

Mitchell Centre for  
Network Analysis

# Introduction to statistical analysis of Social Networks

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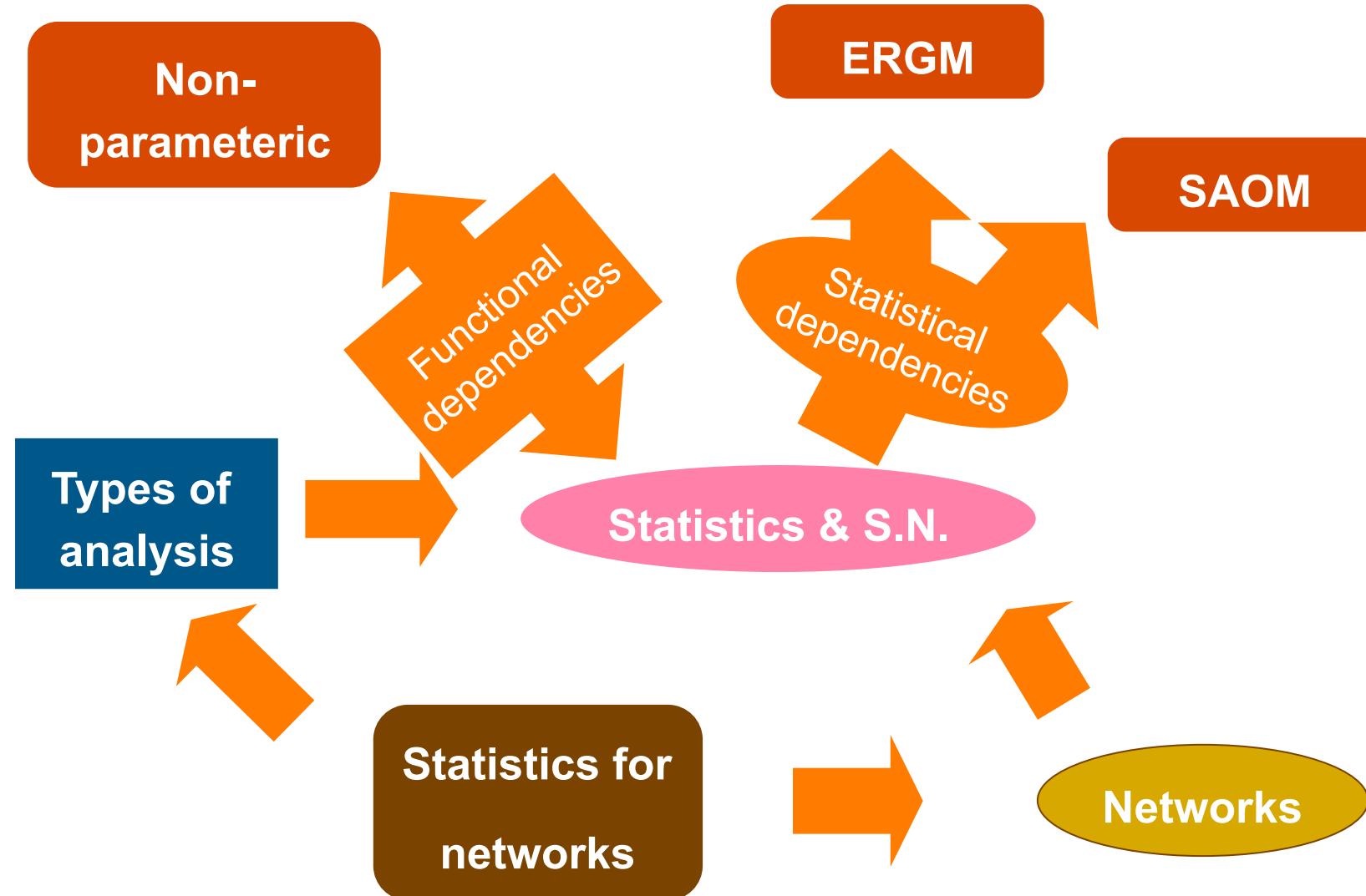
## Why statistics?

- Is the network a unique narrative?
- Numbers in lieu of ethnography?

## Possible answers

- Detecting systematic tendencies
- Social mechanisms
- Why not?

