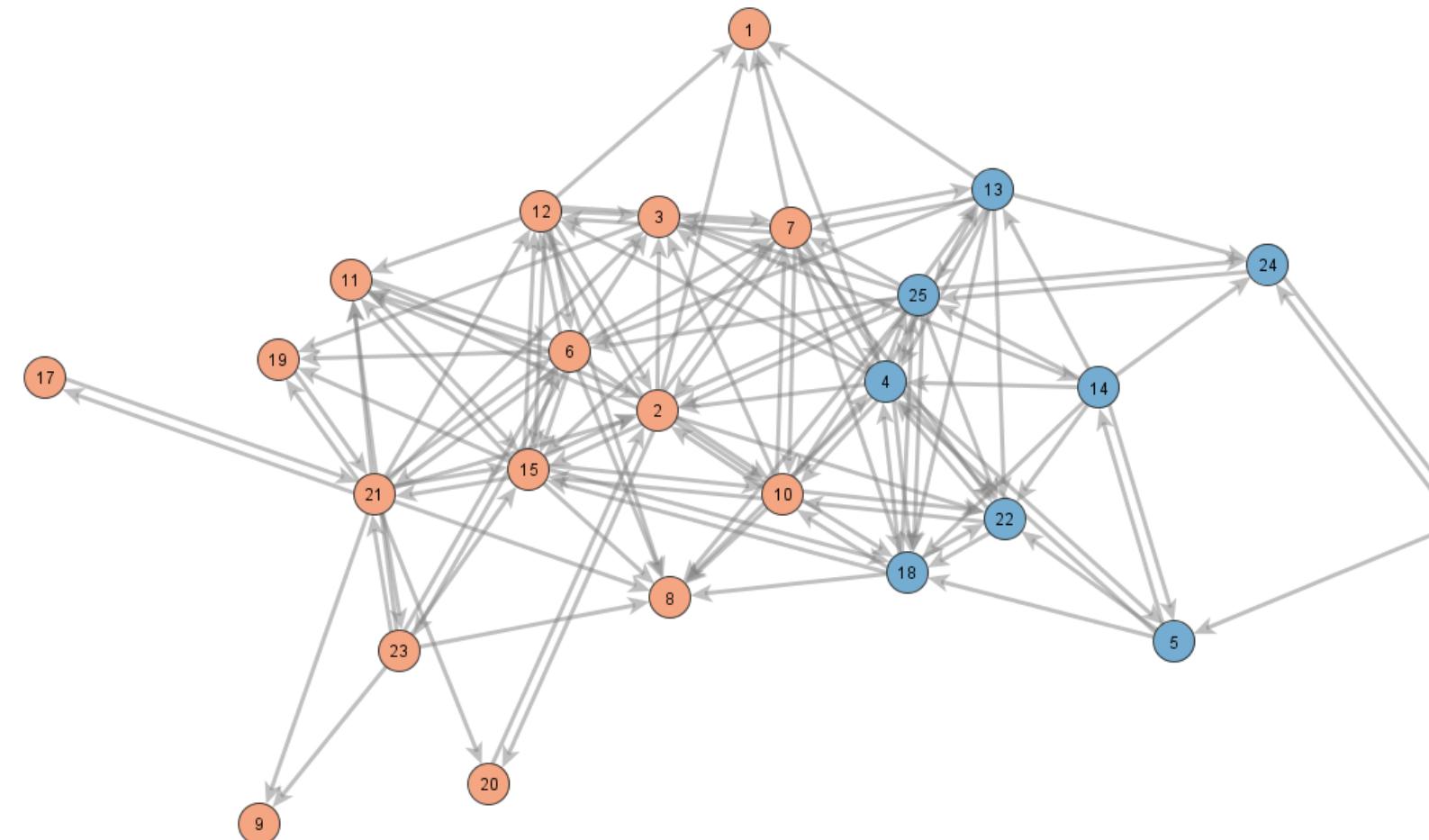
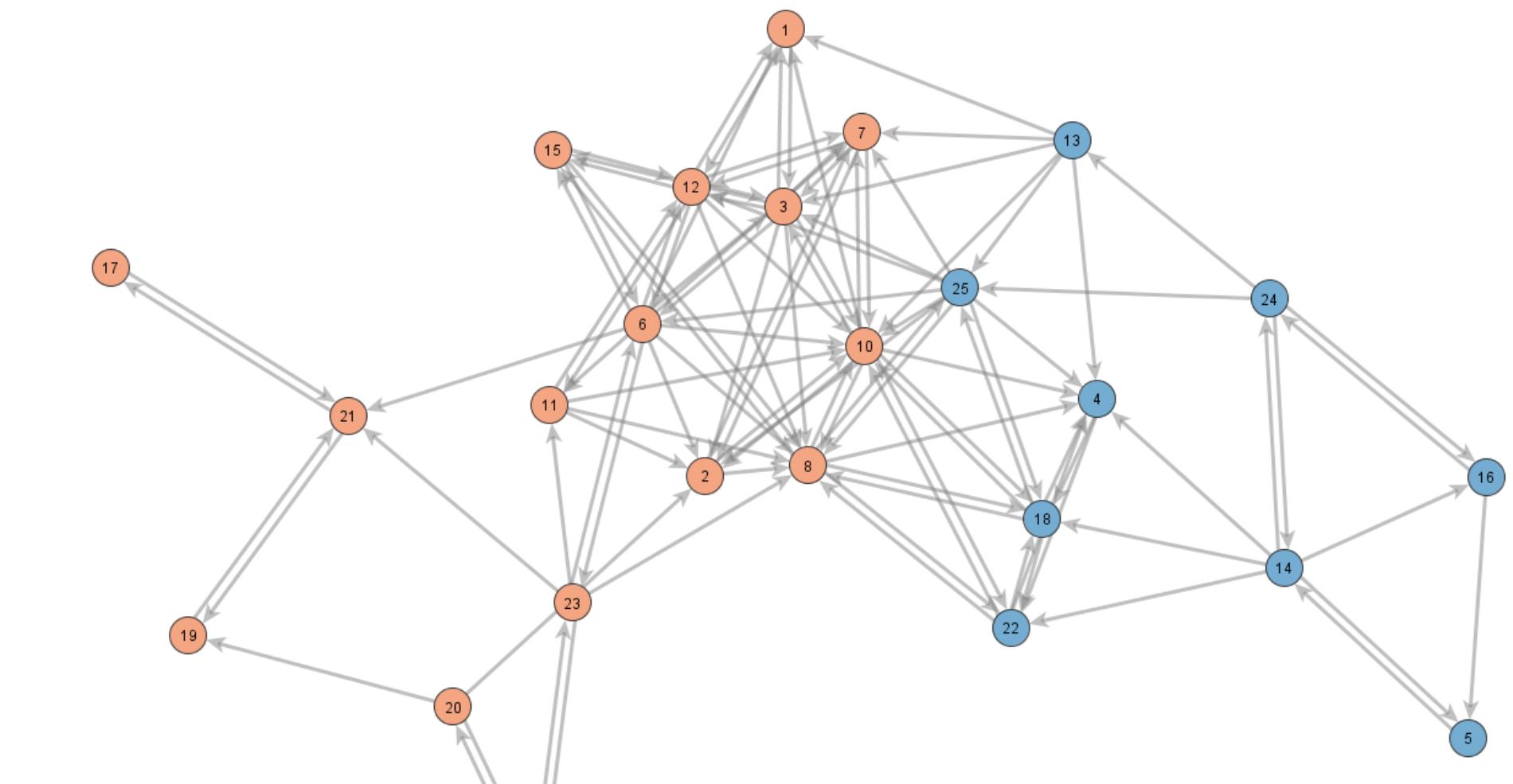
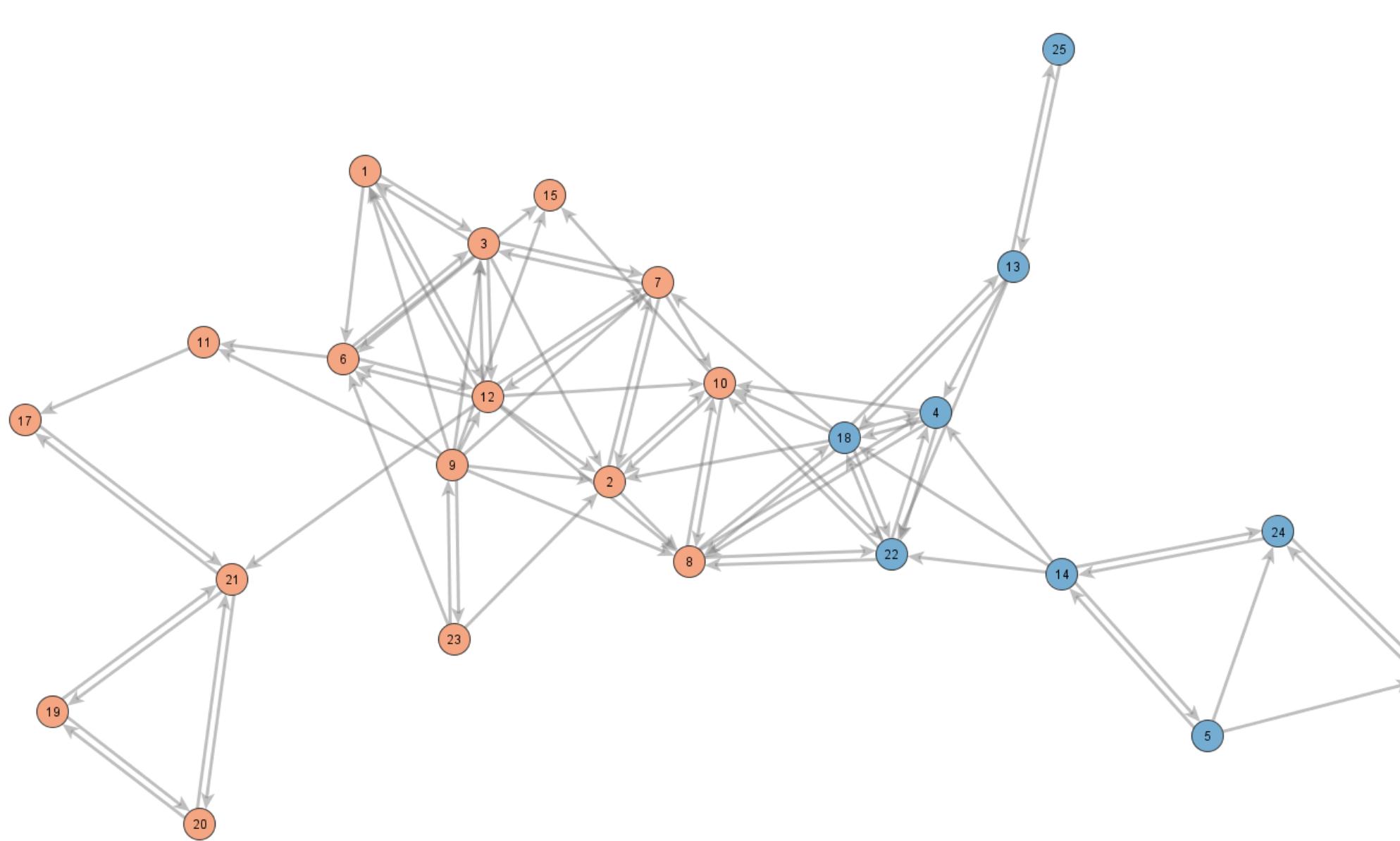
# network dynamics

Questions:

1. how frequently do actors change ties?
2. what are the reasons that lead to a tie change?
3. how might the network appear in the future?

**how can we model network evolution over time?**

# A. Knecht (2008): "Friendship Selection and Friends' Influence"

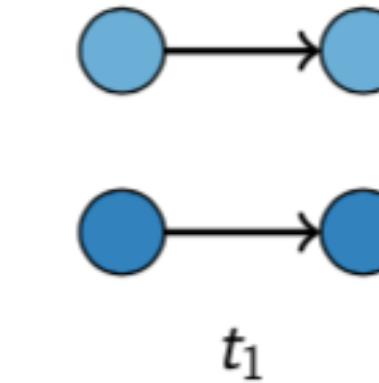
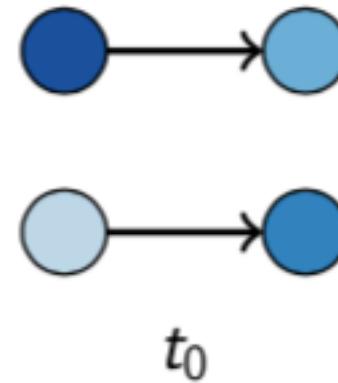


four time points in the pupils' first year at secondary school (color gender)

# A. Knecht (2008): "Friendship Selection and Friends' Influence"

is there any tendency in friendship formation

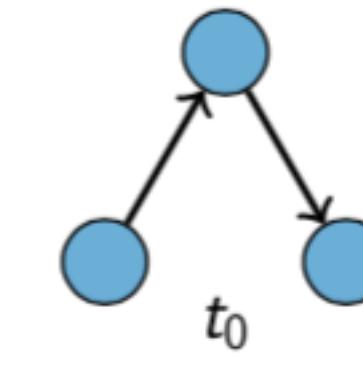
- towards reciprocity?



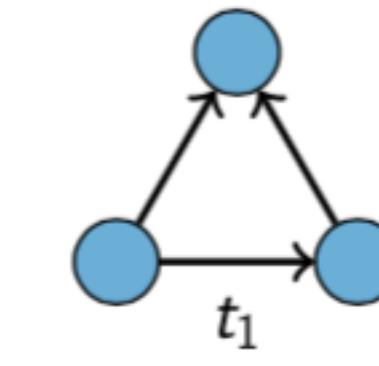
$t_0$

$t_1$

- towards transitivity?



$t_0$

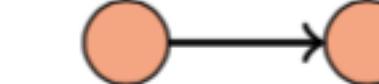


$t_1$

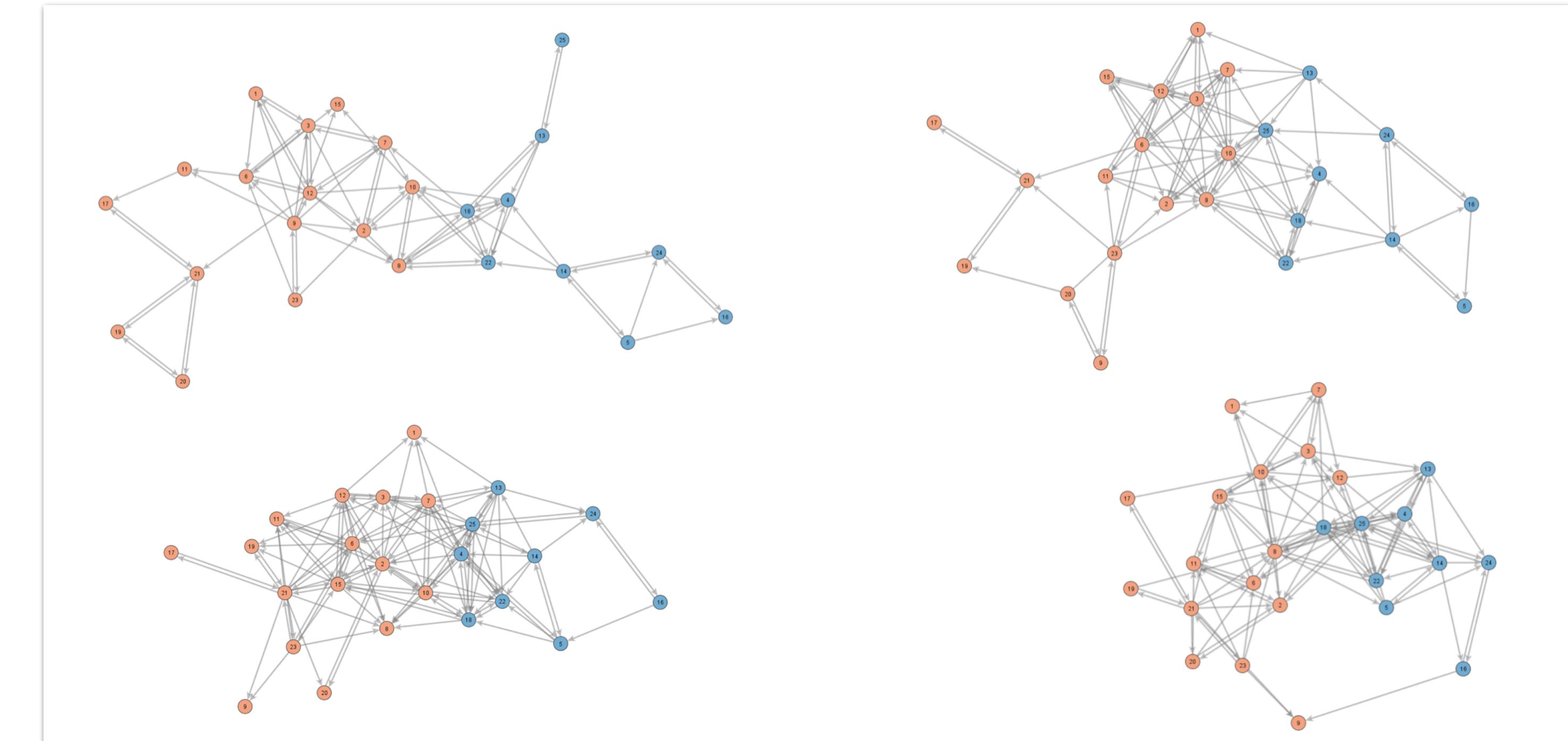
- towards gender homophily?