# Outline

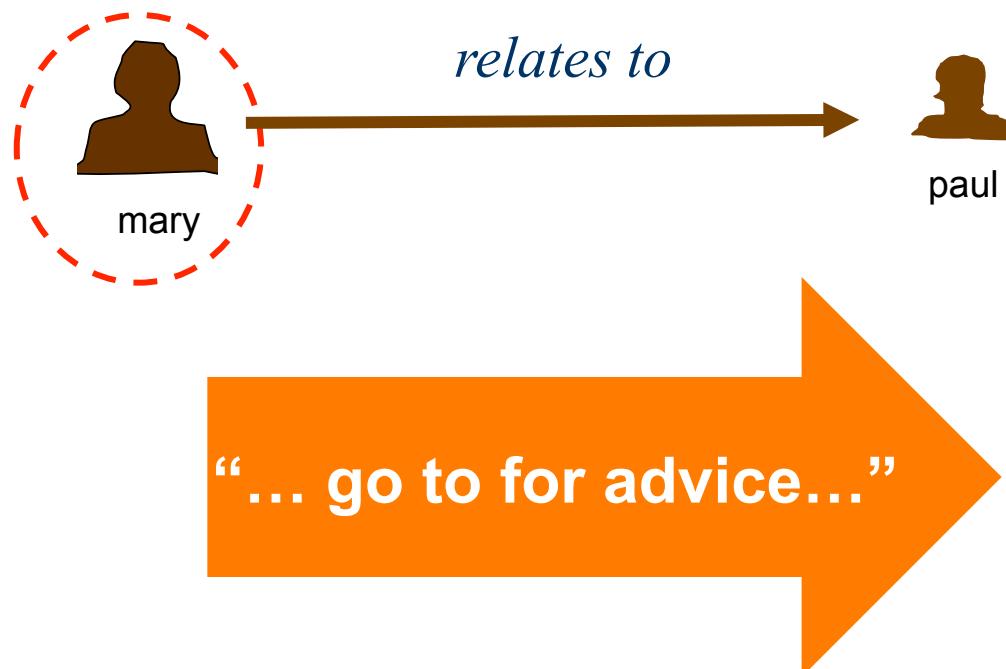


# Part 1

## Social network data?

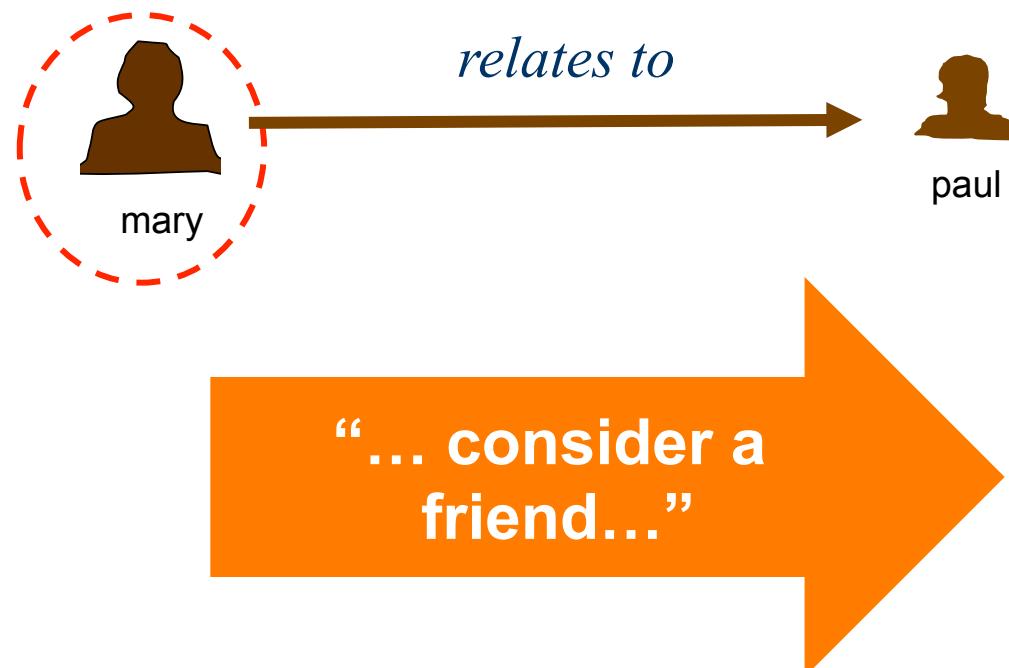
# Social networks

We conceive of a network as a **Relation**  
defined on a collection of **individuals**



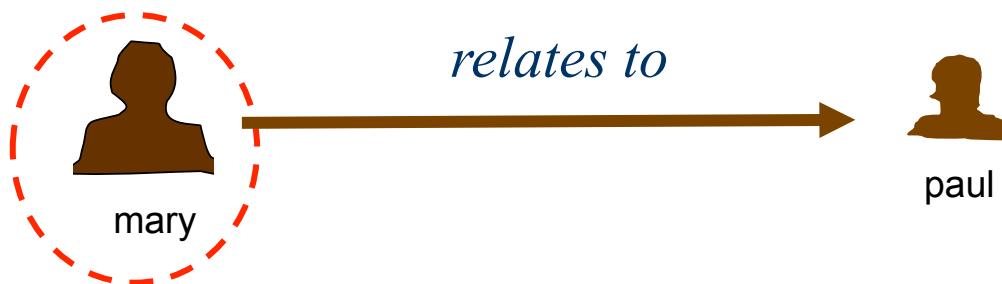
# Social networks

We conceive of a network as a **Relation**  
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# Social networks

We conceive of a network as a **Relation**  
defined on a collection of **individuals**



Generally binary

on



Tie present

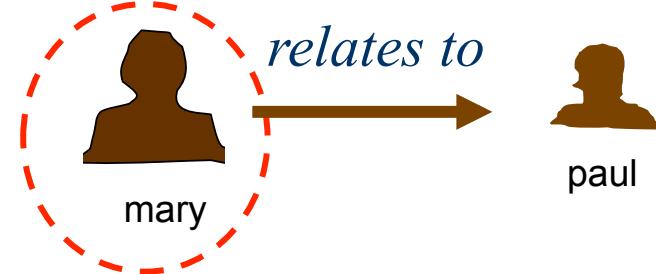
off



Tie absent

# Social networks

We conceive of a network as a **Graph**:  $G(V,E)$ , on



**Individuals:**  $V = \{1, 2, \dots, n\}$

**Relation:**  $E \subseteq \{(i,j) : i, j \in V\}$

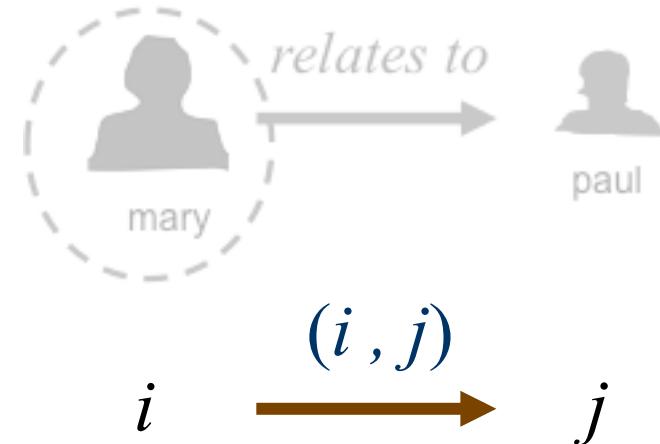
Generally binary

on  $\longrightarrow$  Tie present

off  $\longrightarrow$  Tie absent

# Social networks

We conceive of a network as a **Graph**:  $G(V,E)$ , on



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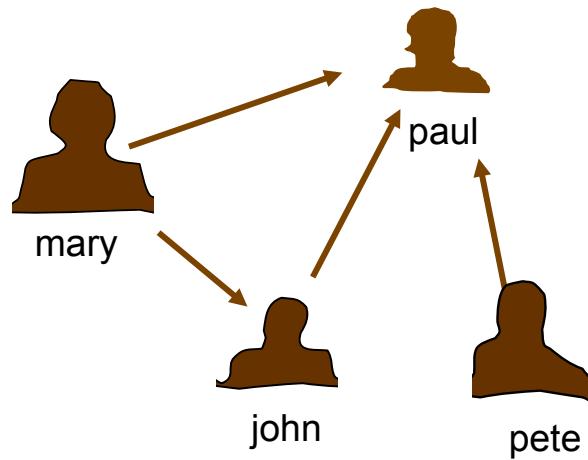
Generally binary

on  $\longrightarrow$  Tie present

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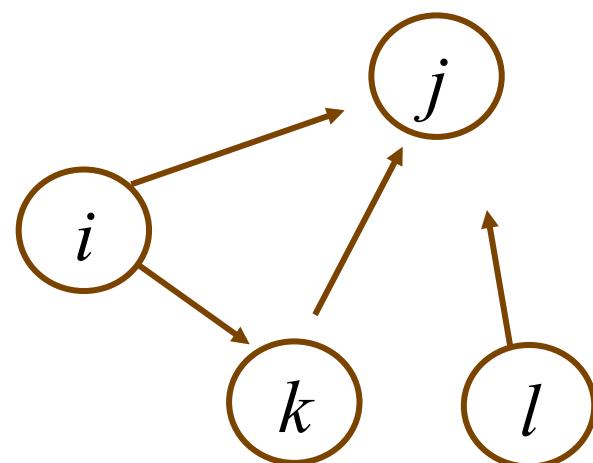
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We conceive of a network as a **Graph**:  $G(V,E)$ , on

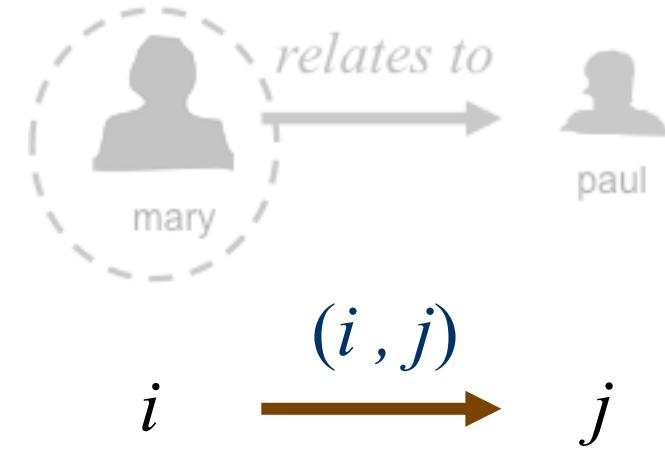


**Individuals:**  $V = \{i, j, k, l\}$

**Relation:**  $E = \{(i,j), (i,k), (k,j), (l,j)\}$



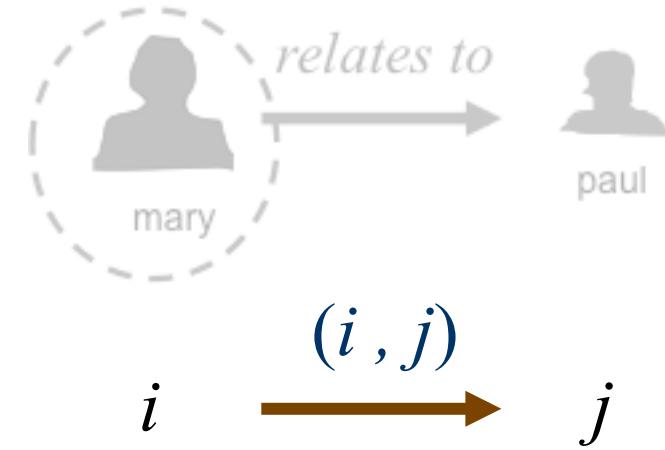
We conceive of the **Graph** as a collection of



**Tie variables:**  $\{X_{ij}: i,j \in V\}$

$$x_{ij} = \begin{cases} 1 & \text{if } i \rightarrow j \\ 0 & \text{otherwise} \end{cases}$$

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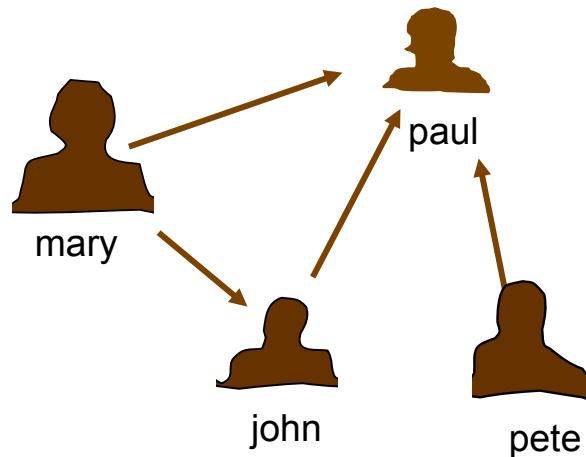


Generally binary

on  $\longrightarrow x_{ij} = 1$

off  $\cancel{\longrightarrow} x_{ij} = 0$

We conceive of the **Graph** as a collection of

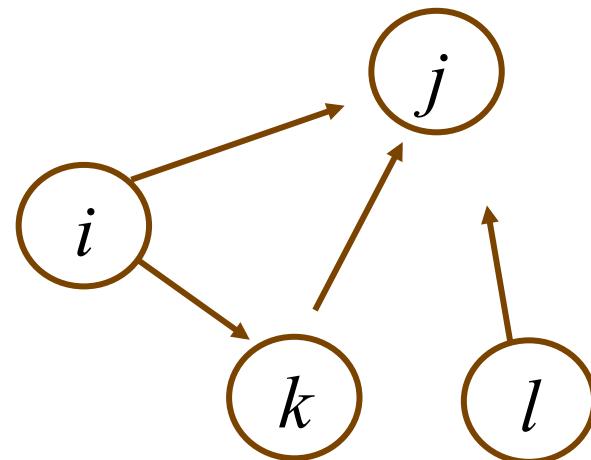


**Tie variables:**  $\{X_{ij}: i,j \in V\}$

$$x_{ij} = \begin{cases} 1 & \text{if } i \rightarrow j \\ 0 & \text{otherwise} \end{cases}$$

$$x = \left( \begin{array}{c|cccc}
i & - & x_{ij} & x_{ik} & x_{il} \\
j & x_{ji} & - & x_{jk} & x_{jl} \\
k & x_{ki} & x_{kj} & - & x_{kl} \\
l & x_{li} & x_{lj} & x_{lk} & -
\end{array} \right) = \left( \begin{array}{c|cccc}
i & - & 1 & 1 & 0 \\
j & 0 & - & 0 & 0 \\
k & 0 & 1 & - & 0 \\
l & 0 & 1 & 0 & -
\end{array} \right)$$