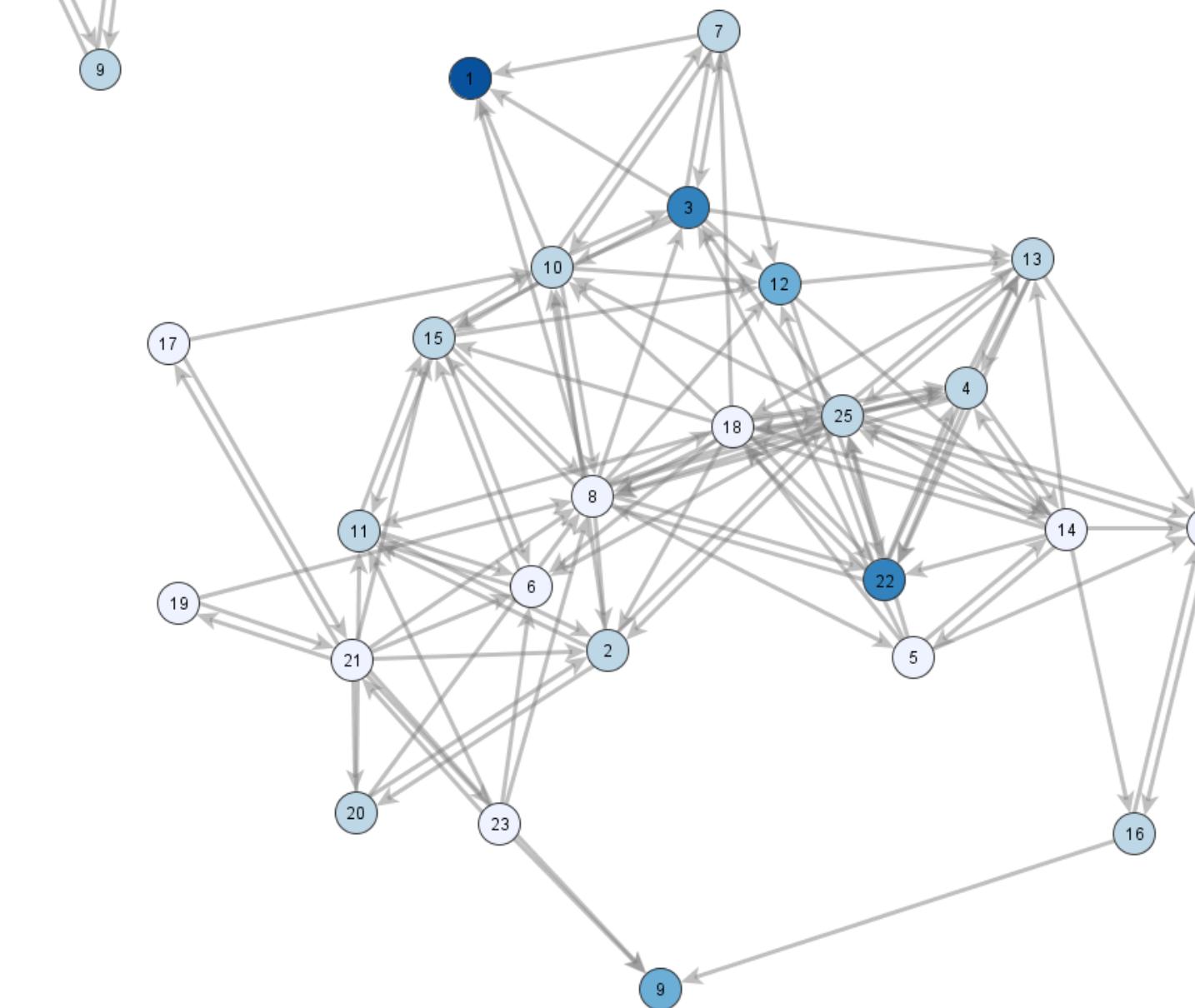
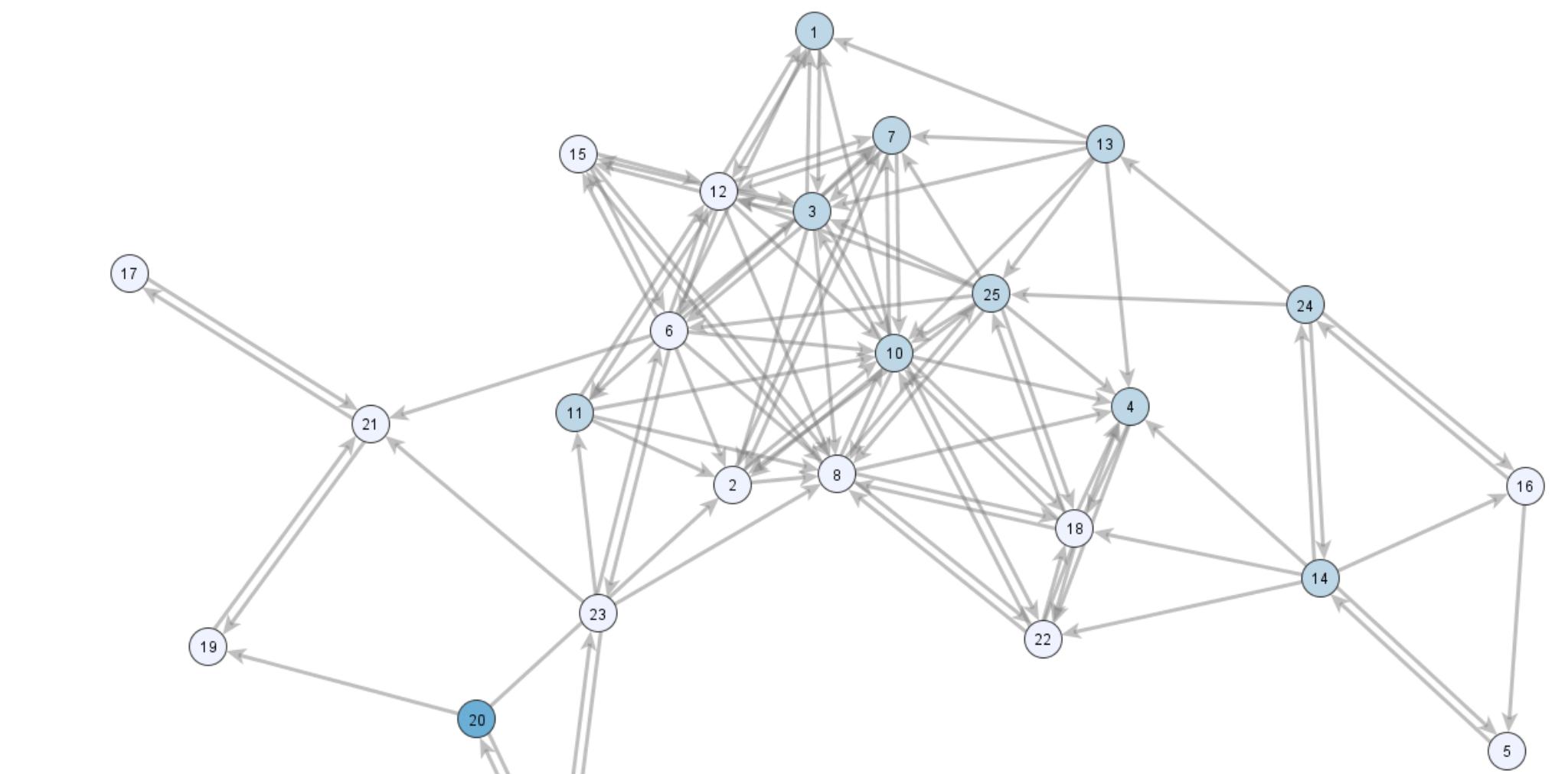
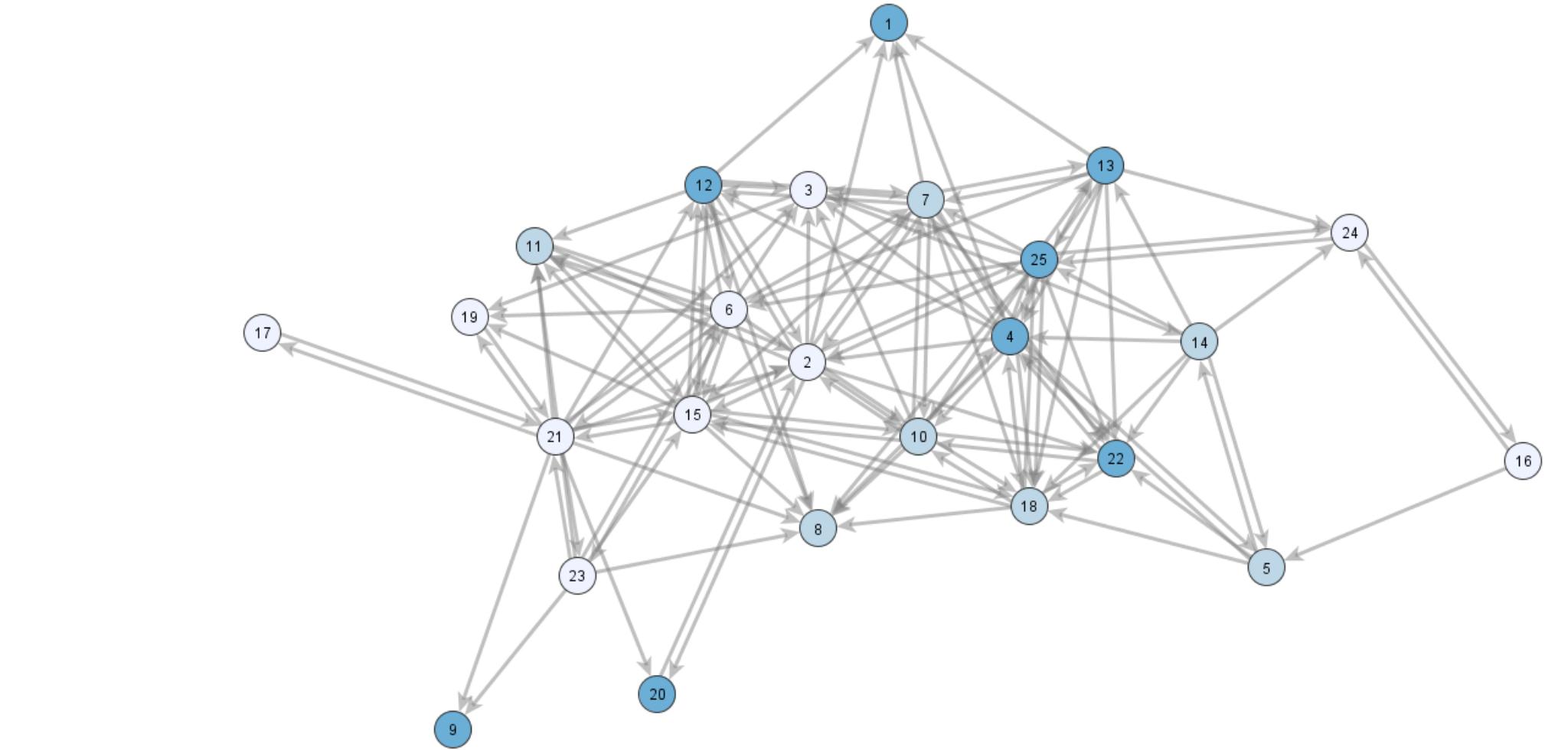
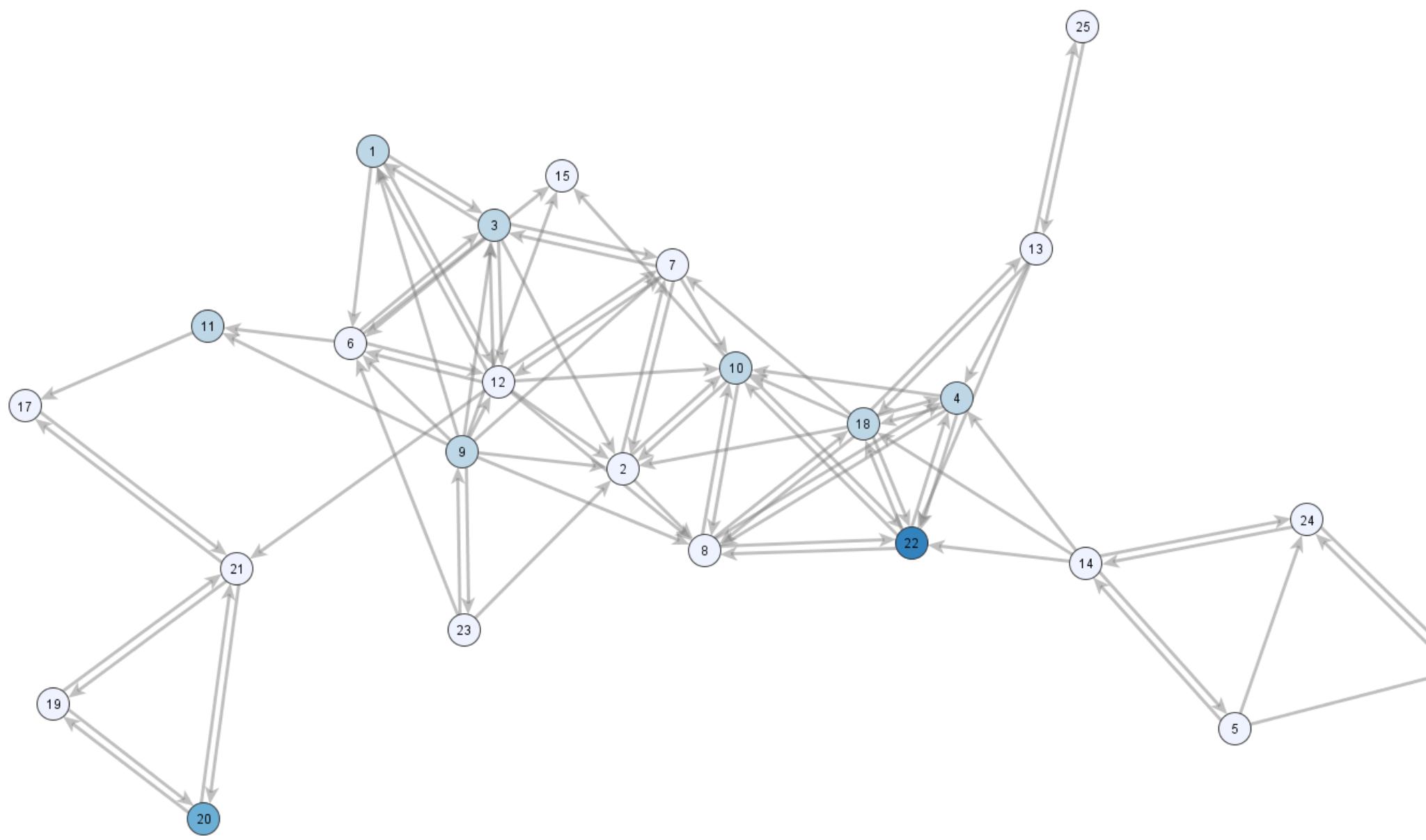
$t_0$



$t_1$



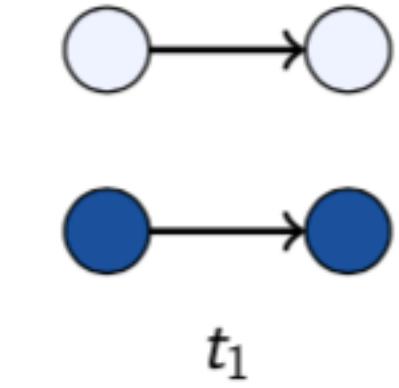
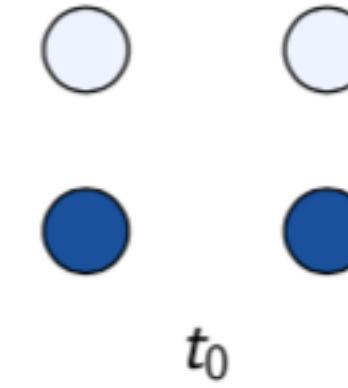
# A. Knecht (2008): "Friendship Selection and Friends' Influence"



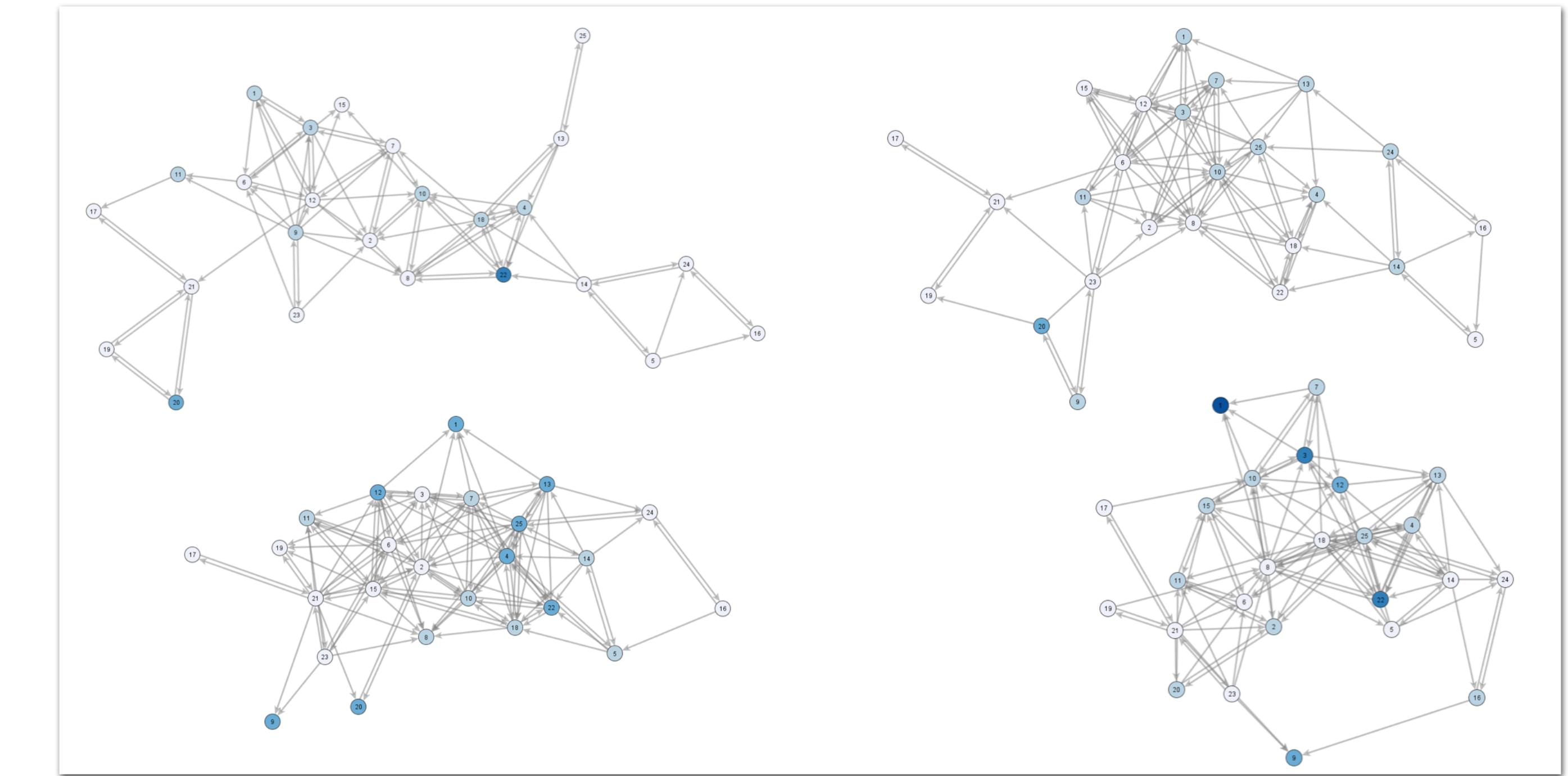
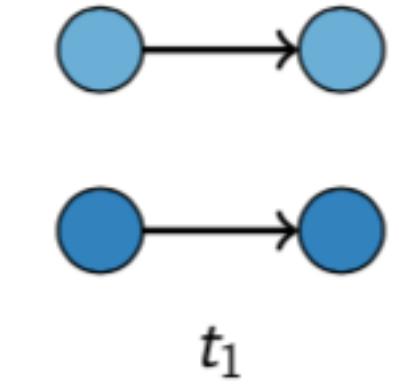
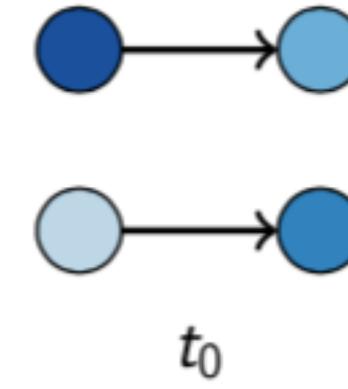
four time points in the pupils' first year at secondary school (color delinquency)

# A. Knecht (2008): "Friendship Selection and Friends' Influence"

- is there social selection?