We conceive of the **Graph** as a collection of



**Tie variables:**  $\{X_{ij}: i, j \in V\}$

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l & x_{li} & x_{lj} & x_{lk} & -
\end{array} \right) = \left( \begin{array}{c|cccc}
i & - & 1 & 1 & 0 \\
j & 0 & - & 0 & 0 \\
k & 0 & 1 & - & 0 \\
l & 0 & 1 & 0 & -
\end{array} \right)$$

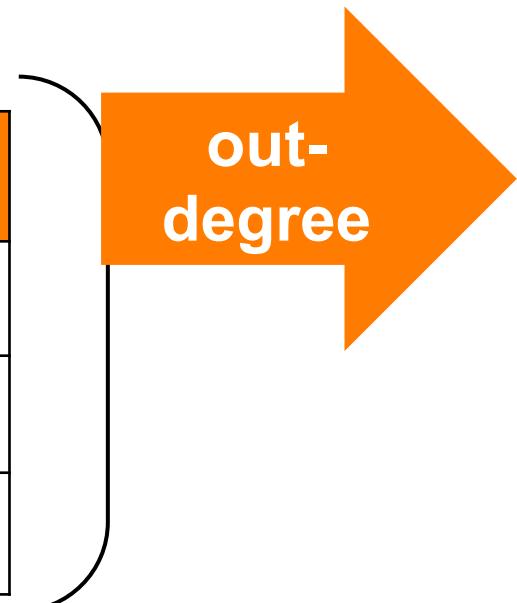
## The **Adjacency matrix**:

The matrix of the collection **Tie var.**  $\{X_{ij} : i, j \in V\}$

$$x = \begin{pmatrix} & i & j & k & l \\ i & - & x_{ij} & x_{ik} & x_{il} \\ j & x_{ji} & - & x_{jk} & x_{jl} \\ k & x_{ki} & x_{kj} & - & x_{kl} \\ l & x_{li} & x_{lj} & x_{lk} & - \end{pmatrix}$$

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$$x = \begin{pmatrix} i & - & x_{ij} & x_{ik} & x_{il} \\ j & x_{ji} & - & x_{jk} & x_{jl} \\ k & x_{ki} & x_{kj} & - & x_{kl} \\ l & x_{li} & x_{lj} & x_{lk} & - \end{pmatrix}$$


out-degree

$$x_{i+} = \sum_j x_{ij}$$

## The **Adjacency matrix**:

The matrix of the collection **Tie var.**  $\{X_{ij}: i, j \in V\}$

$i$	-	$x_{ij}$	$x_{ik}$	$x_{il}$
$j$	$x_{ji}$	-	$x_{jk}$	$x_{jl}$
$k$	$x_{ki}$	$x_{kj}$	-	$x_{kl}$
$l$	$x_{li}$	$x_{lj}$	$x_{lk}$	-



$$x_{+i} = \sum_j x_{ji}$$

## The **Adjacency matrix**:

The matrix of the collection **Tie var.**  $\{X_{ij}: i,j \in V\}$

$$x = \begin{pmatrix} i & - & x_{ij} & x_{ik} & x_{il} \\ j & x_{ji} & - & x_{jk} & x_{jl} \\ k & x_{ki} & x_{kj} & - & x_{kl} \\ l & x_{li} & x_{lj} & x_{lk} & - \end{pmatrix}$$


$$x_{i\bullet} x_{k\bullet}^T = \sum_j x_{ij} x_{kj}$$

# Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100, 1, .4), 10, 10)
```

$$x = \begin{array}{|c|c|c|c|} \hline & x_{ij} & x_{ik} & x_{il} \\ \hline x_{ji} & - & x_{jk} & x_{jl} \\ \hline x_{ki} & x_{kj} & - & x_{kl} \\ \hline x_{li} & x_{lj} & x_{lk} & - \\ \hline \end{array}$$

density (#arcs/#possible arcs)

# number of cells

# number of nodes

Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100, 1, .4), 10, 10)
diag(x) <- 0
```

$$x = \begin{array}{|c|c|c|c|} \hline & x_j & x_{ik} & x_{il} \\ \hline x_{ji} & - & x_{jk} & x_{jl} \\ \hline x_{ki} & x_{kj} & - & x_{kl} \\ \hline x_{li} & x_{lj} & x_{lk} & - \\ \hline \end{array}$$

number of nodes

density (#arcs/#possible arcs)

number of cells

No diagonal (self-nominations)

Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100, 1, .4), 10, 10)
diag(x) <- 0
x
```

← Print matrix to screen

```
> x
      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
[1,]    0    1    0    0    0    0    0    0    0    0
[2,]    0    0    0    0    0    0    0    0    0    0
[3,]    1    1    0    0    1    0    1    1    1    1
[4,]    0    0    0    0    1    1    1    0    0    0
[5,]    1    0    1    0    0    1    0    0    0    0
[6,]    0    1    0    1    0    0    0    0    0    1
[7,]    1    0    0    0    1    0    0    0    0    1
[8,]    0    0    1    0    0    0    1    0    1    1
[9,]    1    0    1    0    0    1    0    0    0    0
[10,]   1    0    0    0    0    1    1    0    0    0
```

## Social networks – example in R

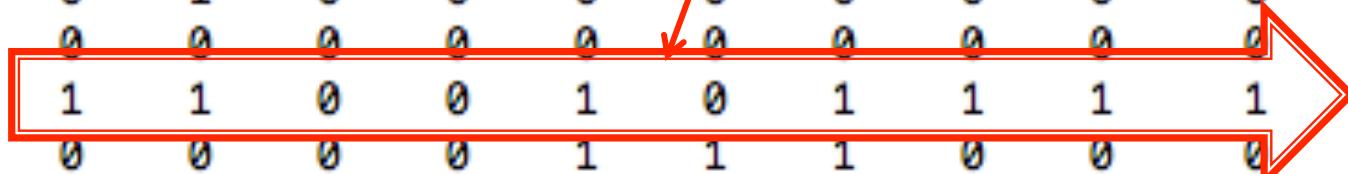
Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100, 1, .4), 10, 10)
diag(x) <- 0
```

x  Print matrix to screen

sum(x[3, ])  To sum third row

```
> x
      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
[1,]    0    1    0    0    0    0    0    0    0    0
[2,]    0    0    0    0    0    0    0    0    0    0
[3,]    1    1    0    0    1    0    1    1    1    1
[4,]    0    0    0    0    1    1    1    0    0    0
[5,]    1    0    1    0    0    1    0    0    0    0
[6,]    0    1    0    1    0    0    0    0    1    0
[7,]    1    0    0    0    1    0    0    0    0    1
[8,]    0    0    1    0    0    0    1    0    1    1
[9,]    1    0    1    0    0    1    0    0    0    0
[10,]   1    0    0    0    0    1    1    0    0    0
```



Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100,1,.4),10,10)
diag(x) <- 0
```

x ← Print matrix to screen  
sum(x[3,]) ← To sum third row



```
> sum(x[3,])
[1] 7
```

## Social networks – example in R

Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100, 1, .4), 10, 10)
diag(x) <- 0
```

```
x
```

```
sum(x[3, ])
```

```
rowSums(x)
```

```
> x
```

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	0	1	0	0	0	0	0	0	0	0
[2,]	0	0	0	0	0	0	0	0	0	0
[3,]	1	1	0	0	1	0	1	1	1	1
[4,]	0	0	0	0	1	1	1	0	0	0
[5,]	1	0	1	0	0	1	0	0	0	0
[6,]	0	1	0	1	0	0	0	0	1	0
[7,]	1	0	0	0	1	0	0	0	1	0
[8,]	0	0	1	0	0	0	1	0	1	1
[9,]	1	0	1	0	0	1	0	0	0	0
[10,]	1	0	0	0	0	1	1	0	0	0

To sum all rows

Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100, 1, .4), 10, 10)
diag(x) <- 0
x
sum(x[3, ])
rowSums(x)
```

To sum all rows

```
> rowSums(x)
[1] 1 0 7 3 3 3 3 4 3 3
```

Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100, 1, .4), 10, 10)
diag(x) <- 0
x
```

```
sum(x[3, ])
```

```
rowSums(x)
```

```
> x
```

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	0	1	0	0	0	0	0	0	0	0
[2,]	0	0	0	0	0	0	0	0	0	0
[3,]	1	1	0	0	1	0	1	1	1	1
[4,]	0	0	0	0	1	1	1	0	0	0
[5,]	1	0	0	0	1	1	0	0	0	3
[6,]	0	1	0	1	0	0	0	1	0	3
[7,]	1	0	0	0	1	0	0	1	0	3
[8,]	0	0	1	0	0	0	1	0	1	4
[9,]	1	0	1	0	0	1	0	0	0	3
[10,]	1	0	0	0	0	1	1	0	0	3

To sum all rows

Out-degree distribution

1

0

7

3

3

0

3

3

3

3

3

0

3

3

3

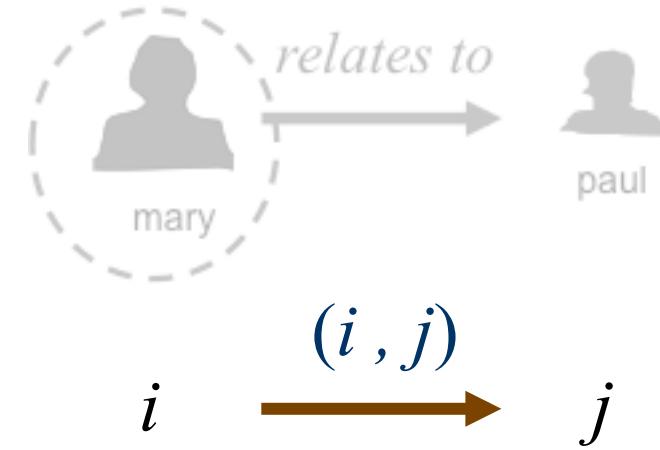
Let's create an **Adjacency matrix**:

```
x <- matrix(rbinom(100, 1, .4), 10, 10)
diag(x) <- 0
x
sum(x[3,])
rowSums(x)
colSums(x) ←———— To sum all columns
```

**in-degree distribution**

```
> colSums(x)
[1] 5 3 3 3 1 3 4 4 1 4 2
```

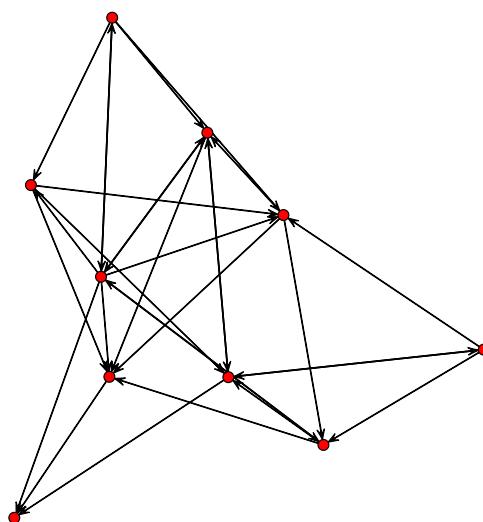
To draw the **Graph**



**Tie variables:**  $\{X_{ij}: i,j \in V\}$

$$x_{ij} = \begin{cases} 1 & \text{if } i \rightarrow j \\ 0 & \text{otherwise} \end{cases}$$

To draw the **Graph**



**Tie variables:**  $\{X_{ij}: i, j \in V\}$

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	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	0	1	0	0	0	0	0	0	0	0
[2,]	0	0	0	0	0	0	0	0	0	0
[3,]	1	1	0	0	1	0	1	1	1	1
[4,]	0	0	0	0	1	1	1	0	0	0
[5,]	1	0	1	0	0	1	0	0	0	0
[6,]	0	1	0	1	0	0	0	0	1	0
[7,]	1	0	0	0	1	0	0	0	1	0
[8,]	0	0	1	0	0	0	1	0	1	1
[9,]	1	0	1	0	0	1	0	0	0	0
[10,]	1	0	0	0	0	1	1	0	0	0