- is there social influence?



# Networks Models for Longitudinal Data

- Stochastic actor-oriented models (SAOMs)
- Temporal exponential random graph models (TERGMS and STERGMs)

Aim is to explain network evolution as a result of

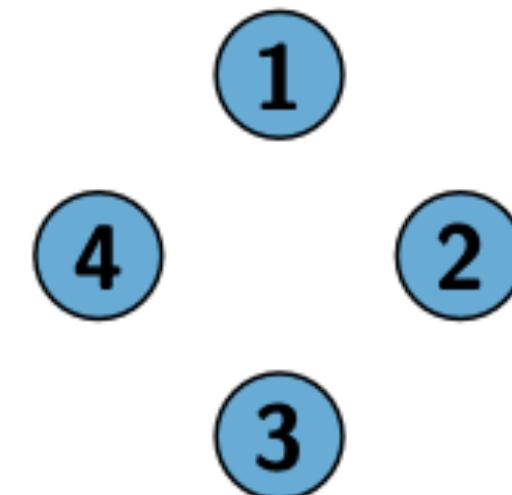
- **endogenous variables:**  
structural effects depending on the network only  
(e.g. reciprocity, transitivity, etc.)
  - **exogenous variables:**  
actor-dependent and dyadic-dependent features  
(e.g. effect of an attribute on the existence of a tie)
- simultaneously.

Network evolution is the outcome of a continuous-time Markov chain,  
ties are formed as a reaction to the existence of other ties.

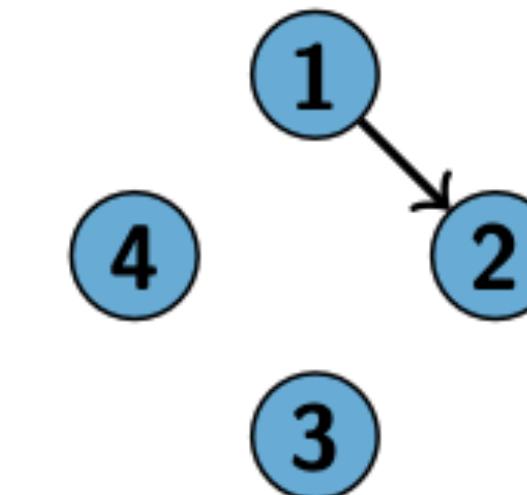
# Continuous-Time Markov chain

The finite set of all possible adjacency matrices defined on  $2^{n(n-1)}$

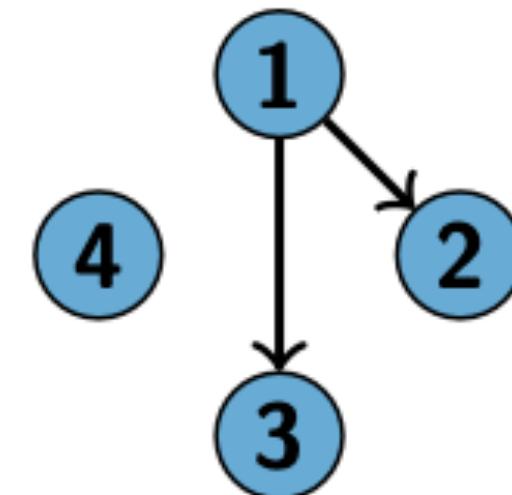
## Example



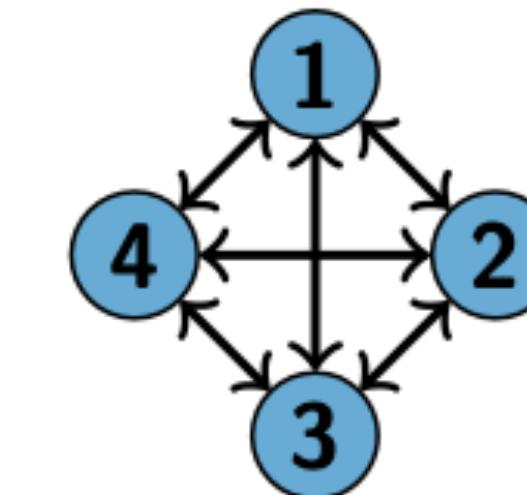
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0



0	1	0	0
0	0	0	0
0	0	0	0
0	0	0	0



0	1	1	0
0	0	0	0
0	0	0	0
0	0	0	0

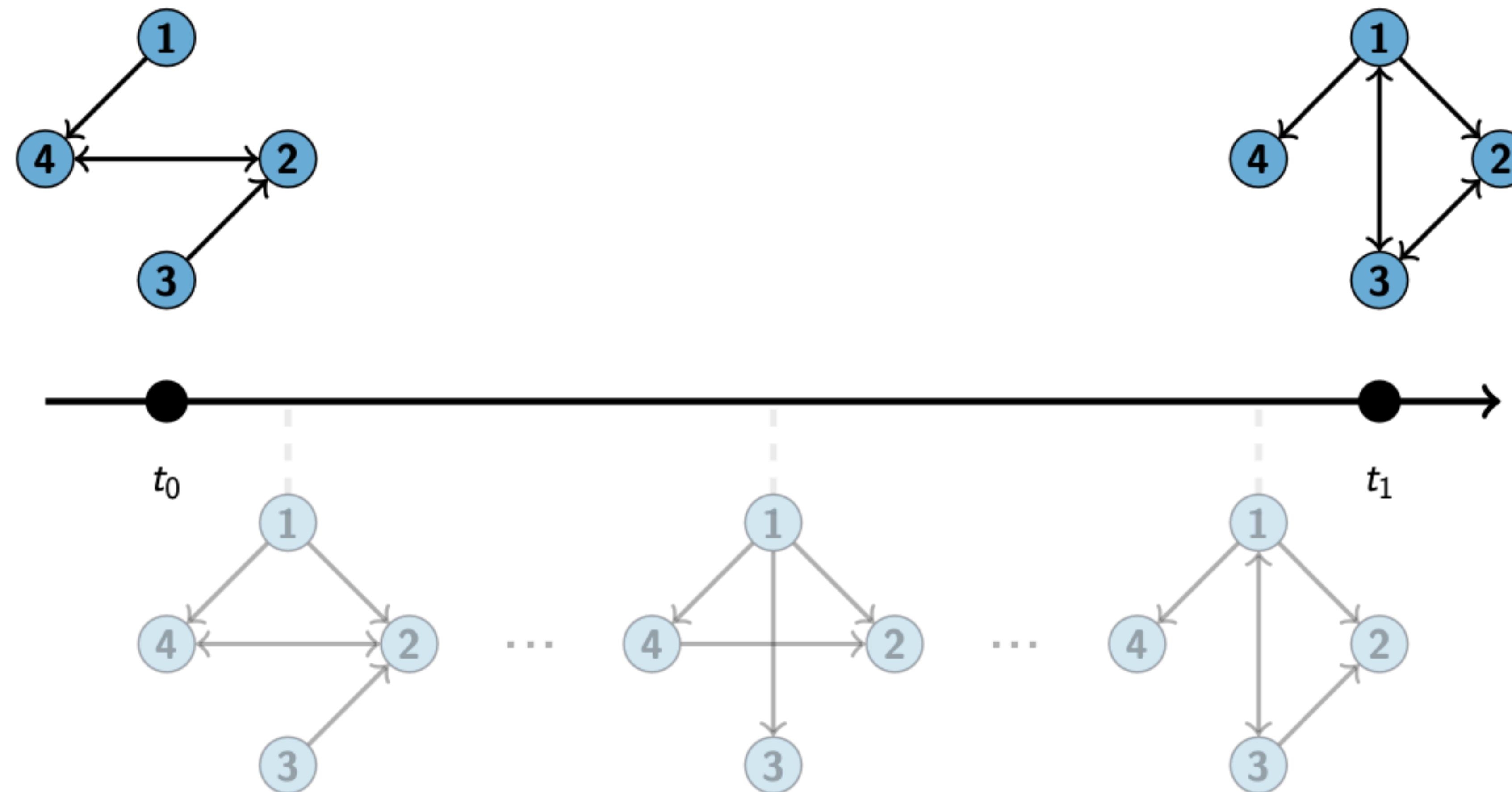


0	1	1	1
1	0	1	1
1	1	0	1
1	1	1	0

# Continuous-Time Markov chain

Continuous-time process

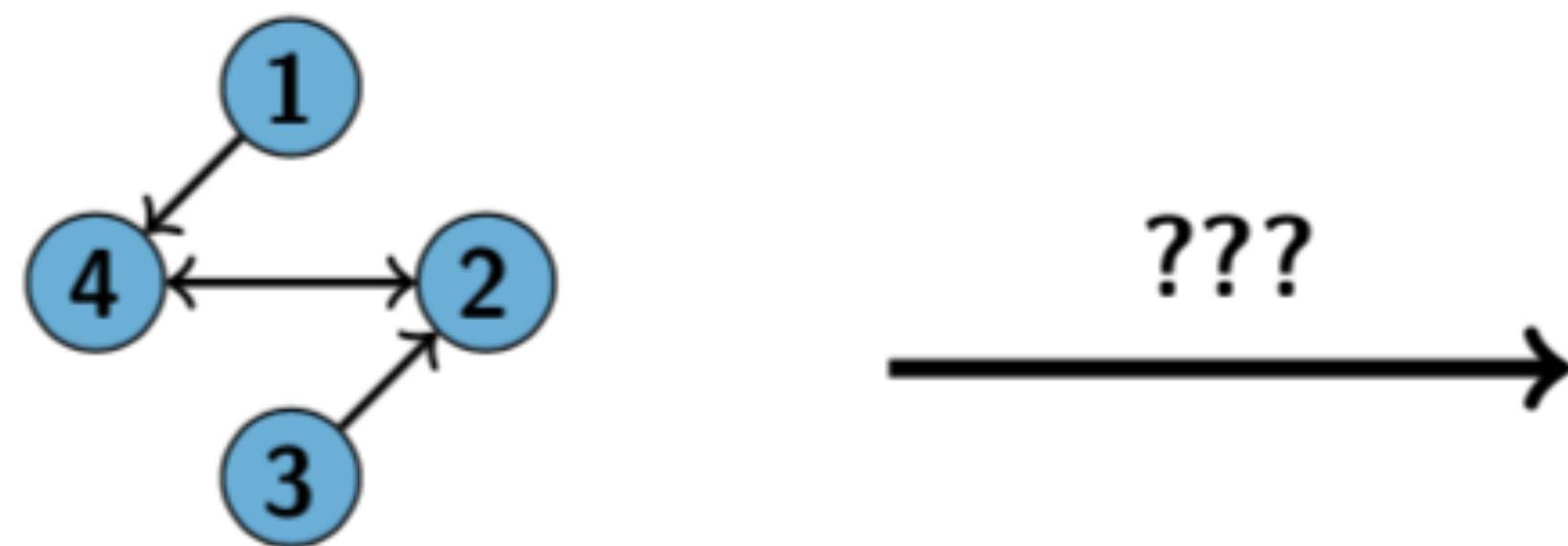
network evolves latently in continuous-time but we observed it only at discrete time points



# Continuous-Time Markov chain

Given the current network ( $x$ ) what is the next network ( $x'$ )?

Since we had  $2^{n(n-1)}$  possible networks, there are  $2^{n(n-1)} - 1$  possibilities  $\implies \text{too many!}$



The **Markov property** states that the future state of a process depends only on the present state, not on the sequence of past states

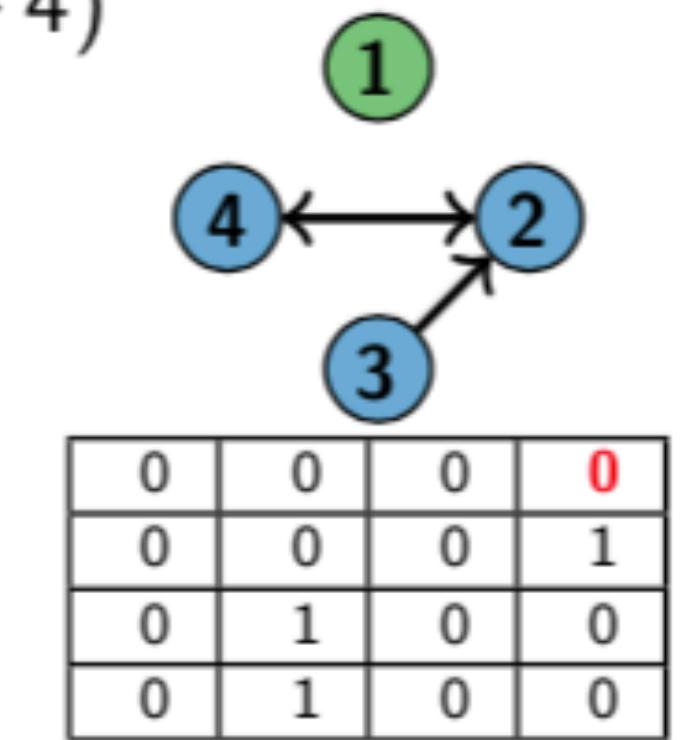
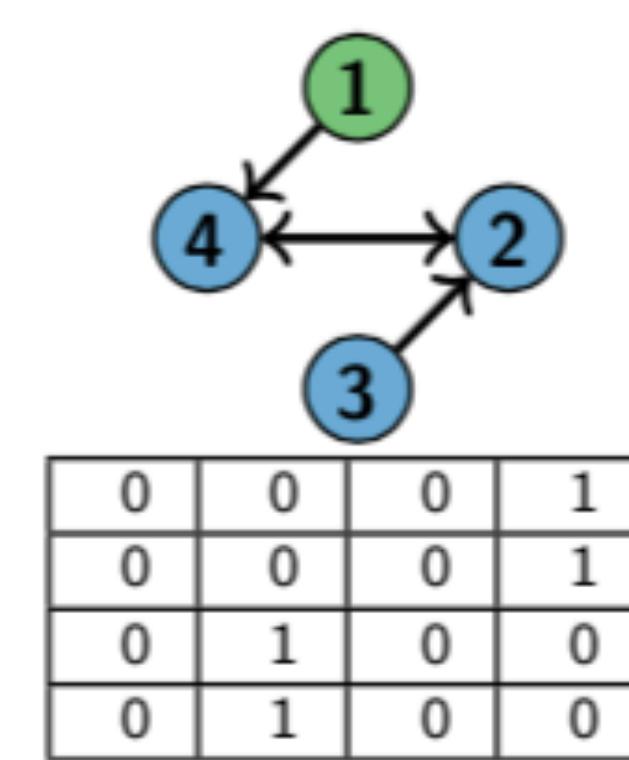
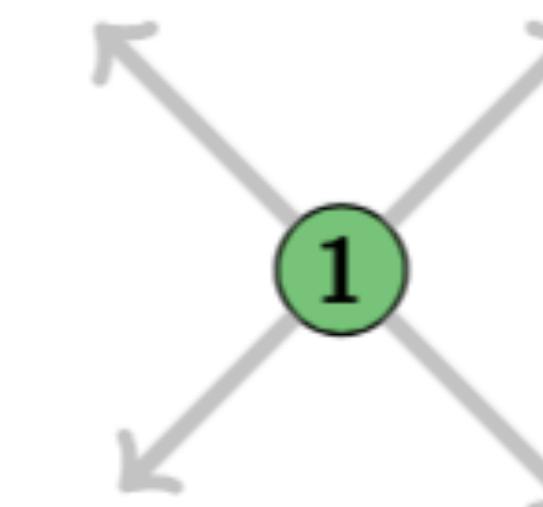
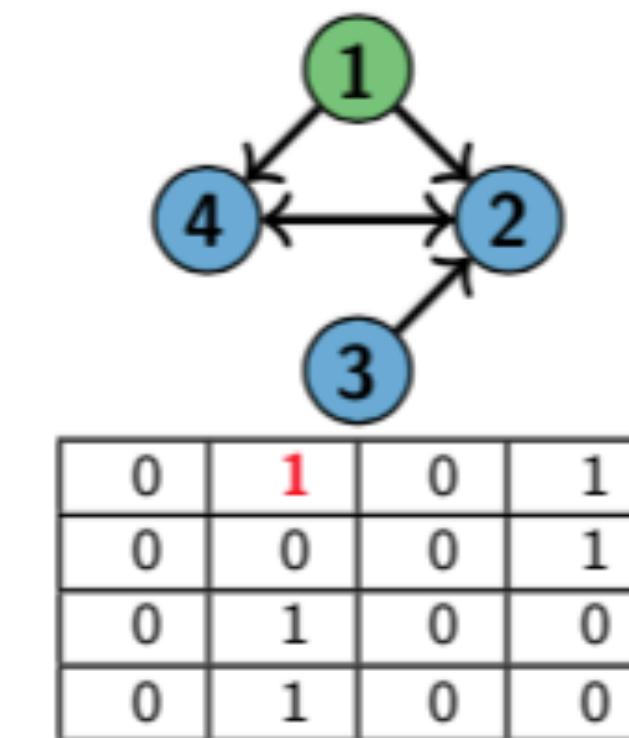
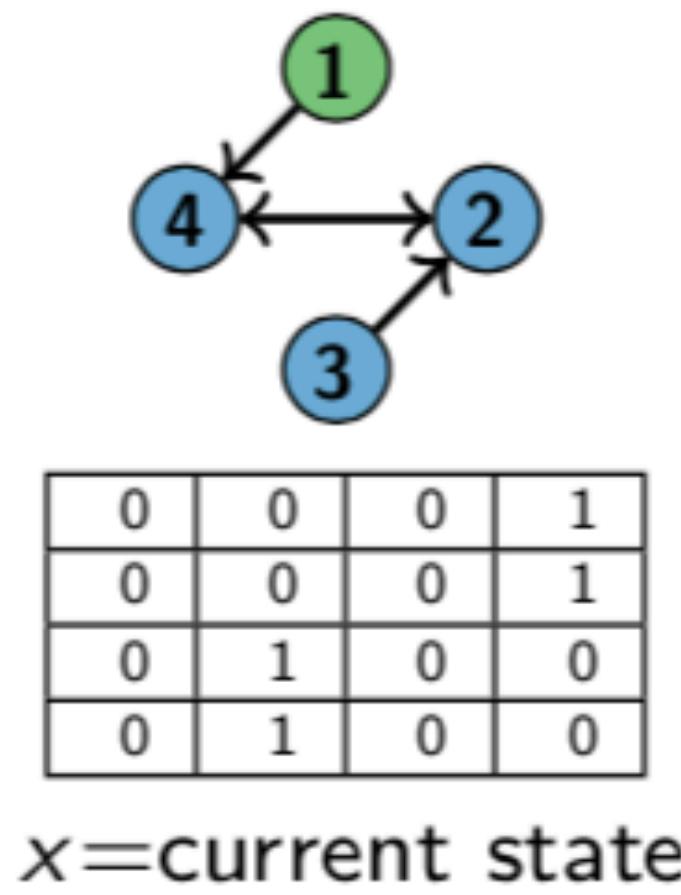
$\implies$  the future network structure depends only on current network, not on the full history.

# Actor Oriented Model

The model is **actor-oriented**:

- **Opportunity to change**  
at any given moment  $t$  one actor has the opportunity to change
- **Absence of co-occurrence**  
no more than one tie can change at any given moment  $t$
- **Actor's decision**  
change in ties are made by the actor who sends the ties

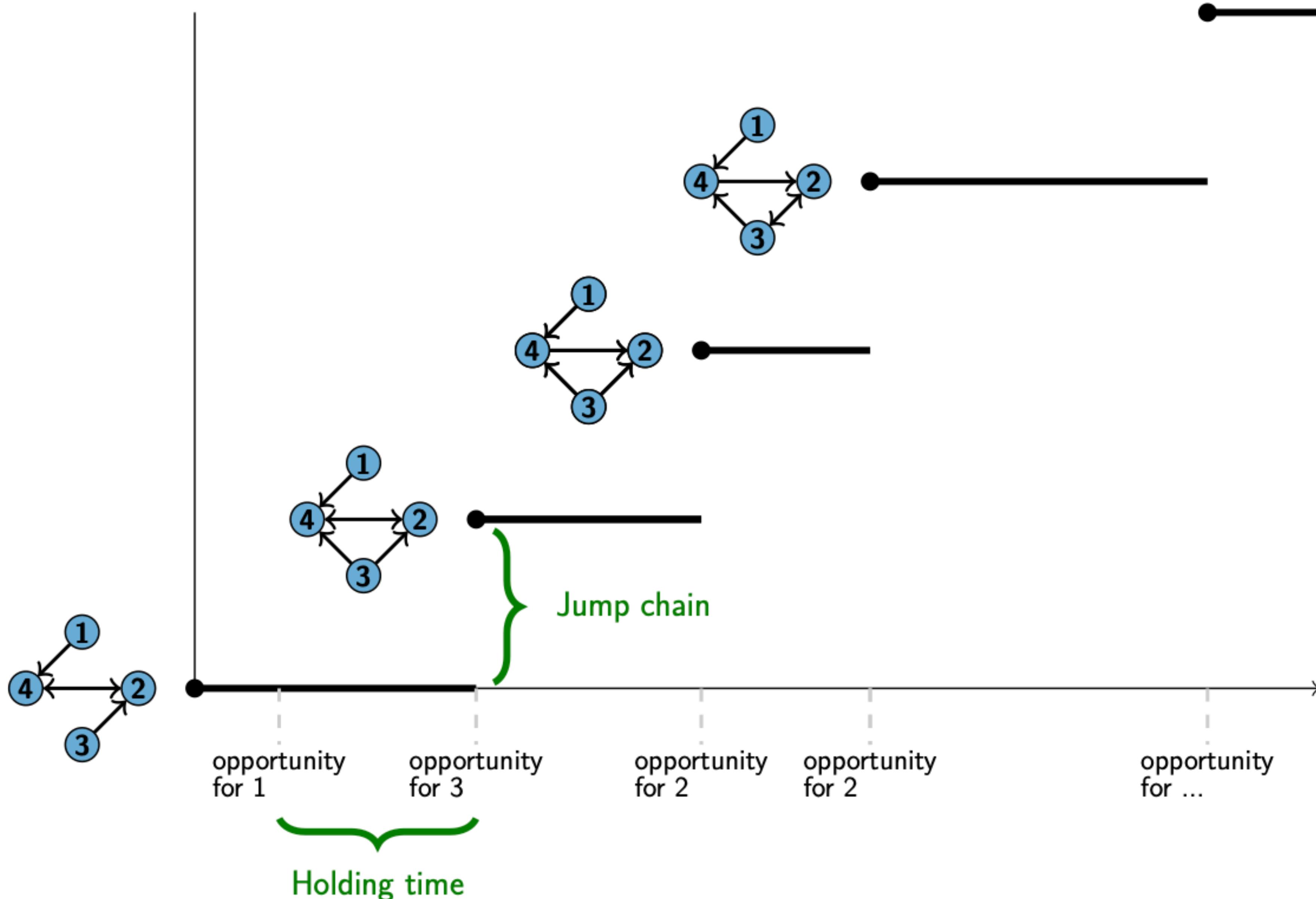
# SAOMs



$x(i \rightsquigarrow j)$  denote the network  $x$  where the tie from  $i$  to  $j$  is turned into its opposite

# SAOMs

The evolution process can be decomposed into mini-steps



# SAOMs

the general form of the model:

- **network function** for structural change (endogenous effects)
- **behavior function** for attribute change (exogenous effects)
- **rate function** for when the change occurs (holding time)

	<b>decision time when changes occur</b>	<b>decision rules how changes occur</b>
<b>network change</b>	network rate function	network objective function
<b>behaviour change</b>	behaviour rate function	behaviour objective function

Distribution of the holding time: rate function  
Transition matrix of the jump chain: objective function

# Network Objective Function

What is the direction of change?

$$f_i(\beta, x) = \sum_k \beta_k s_{ki} + \epsilon$$

- $\beta$  current set of parameters
- $x$  state of the network
- $s$  statistics/effects
- $\epsilon$  random component

goal of model is to estimate each  $\beta_k$

when actor  $i$  gets an opportunity for change,  
they have the possibility to change one outgoing tie  $x(i \rightsquigarrow j)$ ,  
or leave everything unchanged

actors make changes such as to optimize/maximize  $f_i(\beta, x)$

**higher probabilities of moving toward new states  
that have higher values of the objective function**

# Network Objective Function

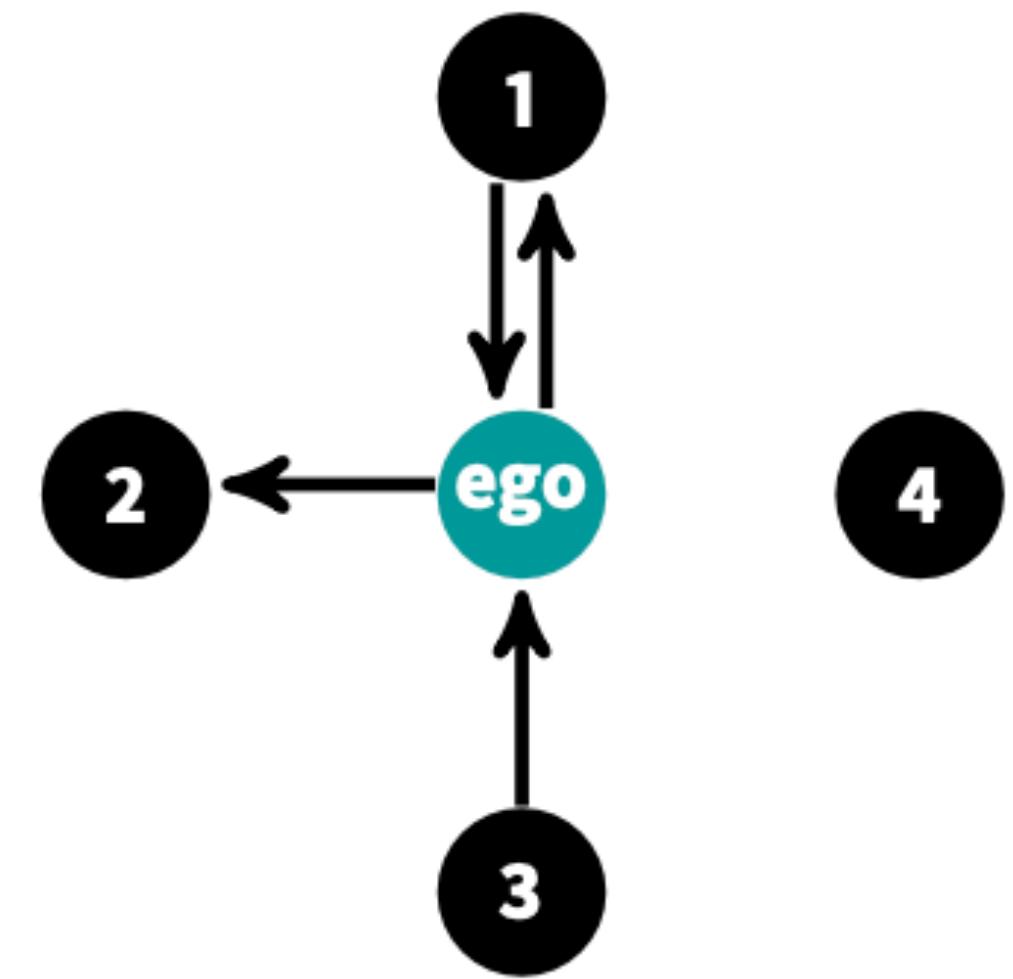
example.

$$f_{ego}(\beta, x) = -2(\text{outdegree}) + 1.8(\text{reciprocity})$$

goal is to maximize objective function  $f_{ego}$

if...	outdegree	reciprocity	sum
no change	$-2 \times 2 = -4$	$1.8 \times 1 = 1.8$	-2.2

**current state:**



# Network Objective Function

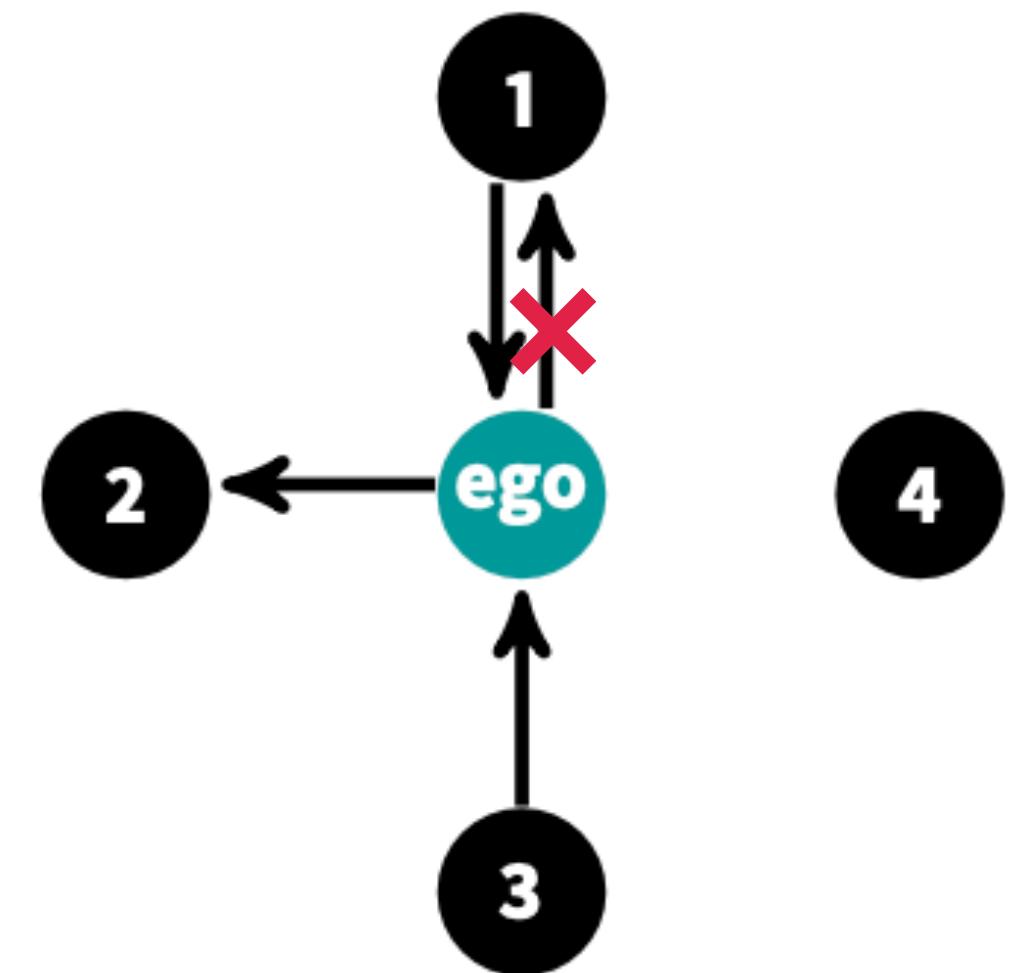
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drop 1	$-2 \times 1 = -2$	$1.8 \times 0 = 0$	-2

**current state:**



# Network Objective Function

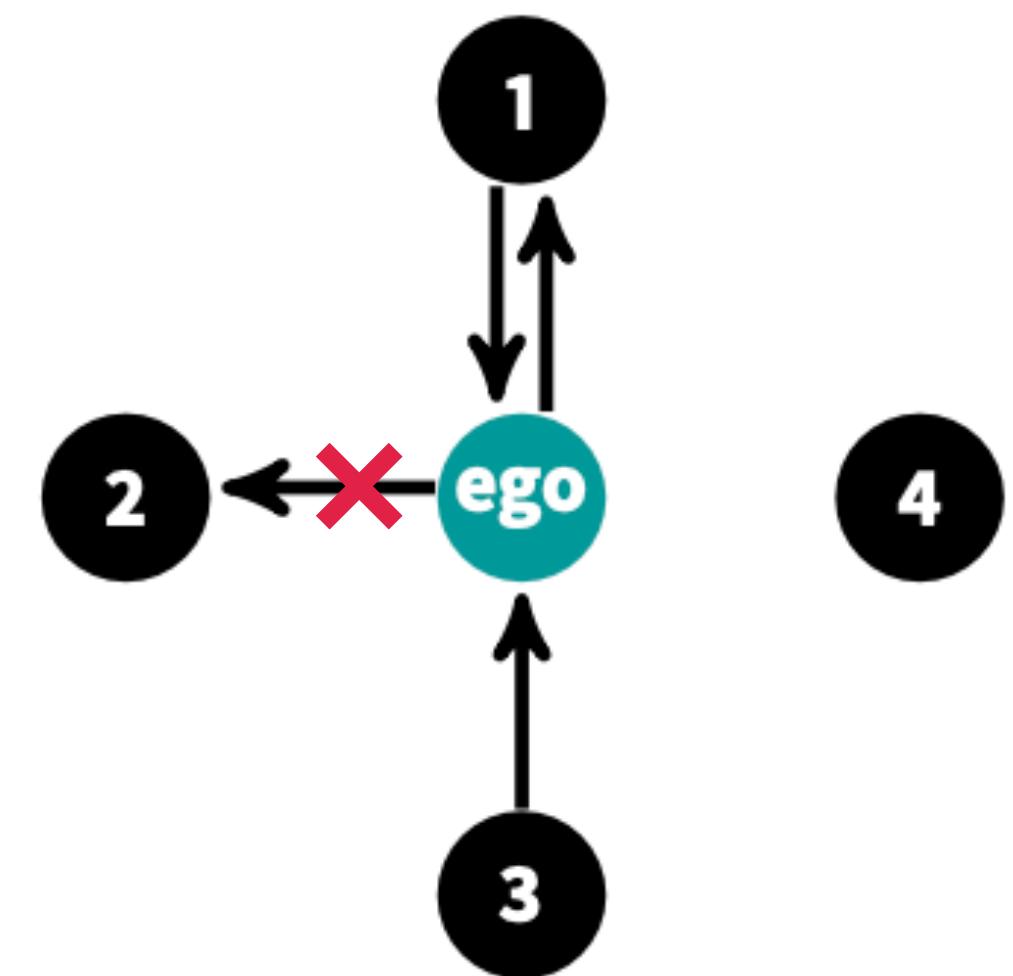
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drop 1	$-2 \times 1 = -2$	$1.8 \times 0 = 0$	-2
drop 2	$-2 \times 1 = -2$	$1.8 \times 1 = 1.8$	-0.2

**current state:**



# Network Objective Function

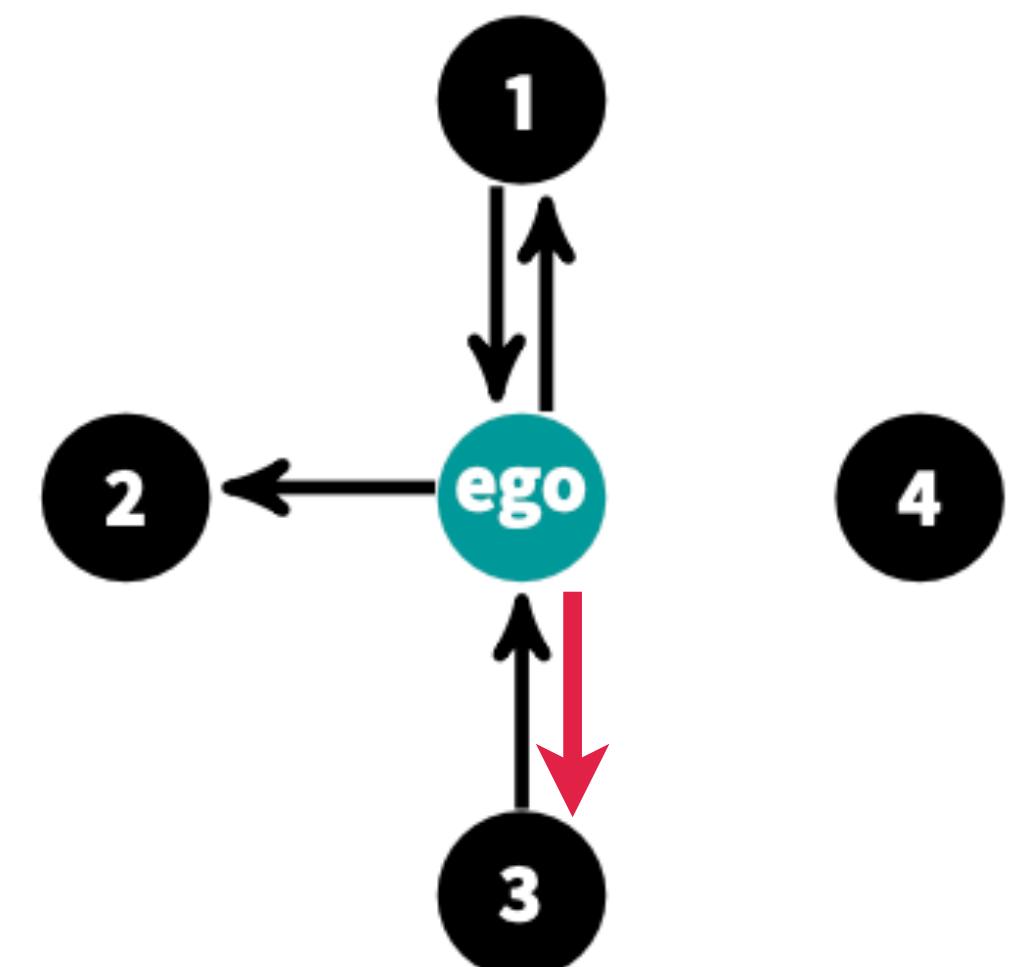
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drop 2	$-2 \times 1 = -2$	$1.8 \times 1 = 1.8$	-0.2
add 3	$-2 \times 3 = -6$	$1.8 \times 2 = 3.6$	-2.4