To draw the **Graph**

load package “network”

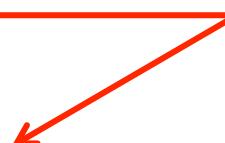
```
x <- matrix(rbinom(100,1,.4),10,10)
diag(x) <- 0
x
sum(x[3,])
rowSums(x)
colSums(x)
library('network')
```

To draw the **Graph**

load package “network”

```
x <- matrix(rbinom(100,1,.4),10,10)
diag(x) <- 0
x
sum(x[3,])
rowSums(x)
colSums(x)
library('network')
myGraph <- as.network(x)
```

Transform the **adjacency matrix**  
to a “**network object**”



To draw the **Graph**

load package “network”

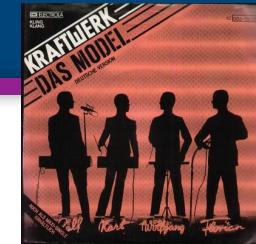
```
x <- matrix(rbinom(100,1,.4),10,10)
diag(x) <- 0
x
sum(x[3,])
rowSums(x)
colSums(x)
library('network')
myGraph <- as.network(x)
plot(myGraph)
```

plot the new “**network object**”

## Part 2

# Modes of analysis of Social network data?

# Modes of Analysis SNA



Graphical



Descriptive

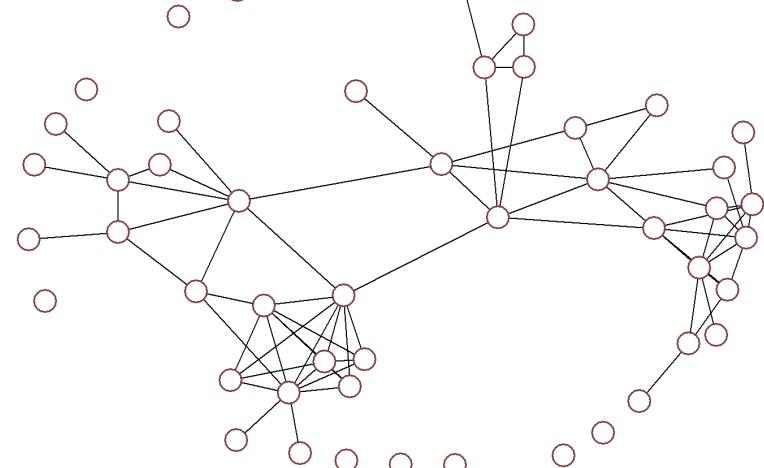
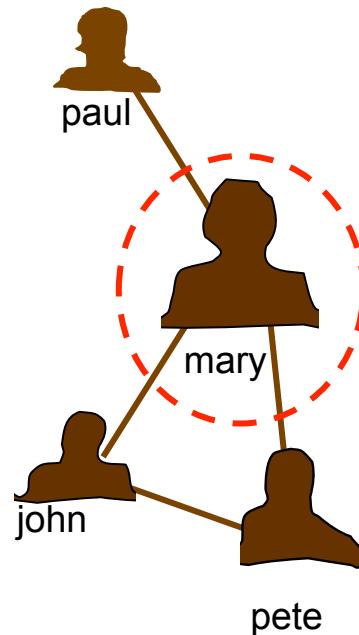


Statistical



# Modes of Analysis SNA

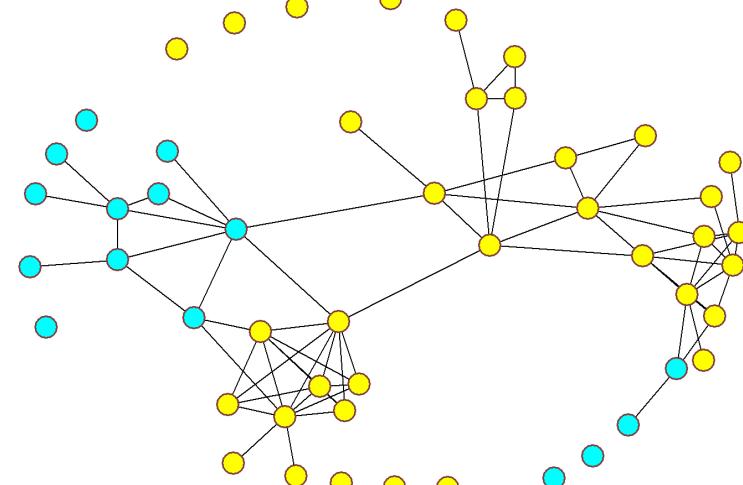
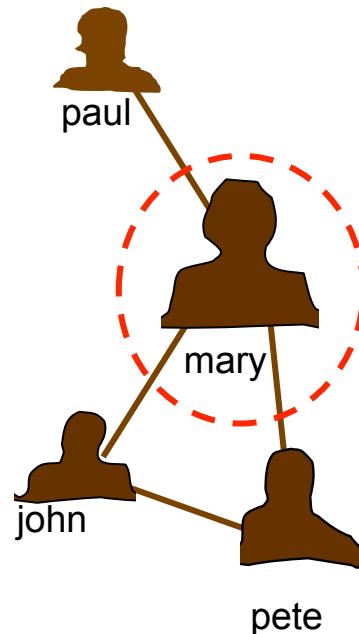
Graphical



A social network of tertiary students – Kalish (2003)

# Modes of Analysis SNA

Graphical



Yellow: Jewish    Blue: Arab

A social network of tertiary students – Kalish (2003)

## Descriptive

### Centrality index

mary

john

pete

paul

### Density

	arab	jew
arab	medium	low
jew		high

Statistical

“nonparametric”



## Centrality index

mary

john

pete

paul

Differences in centrality  
may be explained by  
chance

## Density

Differences in densities unlikely if  
classes assumed “equal”

	<b>arab</b>	<b>jew</b>
<b>arab</b>	medium	low
<b>jew</b>		high

# Modes of Analysis SNA

Statistical

model based



## Bernoulli

mary

john

pete

paul

Ties are distributed independently with parameter

$$\hat{p} = \frac{4}{6}$$

The network may be described by an

- a priori **BBM**

- **social selection ERGM** with separate effects for **clustering** and **homophily** on race

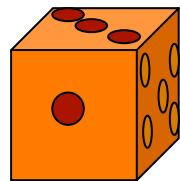
	arab	jew
arab	medium	low
jew		high

## Part 2

Background: statistical analysis

## Why statistics?

Statistics ≈ assessing whether observed measured quantities are "big"  
≈ reject chance or not



six in 50 out of 51:  
balanced dice?