**current state:**



# Network Objective Function

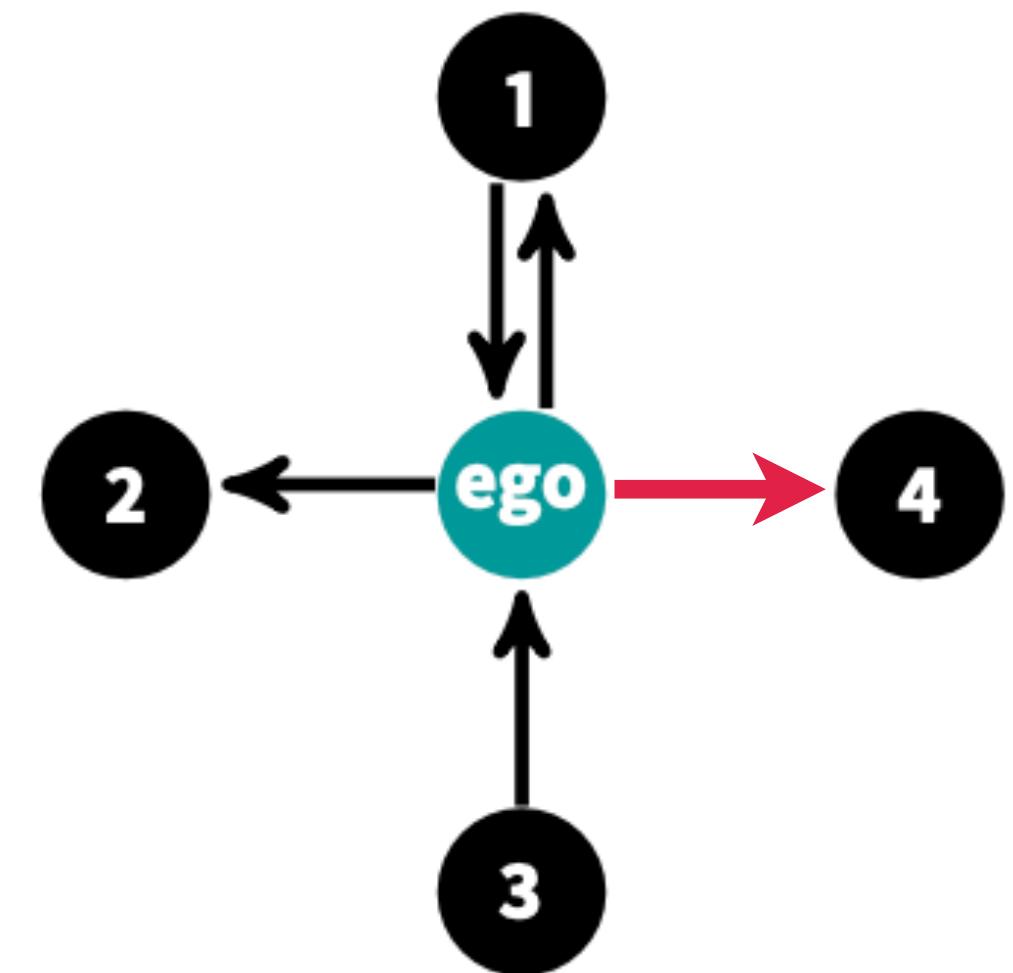
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drop 1	$-2 \times 1 = -2$	$1.8 \times 0 = 0$	-2
drop 2	$-2 \times 1 = -2$	$1.8 \times 1 = 1.8$	-0.2
add 3	$-2 \times 3 = -6$	$1.8 \times 2 = 3.6$	-2.4
add 4	$-2 \times 3 = -6$	$1.8 \times 1 = 1.8$	-4.2

**current state:**



# Network Objective Function

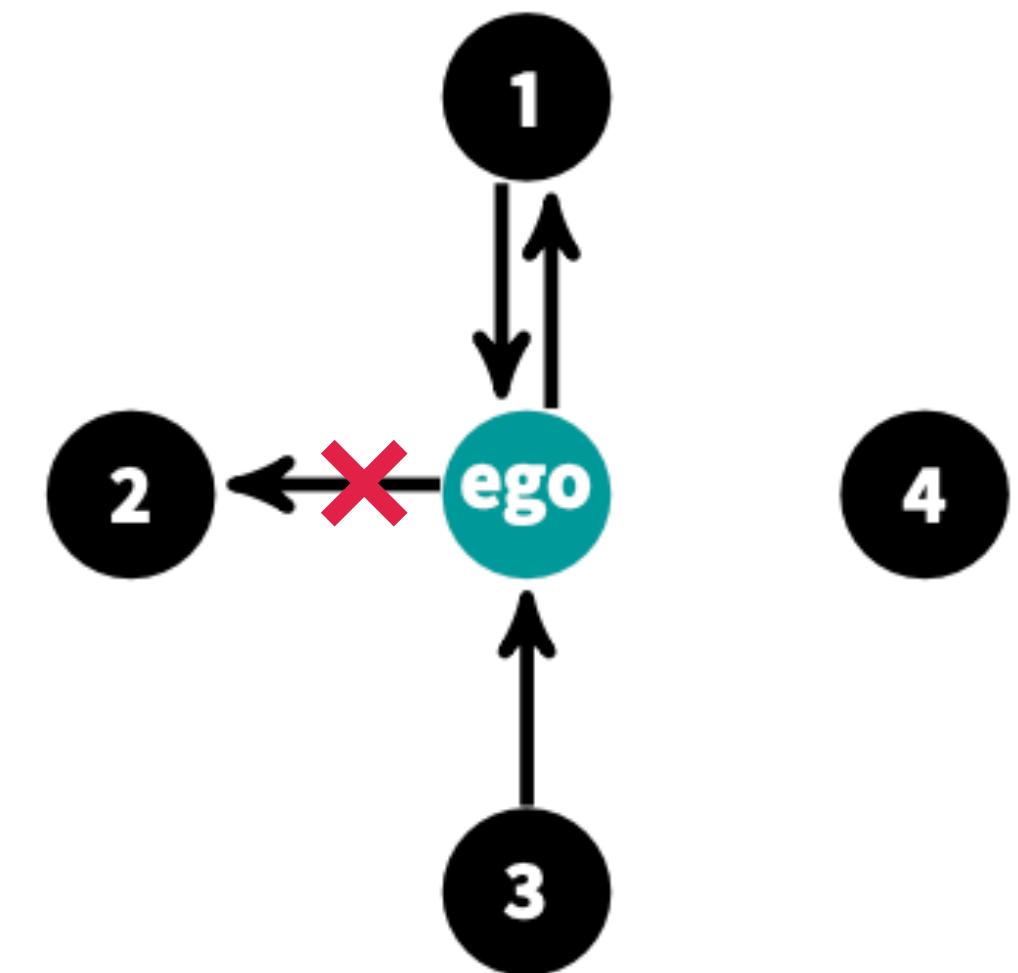
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$$f_{ego}(\beta, x) = -2(\text{outdegree}) + 1.8(\text{reciprocity})$$

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add 3	$-2 \times 3 = -6$	$1.8 \times 2 = 3.6$	-2.4
add 4	$-2 \times 3 = -6$	$1.8 \times 1 = 1.8$	-4.2

**current state:**



drop the tie to node 2 decision maximizes objective function

# Behavior Objective Function

$$f_i^z(\beta, x, z) = \sum_k \beta_k^z s_{ki}^z + \epsilon$$

- $z$  behavior
- $\beta$  current set of parameters
- $x$  state of the network
- $s$  statistics/effects
- $\epsilon$  random component

- used to model changes in behavior  
(attributes like beliefs, interests, attitude, etc)
- ordinal measurements on the attribute
- it is an optional function

**actors evaluate all possible changes: increase/decrease by one unit, or no change**



# Rate Function

**How fast is the opportunity for changing?**

- specified for both network and behavior objective function
- the waiting time until actor's chance to make decisions

the waiting time between opportunities of change for an actor  $i$   
is exponentially distributed with parameter  $\lambda_i$

$\lambda_i$  is called the rate function

**simple specification:** all actors have the same the same rate of change

**complex specification:**

- modeled based on actor attributes:  
do some types of actors experience more/less change?
- modeled based on degrees:  
do actors with more/fewer ties have different volume of changes?

# **SAOMs**

In summary, change process is decomposed into two sub-models

**1. Objective functions:**

probabilities of changing ties conditional on such an opportunity for change

**2. Rate functions:**

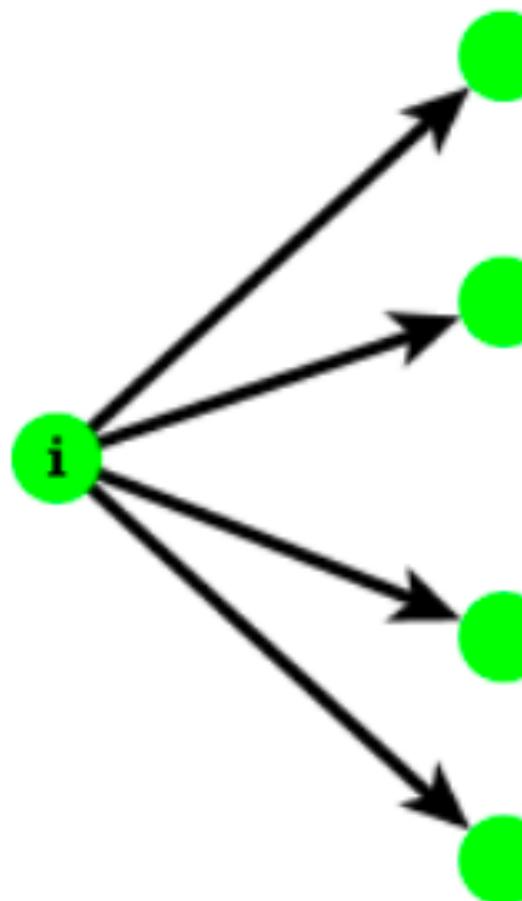
Waiting times until the next opportunity for a change made by an actor

the distinction between rate function and objective function separates  
the model for how many changes are made  
from the model for which changes are made

# Objective Function Specification

**Endogenous effects** = dependent on the network structures

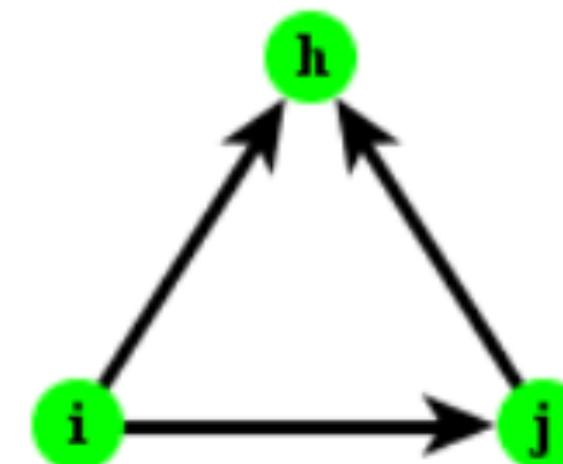
outdegree



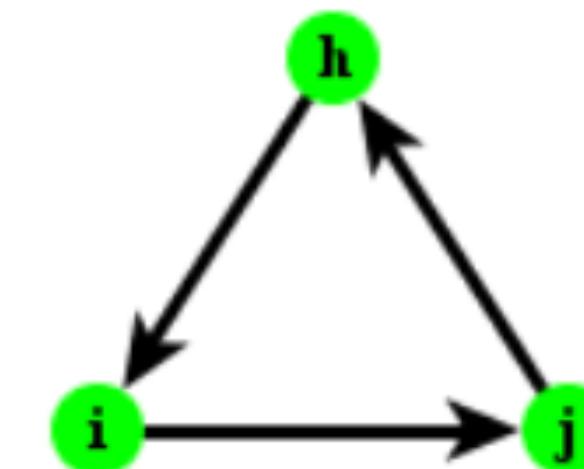
reciprocity



transitivity



three cycles

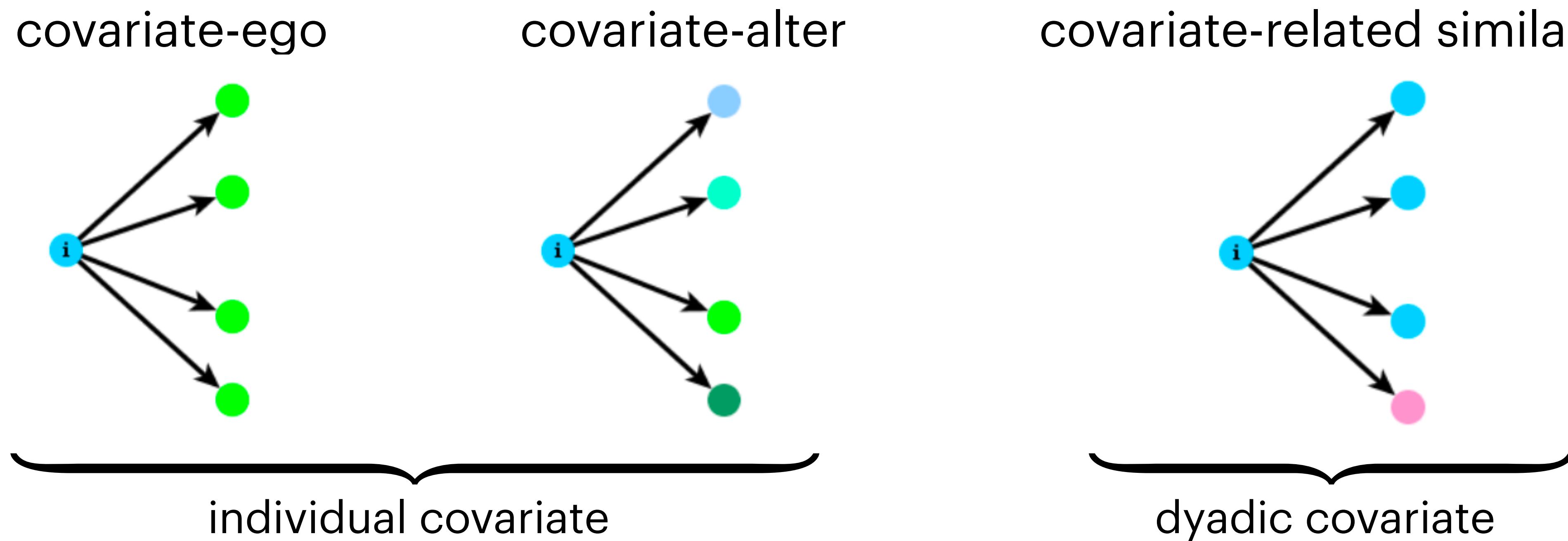


# Objective Function Specification

**Exogenous effects** = related to actor's attributes

Examples:

- Friendship among pupils:
  - Smoking: non, occasional, regular
  - Gender: boys, girls
- Trade/Trust (Alliances) among countries:
  - Geographical area: Europe, Asia, North-America,...
  - Worlds: First, Second, Third, Fourth



# Objective Function Specification

*Which effects must be included in the objective function?*

**Outdegree** and **Reciprocity** must always be included.

The choice of the other effects must be determined according to hypotheses derived from theory

## Example. Friendship Network

Theory	Effect
the friend of my friend is also my friend	⇒ transitive effect
girls trust girls boys trust boys	⇒ covariate-related similarity

# Parameter Interpretation

The parameter  $\beta_k$  quantifies the role of the effect  $s_{ik}$  in the network evolution:

- $\beta_k = 0 \implies s_{ik}$  plays no role in the network dynamics
- $\beta_k > 0 \implies$  higher probability of moving into networks where  $s_{ik}$  is higher
- $\beta_k < 0 \implies$  higher probability of moving into networks where  $s_{ik}$  is lower

# Parameter Interpretation

Which  $\beta_k$  are “significantly” different from 0?

**Hypothesis test:**

The null hypothesis ( $H_0$ ):

the observed increase or decrease in the number of network configurations related to a certain effect results purely from chance

$$H_0 : \beta_k = 0$$

The alternative hypothesis ( $H_1$ ):

the observed increase or decrease in the number of network configurations related to a certain effect is influenced by some non-random cause.

$$H_1 : \beta_k \neq 0$$

# Parameter Interpretation

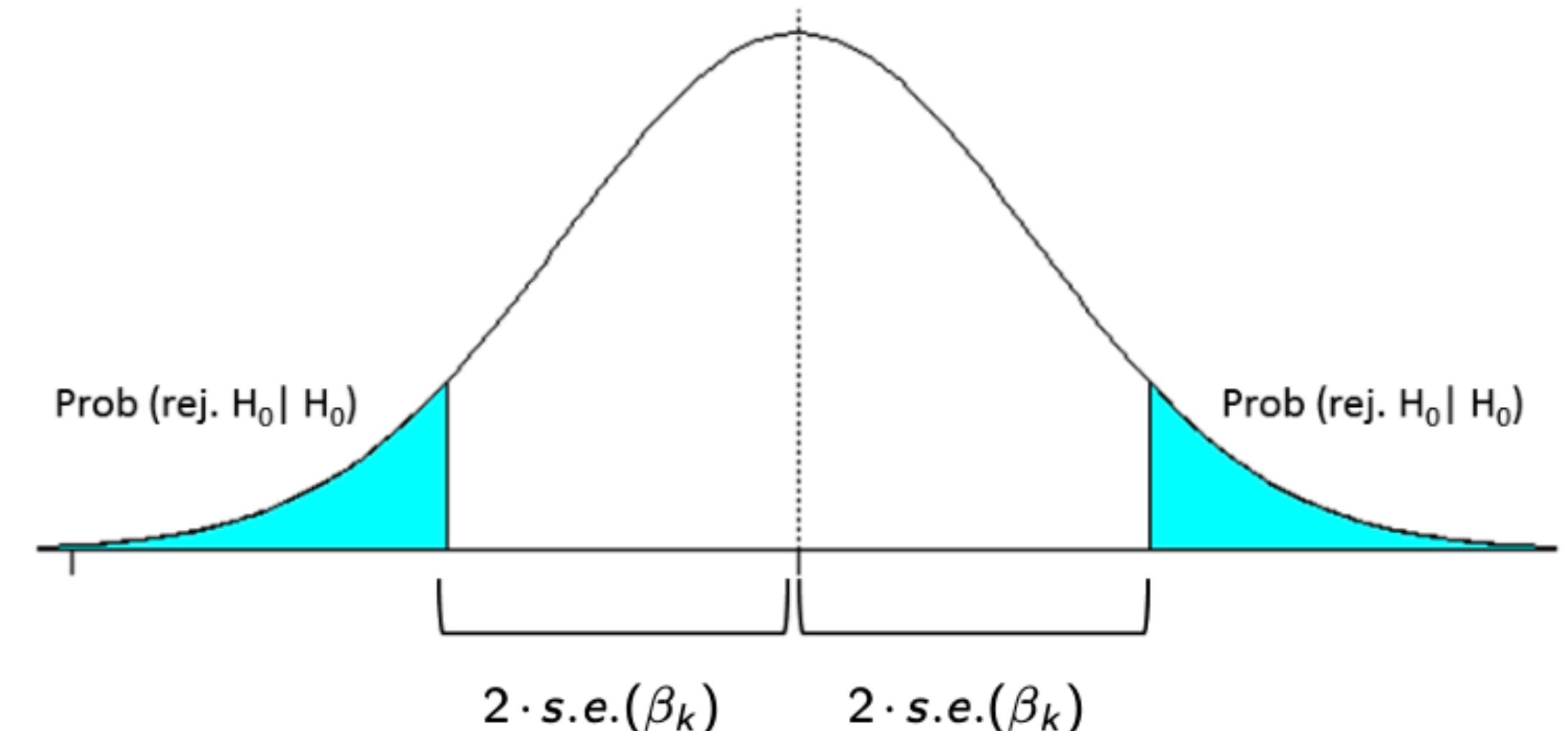
Decision Rule:

| parameter estimate | > twice the standard error

i.e.

$$\left| \frac{\beta_k}{s \cdot e \cdot (\beta_k)} \right| \geq 2 \quad \text{reject } H_0$$

$$\left| \frac{\beta_k}{s \cdot e \cdot (\beta_k)} \right| < 2 \quad \text{fail to reject } H_0$$



$$H_0 : \beta_k = 0$$

# Example: Study of Smoking Initiation and Friendship

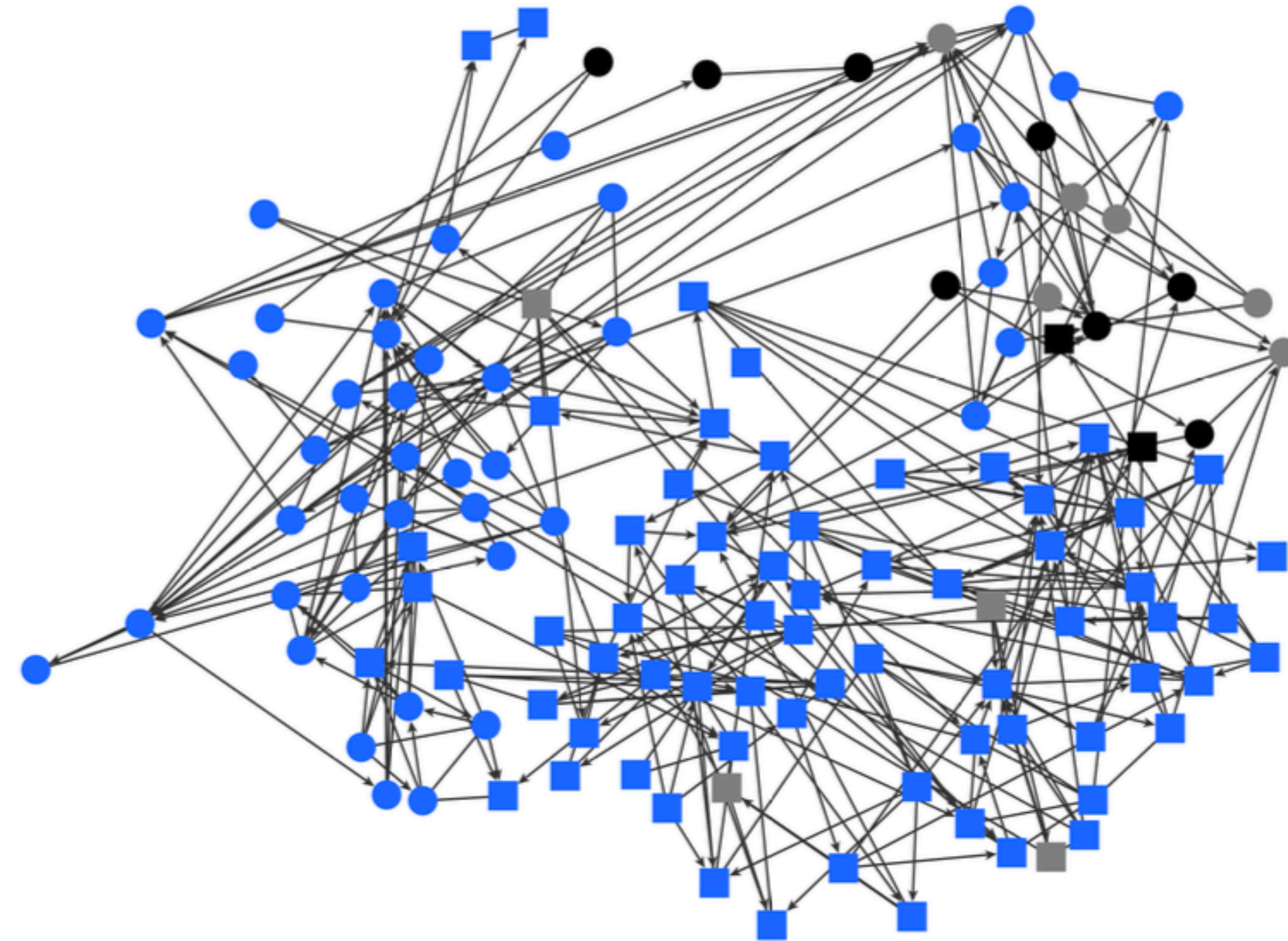
[The Teenage Friends and Lifestyle Study](#) analyzes smoking behavior and friendship one school year group from a Scottish secondary school

- starting at age 12-13 years
- monitored over 3 years
- total of 160 pupils, of which 129 pupils present at all 3 observations
- sociometric and behavior questionnaires at three moments  $\approx$ 1 year intervals
- covariates:
  - gender (1-2)
  - smoking of parents and siblings (1-2)
  - money available (range 0–40 pounds/week)
  - smoking: values 1–3
  - drinking: values 1–5

# Example: Study of Smoking Initiation and Friendship

Wave 1

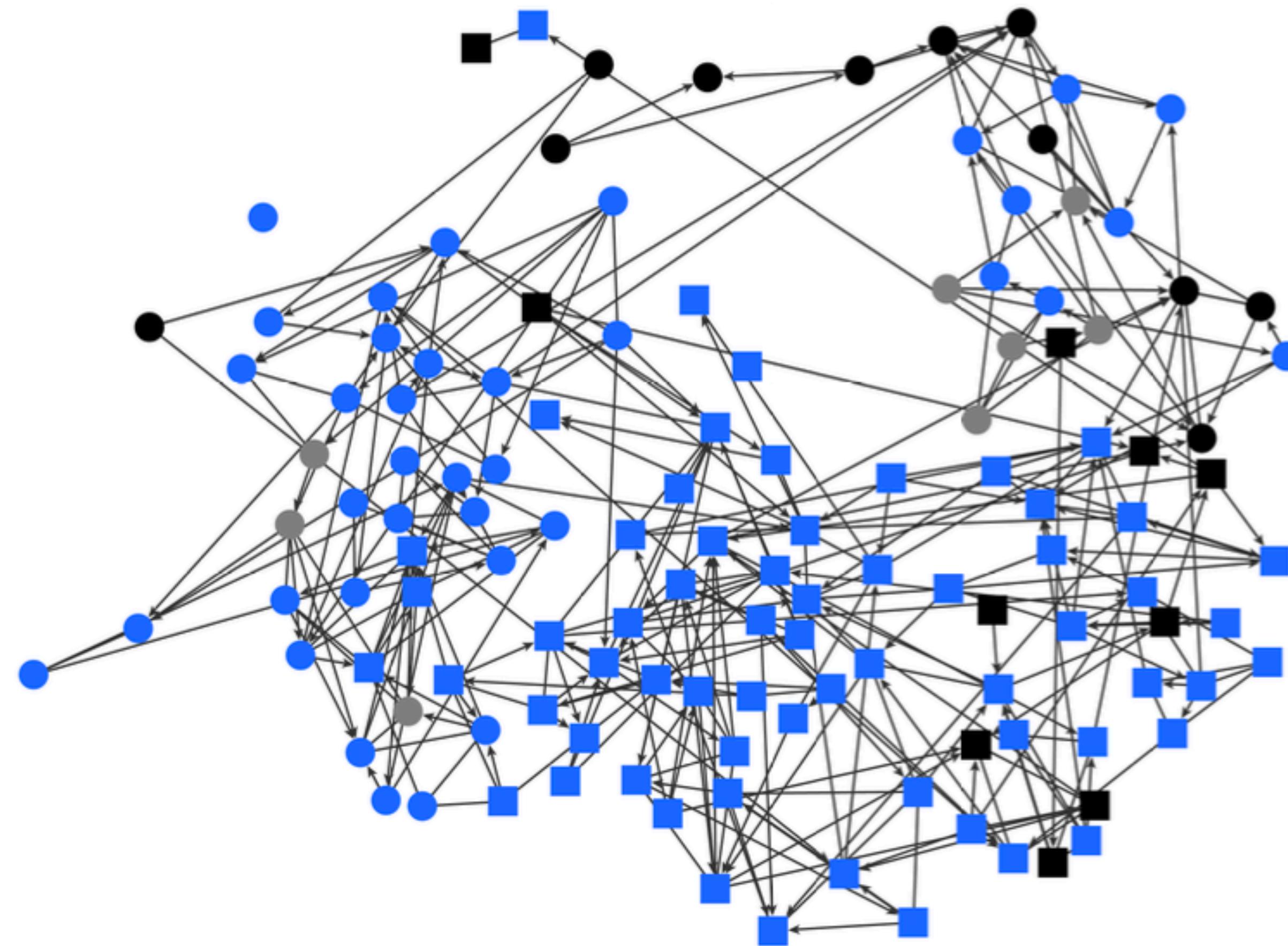
**arrows** = friendship relation  
**gender:**  
circle = girl,  
square = boy  
**smoking behavior:**  
blue = non,  
gray = occasional,  
black = regular



# Example: Study of Smoking Initiation and Friendship

Wave 2

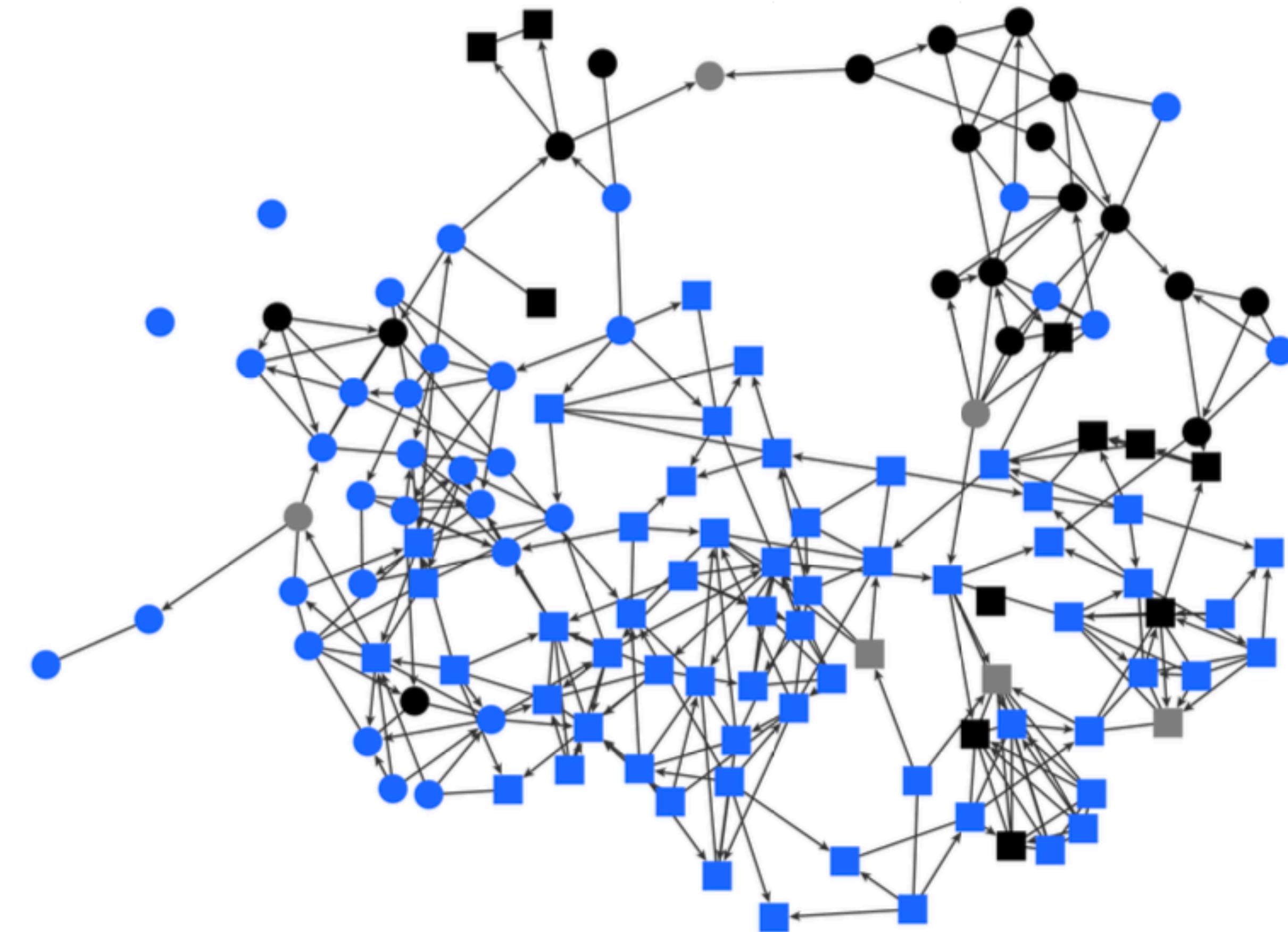
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# Example: Study of Smoking Initiation and Friendship

Wave 3

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# Example: Study of Smoking Initiation and Friendship

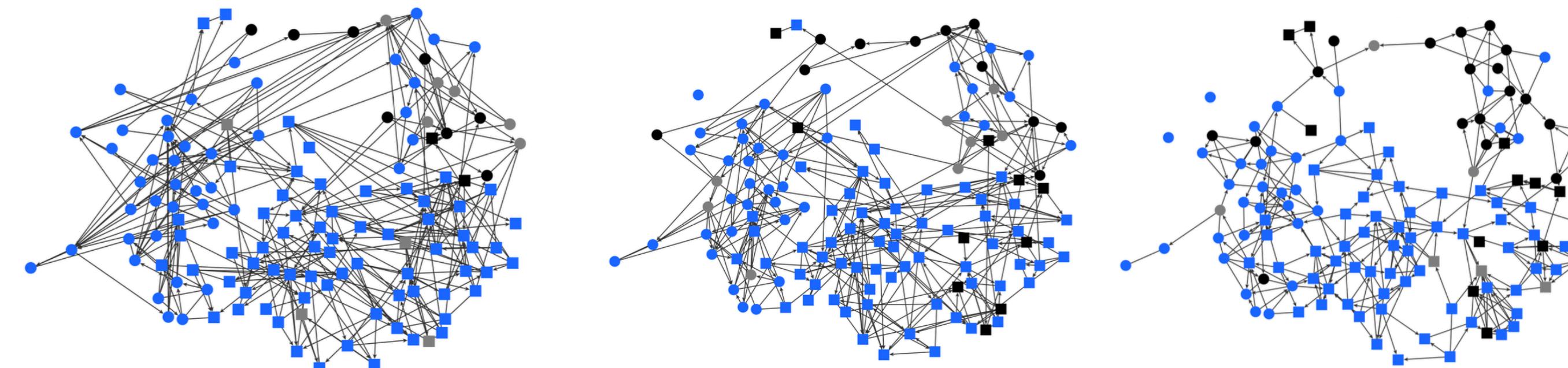
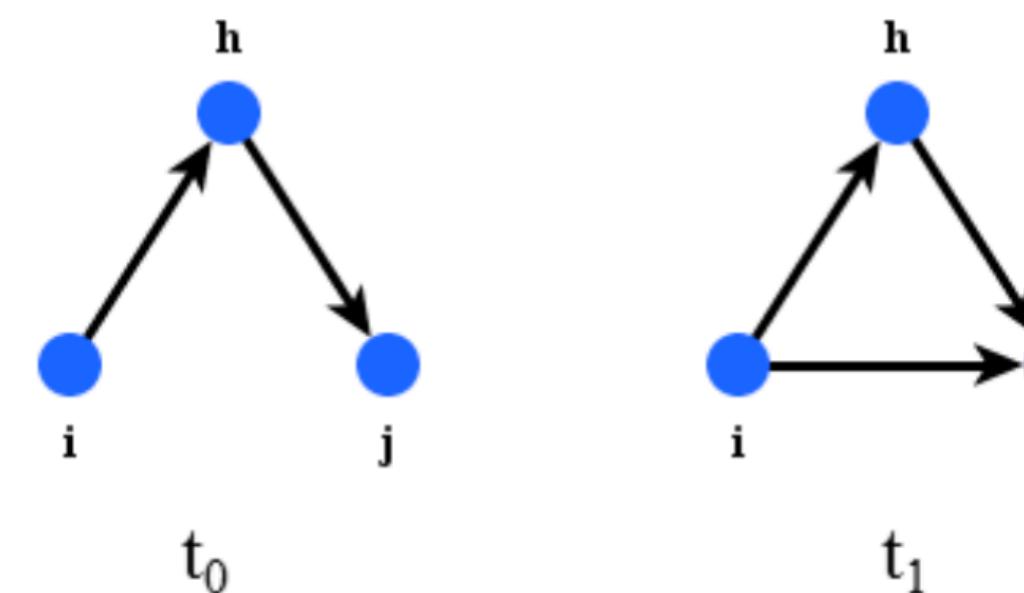
Some questions:

is there any tendency in friendship formation...

→ towards reciprocity?



→ towards transitivity?