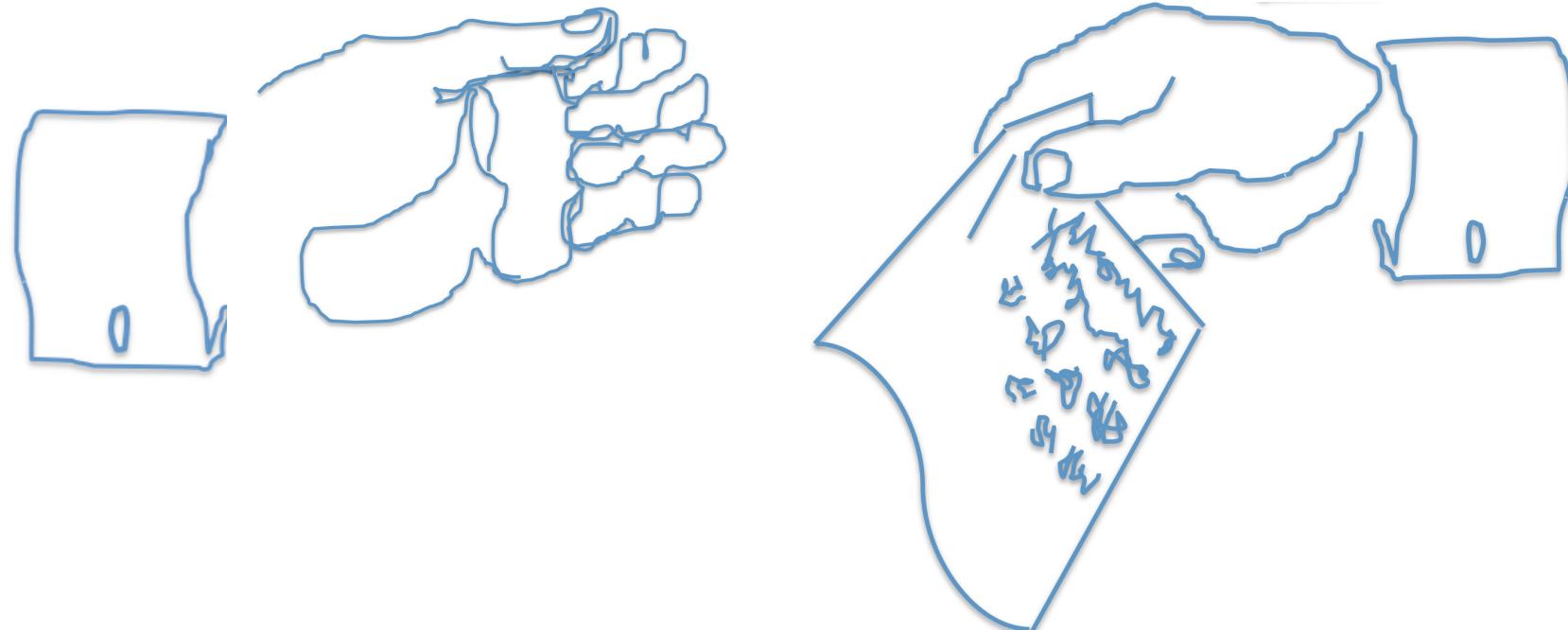
Networks not as easy

- Good model for chance in SNA?
- Model to capture systematic patterns (the typical)

# Can't we simply do t-tests?

**Consider testing:**

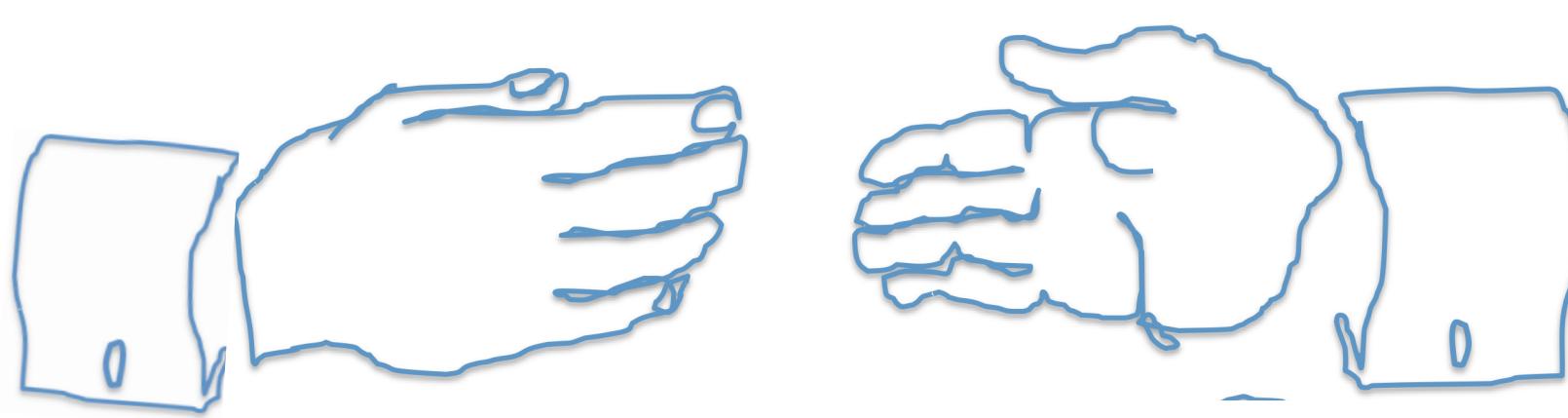
“I give advice...”