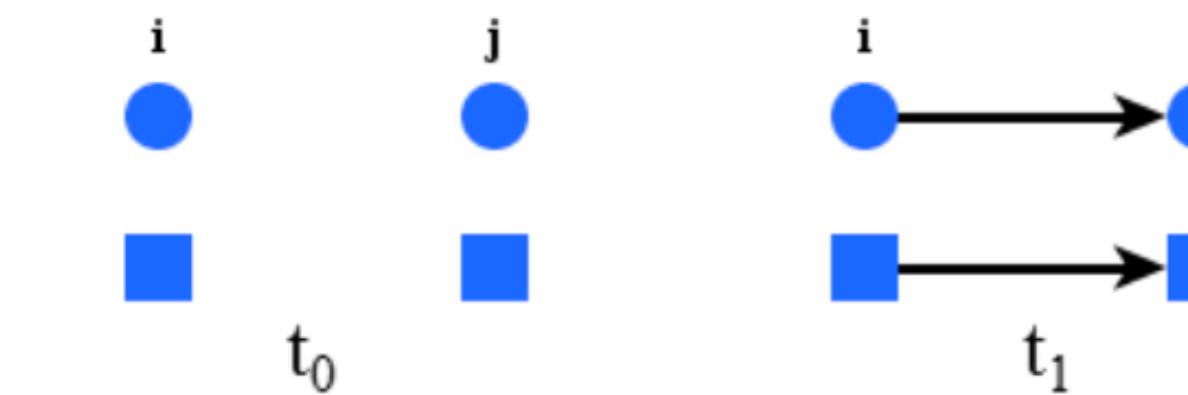


# Example: Study of Smoking Initiation and Friendship

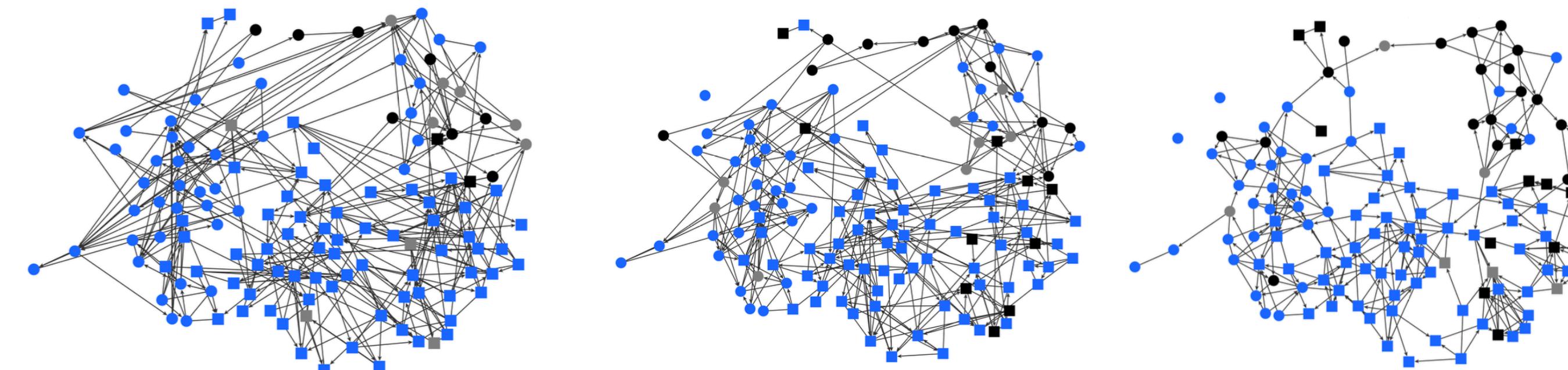
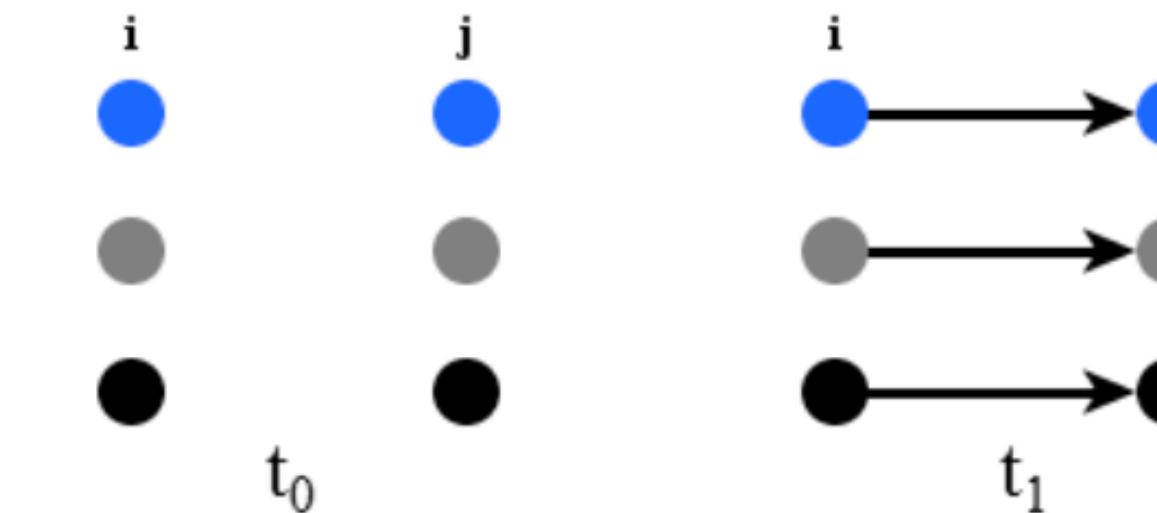
Some questions:

is there any homophily in friendship formation with respect to...

→ gender?



→ smoking behavior?



# Example: Study of Smoking Initiation and Friendship

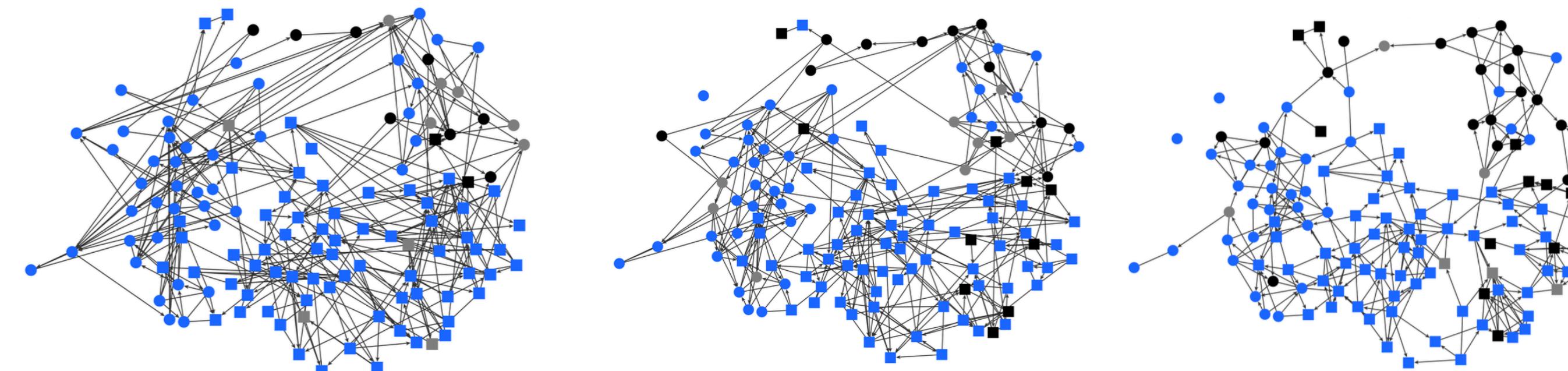
**Networks:** relation = friendship

actors = 129 pupils present at all three measurement points

**Covariates:** gender (1 = Male, 2 = Female)

smoking behavior (1 = no, 2= occasional, 3 = regular)

*Let's start with a very simple model...*



# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
<i>Rate parameters:</i>			
Rate parameter period 1	8.5948	( 0.7091 )	
Rate parameter period 2	7.2115	( 0.5751 )	
<i>Other parameters:</i>			
outdegree (density)	-2.4147	( 0.0387 )	-62.3875
reciprocity	2.7106	( 0.0811 )	33.4061

# Example: Study of Smoking Initiation and Friendship

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outdegree (density)	-2.4147	( 0.0387 )	-62.3875
reciprocity	2.7106	( 0.0811 )	33.4061

- **Rate parameter:** expected frequency, between two consecutive network observations, with which actors get the opportunity to change a network tie
  - ▶ about 9 opportunities for change in the first period
  - ▶ about 7 opportunities for change in the second period

# Example: Study of Smoking Initiation and Friendship

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- **outdegree parameter:** the observed networks have low density

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- **outdegree parameter:** the observed networks have low density
- **reciprocity parameter:** strong tendency towards reciprocated ties
  - assume we have that there is a tie between node  $i$  and  $j$ , that is  $x_{ij} = 1$
  - adding a reciprocated tie  $x_{ji} = 1$  gives  $-2.4147 + 2.7106 = 0.2959$
  - while adding a non-reciprocated tie  $x_{ji} = 0$  gives  $-2.4147$
  - ⇒ reciprocated ties are valued positively and non-reciprocated ties are valued negatively by actors

# Example: Study of Smoking Initiation and Friendship

*Let's continue with a more complex model...*

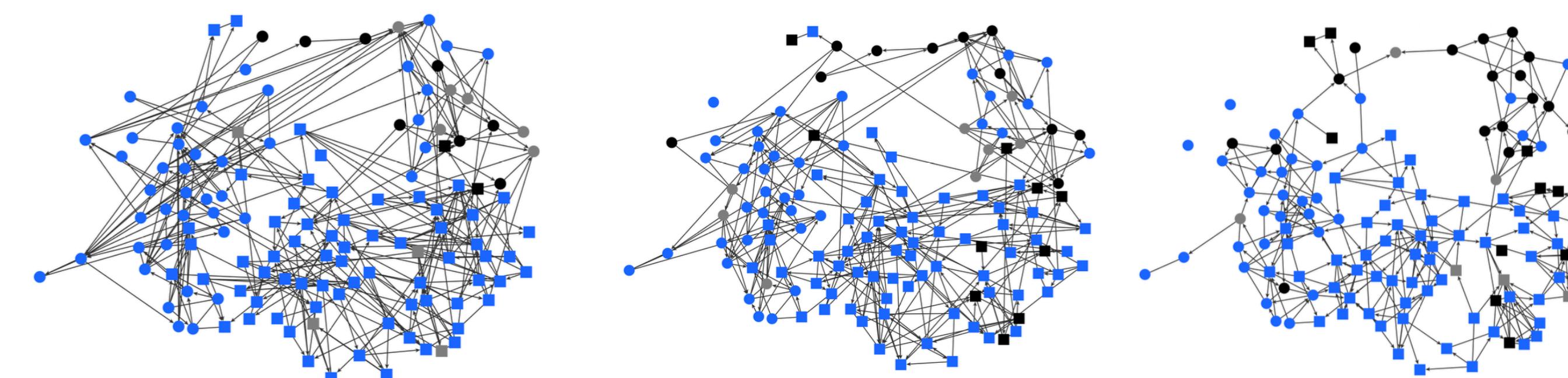
- covariate similarity:



- covariate ego effect



- covariate alter effect:



# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
<i>Rate parameters:</i>			
Rate parameter period 1	10.6809	( 1.0425 )	
Rate parameter period 2	9.0116	( 0.8386 )	
<i>Other parameters:</i>			
outdegree (density)	-2.8597	( 0.0608 )	-47.0288
reciprocity	1.9855	( 0.0876 )	22.6765
transitive triplets	0.4480	( 0.0257 )	17.4558
sex alter	-0.1513	( 0.0980 )	-1.5445
sex ego	0.1571	( 0.1072 )	1.4659
sex similarity	0.9191	( 0.1076 )	8.5440
smoke alter	0.1055	( 0.0577 )	1.8272
smoke ego	0.0714	( 0.0623 )	1.1469
smoke similarity	0.3724	( 0.1177 )	3.1647

- **outdegree parameter:** the observed networks have low density
- **reciprocity parameter:** strong tendency towards reciprocated ties
- **transitivity parameter:** preference for being friends with friends' friends

# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
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Rate parameter period 1	10.6809	( 1.0425 )	
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- **sex alter:** gender does not affect actor popularity
- **sex ego:** gender does not affect actor activity
- **sex similarity:** tendency to choose friends with the same gender

# Example: Study of Smoking Initiation and Friendship

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- **smoke alter:** smoking behavior does not affect actor popularity
- **smoke ego:** smoking behavior not affect actor activity
- **smoke similarity:** tendency to choose friends with the same smoking behavior

# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
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Rate parameter period 1	10.6809	( 1.0425 )	
Rate parameter period 2	9.0116	( 0.8386 )	

## NOTE:

WE HAVE SO FAR ONLY CONSIDERED EFFECTS OF NETWORK DYNAMICS AND WE FOUND EVIDENCE FOR SOCIAL SELECTION PROCESSES BASED ON GENDER AND SMOKING BEHAVIOR. WE COULD HAVE USED TERGM/STERGM FOR THIS PART AS WELL.

WE NOW CONTINUE WITH MODEL SPECIFICATIONS INCLUDING BEHAVIORAL DYNAMICS AND THEIR EFFECT ON NETWORK STRUCTURE.

THIS ALLOWS US TO UNDERSTAND THE CO-EVOLUTION OF NETWORK AND BEHAVIOR.

- **smoke alter:** smoking behavior does not affect actor popularity
- **smoke ego:** smoking behavior not affect actor activity
- **smoke similarity:** tendency to choose friends with the same smoking behavior

# Example: Study of Smoking Initiation and Friendship

## The co-evolution of networks and behavior

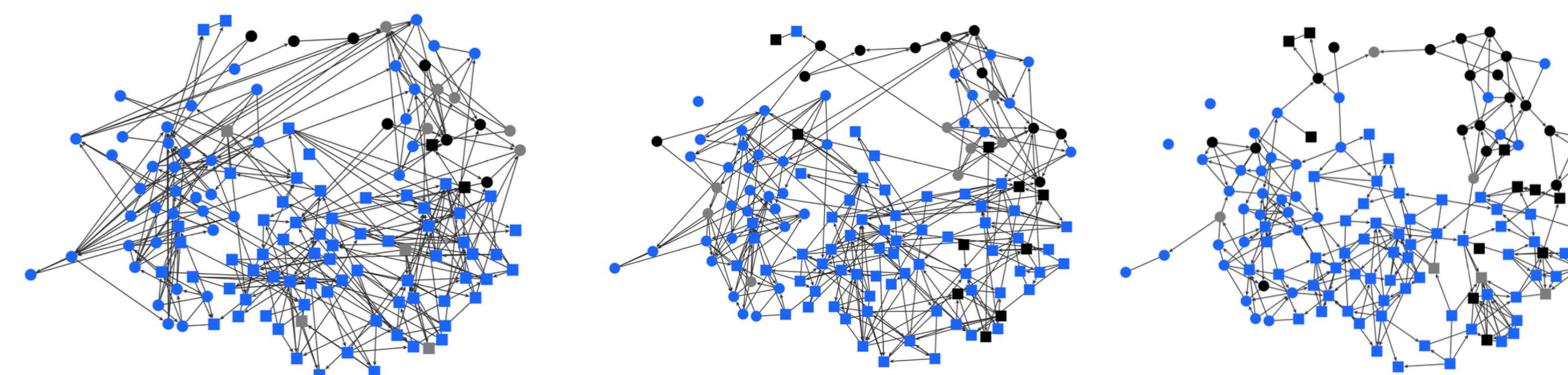
We will now use the SAOM for the co-evolution of networks and behaviors to distinguish influence from selection.

1. Do pupils select friends based on similar smoking behavior?
2. Are pupils influenced by friends to adjust to their smoking behavior?

**Dependent variables:** friendship networks and smoking behavior

**Covariate:** gender

*Let's start with a very simple model...*



# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
<i>Network Dynamics</i>			
constant friendship rate (period 1)	8.6287	( 0.6666 )	
constant friendship rate (period 2)	7.2489	( 0.5466 )	
outdegree (density)	-2.4084	( 0.0407 )	-59.1268
reciprocity	2.7024	( 0.0823 )	32.8337
<i>Behavior Dynamics</i>			
rate smokebeh (period 1)	3.8922	( 1.9689 )	
rate smokebeh (period 2)	4.4813	( 2.3679 )	
behavior smokebeh linear shap	-3.5464	( 0.4394 )	-8.0712
behavior smokebeh quadratic shape	2.8464	( 0.3628 )	7.8447

- Network rate parameter:
  - ▶ about 9 opportunities for change in the first period
  - ▶ about 7 opportunities for change in the second period

# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
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- Network objective function parameters:
  - ▶ **outdegree parameter:** the observed networks have low density
  - ▶ **reciprocity parameter:** strong tendency towards reciprocated ties

# Example: Study of Smoking Initiation and Friendship

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- Behavioral rate parameters:
  - ▶ about 4 opportunities for a behavioral change in the first period
  - ▶ about 4 opportunities for a behavioral change in the second period

# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
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constant friendship rate (period 1)	8.6287	( 0.6666 )	
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behavior smokebeh quadratic shape	2.8464	( 0.3628 )	7.8447

- **Behavioral objective function parameters:**

- ▶ determine the shape of the behavior function: what the smoking distribution looks like
- ▶ attractiveness of different behavioral levels based on the current structure of the network and the behavior of the others

# Example: Study of Smoking Initiation and Friendship

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- Behavioral objective function parameters:
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**what does this mean?**

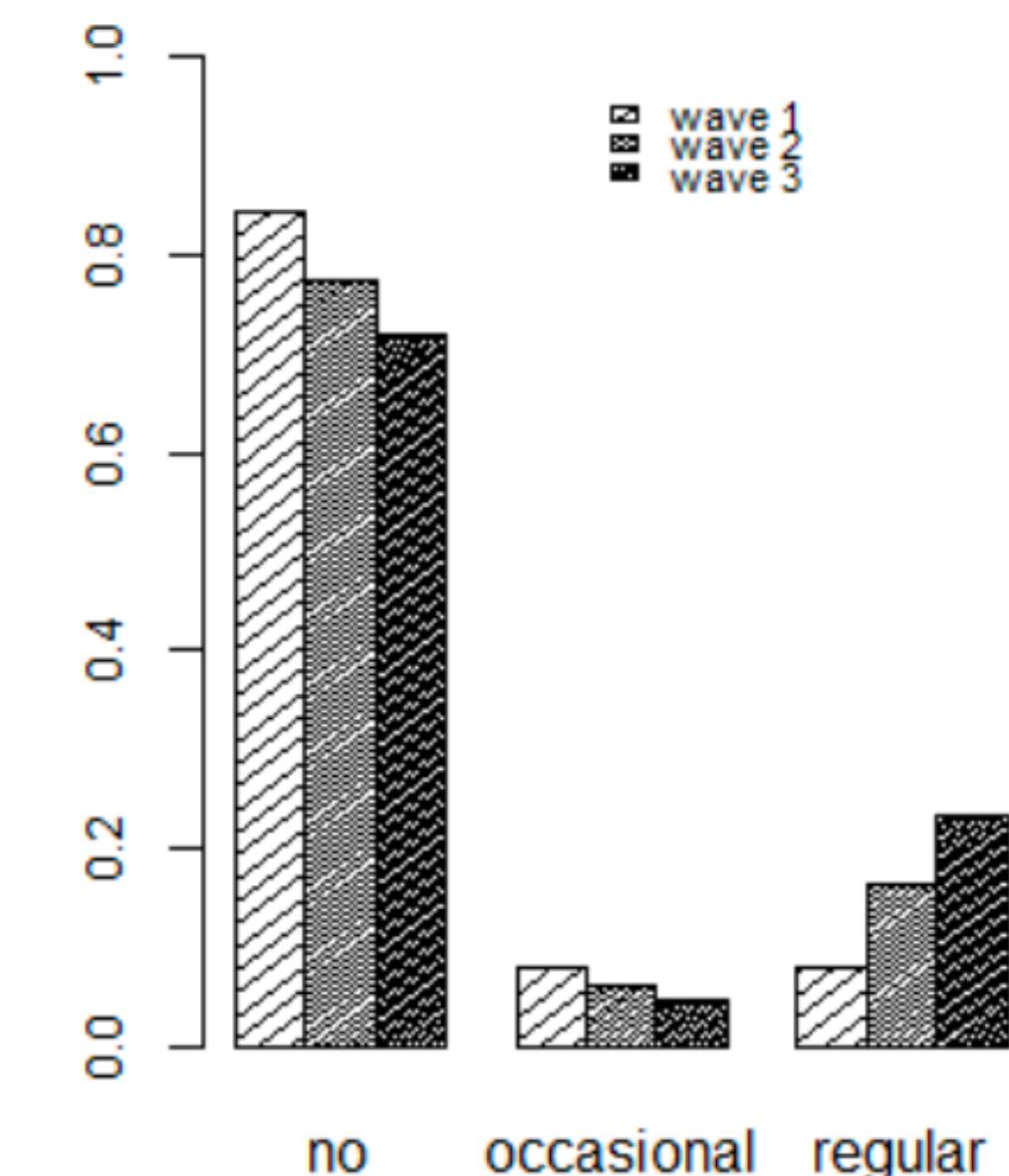
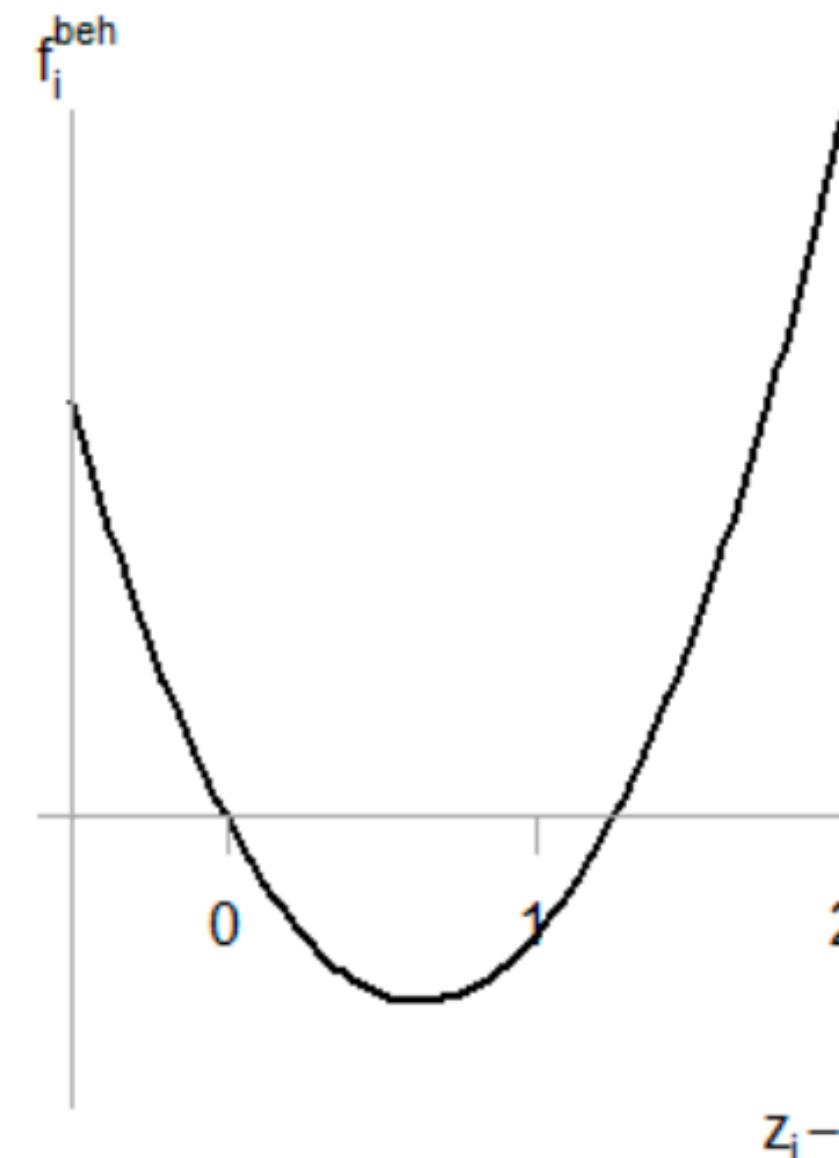
# Example: Study of Smoking Initiation and Friendship

- Smoking behavior  $z$ : coded with 1 for “no”, 2 for “occasional”, and 3 for “regular” smokers
- The mean of this covariate in the data is equal to  $\bar{z} = 1.377$
- Then

$$z_i - \bar{z} = \begin{cases} -0.377 & \text{for no smokers} \\ 0.623 & \text{for occasional smokers} \\ 1.623 & \text{for regular smokers} \end{cases}$$

- Thus the contribution to the behavioral objective function is

$$\begin{aligned}\gamma_{\text{linear}}(z_i - \bar{z}) + \gamma_{\text{quadratic}}(z_i - \bar{z})^2 \\ = -3.5464(z_i - \bar{z}) + 2.8464(z_i - \bar{z})^2\end{aligned}$$



# Example: Study of Smoking Initiation and Friendship

*Let's continue with a more complex model...*

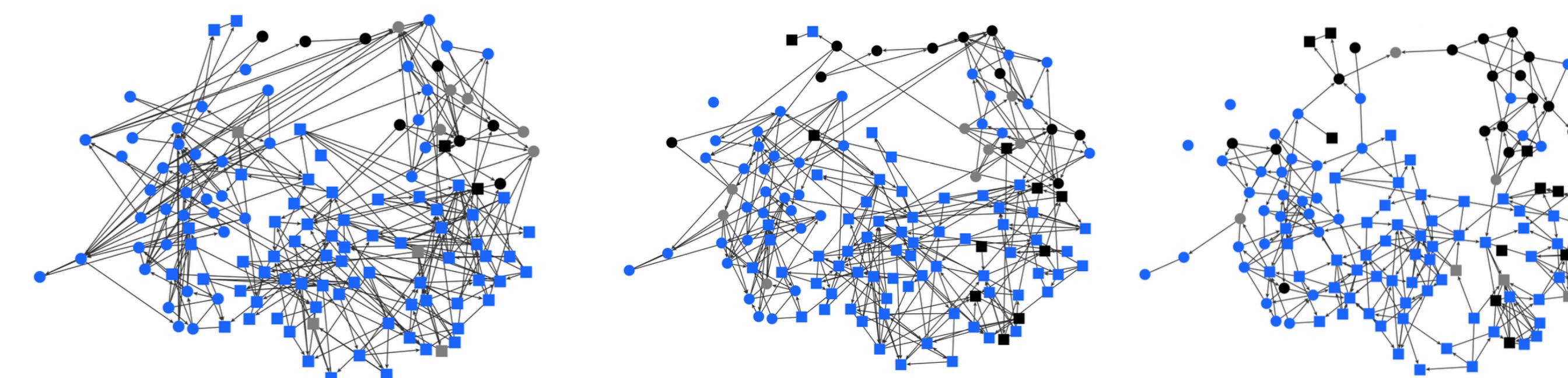
- covariate similarity:



- covariate ego effect

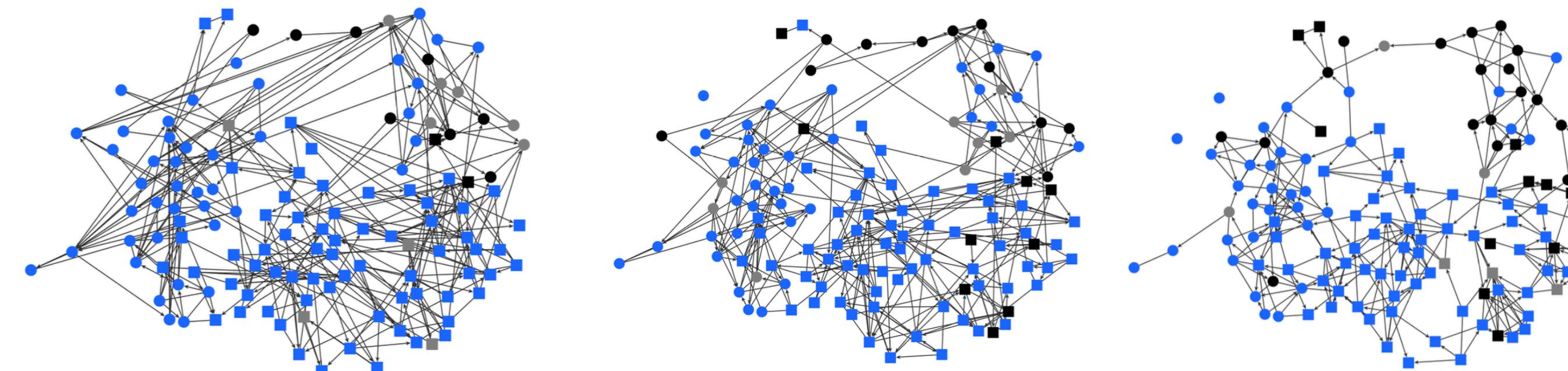


- covariate alter effect:



# Example: Study of Smoking Initiation and Friendship

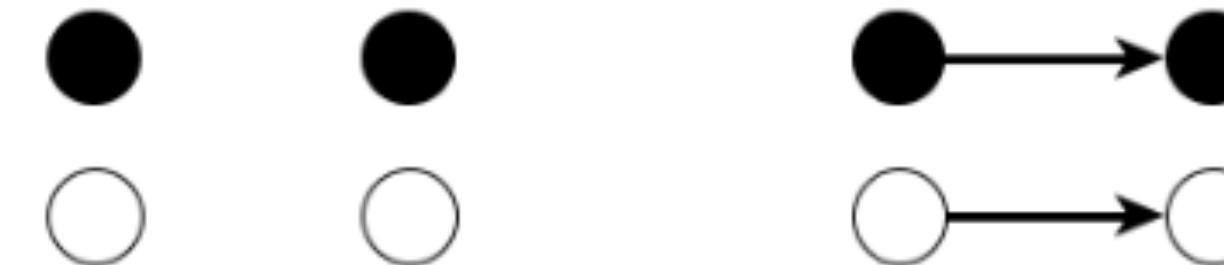
- This baseline model does not provide any information about selection and influence processes:
  - network dynamics are explained by preference towards creating and reciprocating ties
  - behavior dynamics are described only by the distribution of behavior in the population
- If we want to distinguish selection from influence we should include in the objective functions specification:
  - the effects capturing dependence of social network dynamics on actor's characteristic
  - the effects capturing the dependence of behavior dynamics on social network



# Example: Study of Smoking Initiation and Friendship

Effects for the dependence of network dynamics on actor's characteristic (as before)

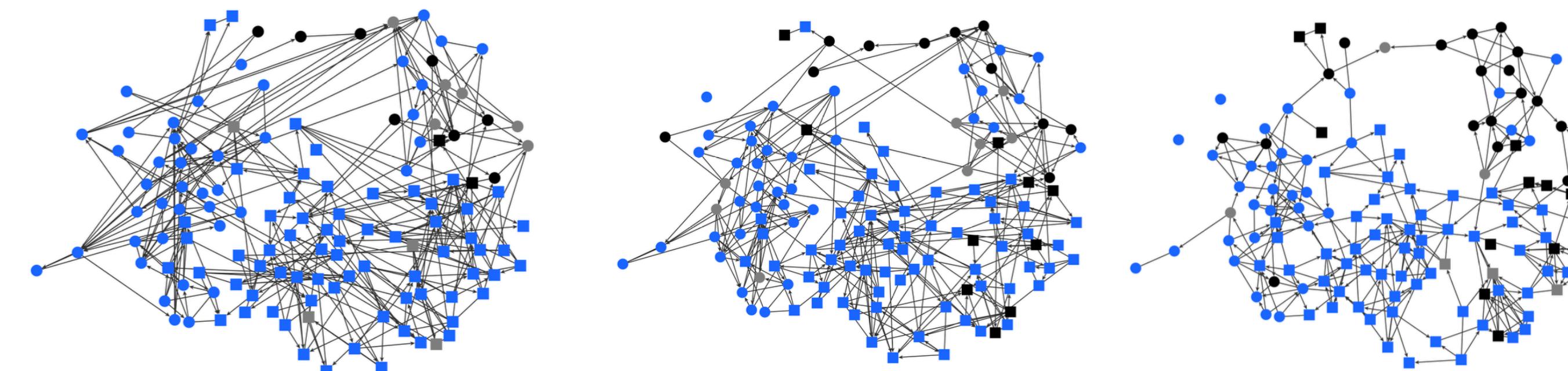
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- covariate ego effect



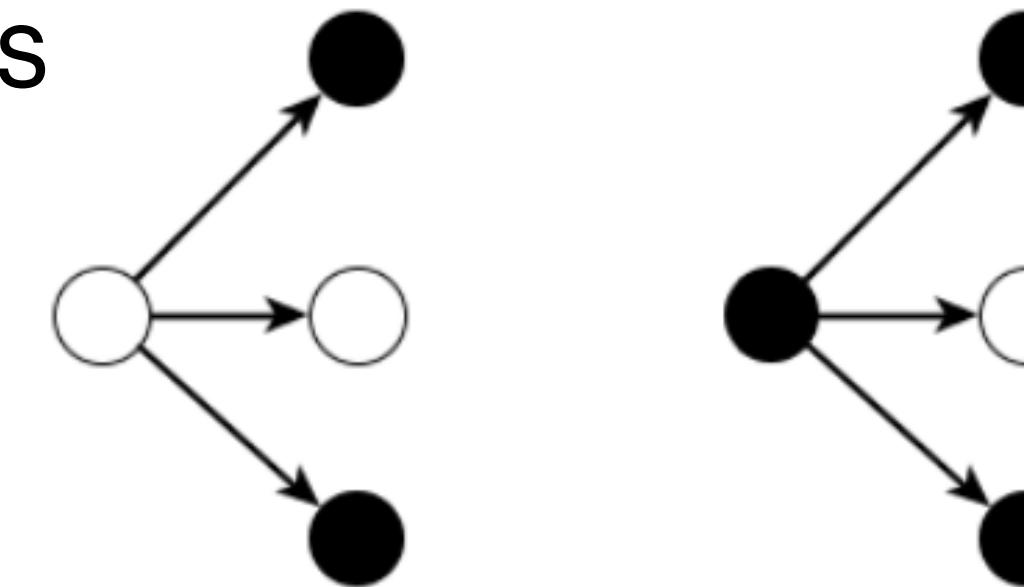
- covariate alter effect:



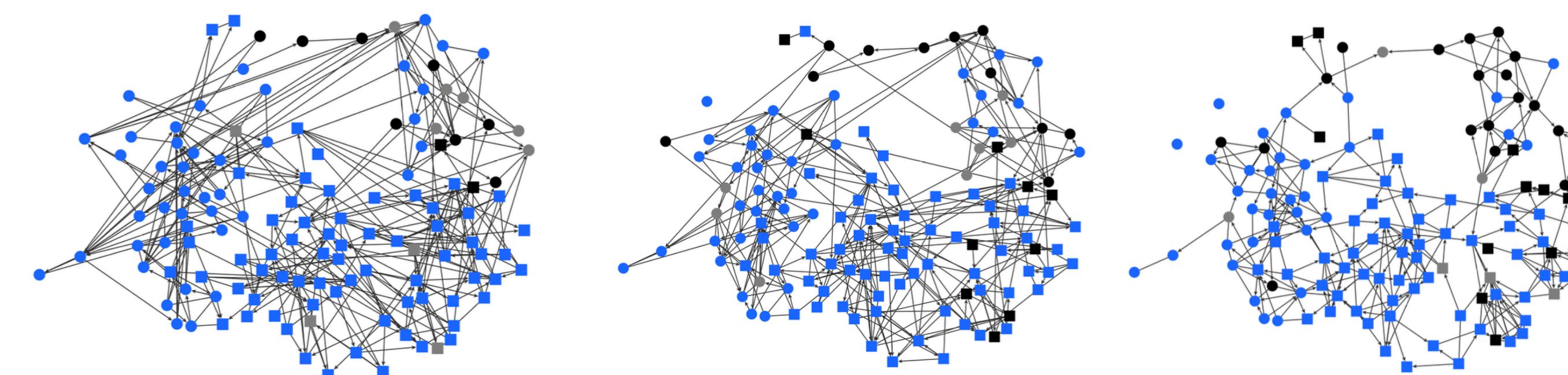
# Example: Study of Smoking Initiation and Friendship

Effects for the dependence of behavior dynamics on network

- **average similarity effect:** pupils tend to adjust their smoking behavior according to the behaviors of their friends



- This effect must be controlled for the indegree and the outdegree effects
  - ▶ Indegree effect
  - ▶ Outdegree effect



# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
<i>Network Dynamics</i>			
constant friendship rate (period 1)	10.7166	( 1.4036 )	
constant friendship rate (period 2)	9.0005	( 0.7709 )	
outdegree (density)	-2.8435	( 0.0572 )	-49.6776
reciprocity	1.9683	( 0.0933 )	21.1077
transitive triplets	0.4447	( 0.0322 )	13.7964
sex ego	0.1612	( 0.1206 )	1.3368
sex alter	-0.1476	( 0.1064 )	-1.3871
sex similarity	0.9104	( 0.0882 )	10.3244
smoke ego	0.0665	( 0.0846 )	0.7857
smoke alter	0.1121	( 0.0761 )	1.4719
smokebeh similarity	0.5114	( 0.1735 )	2.9479

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- Network objective function parameters:  
tendency towards reciprocity, transitivity and homophily with respect to gender

# Example: Study of Smoking Initiation and Friendship

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smokebeh similarity	0.5114	( 0.1735 )	2.9479

- Network objective function parameters:
  - pupils selected others with similar smoking behavior as friends
  - ⇒ evidence for selection process

# Example: Study of Smoking Initiation and Friendship

	Estimates	s.e.	t-score
<i>Behavior Dynamics</i>			
rate smokebeh (period 1)	3.9041	( 1.7402 )	
rate smokebeh (period 2)	3.8059	( 1.4323 )	
behavior smokebeh linear shape	-3.3573	( 0.5678 )	-5.9129
behavior smokebeh quadratic shape	2.8406	( 0.4125 )	6.8864
behavior smokebeh indegree	0.1711	( 0.1812 )	0.9444
behavior smokebeh outdegree	0.0128	( 0.1926 )	0.0662
behavior smokebeh average similarity	3.4361	( 1.4170 )	2.4250

- Behavioral objective function parameters:  
U-shaped distribution of the smoking behavior

# Example: Study of Smoking Initiation and Friendship

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- Behavioral objective function parameters:  
indegree and outdegree effects are not significant

# Example: Study of Smoking Initiation and Friendship

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- **Behavioral objective function parameters:**
  - pupils are influenced by the smoking behavior of the others
    - ⇒ evidence for influence process
    - i.e. actors adopt smoking levels that bring them closer to the average of their friends

# Example: Study of Smoking Initiation and Friendship

There is evidence for

- friendship selection based on gender and smoking behavior
- social influence based on smoking behavior