# Can't we simply do t-tests?

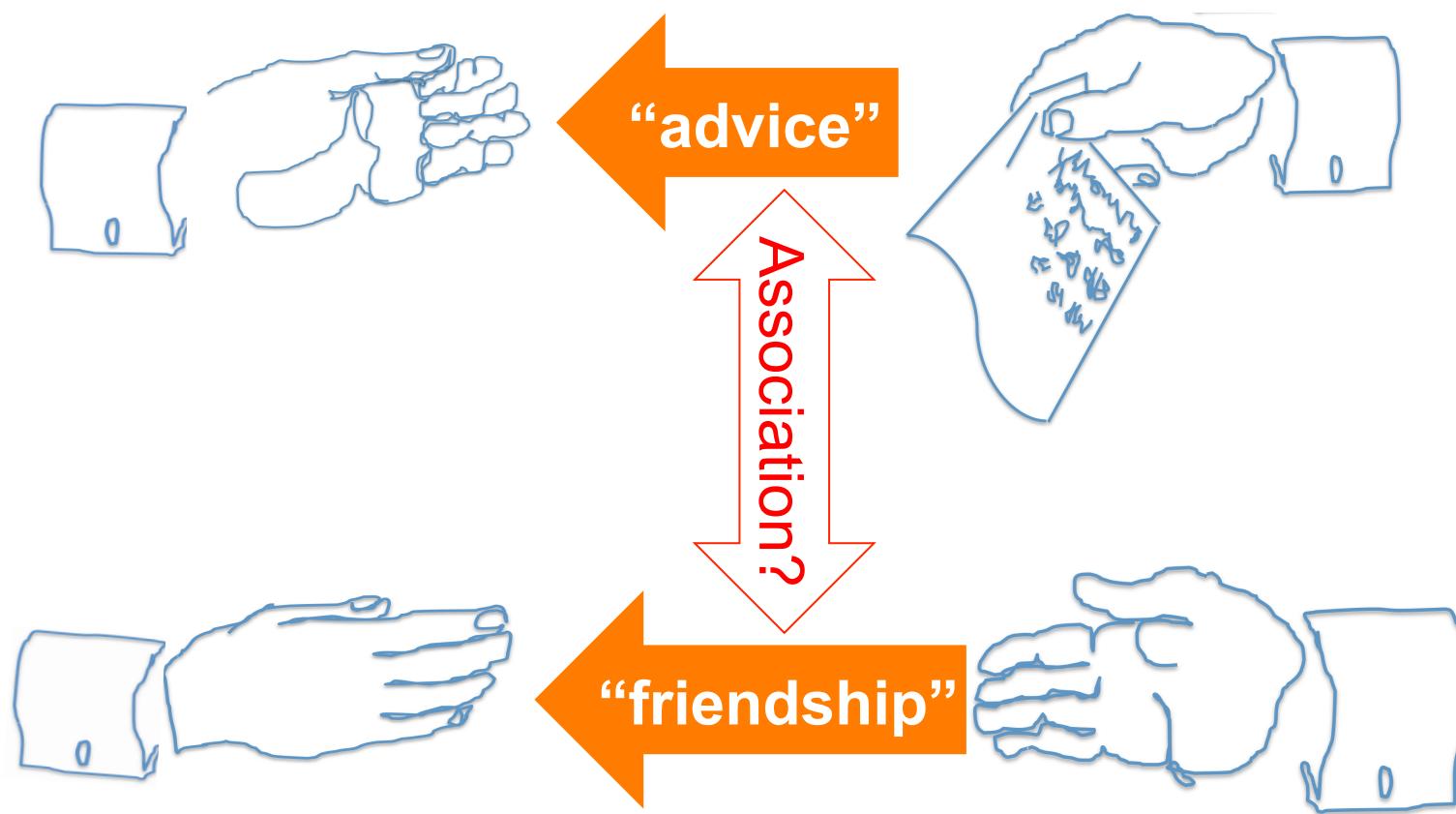
**Consider testing:**

“... to people I consider my friends”



# Can't we simply do t-tests?

Consider testing:



# Can't we simply do t-tests?

Consider testing:

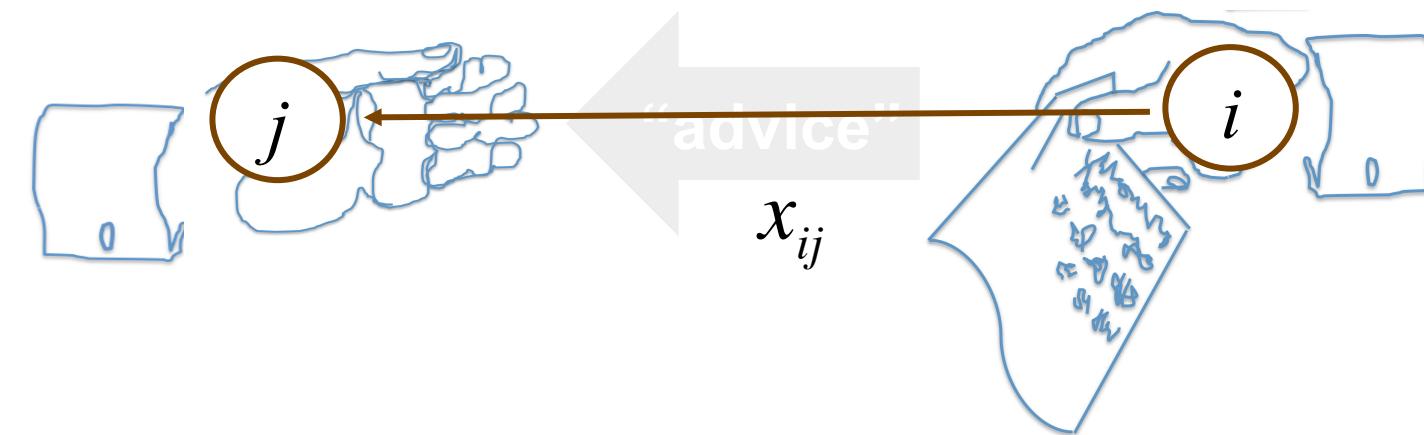
Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

Consider testing:

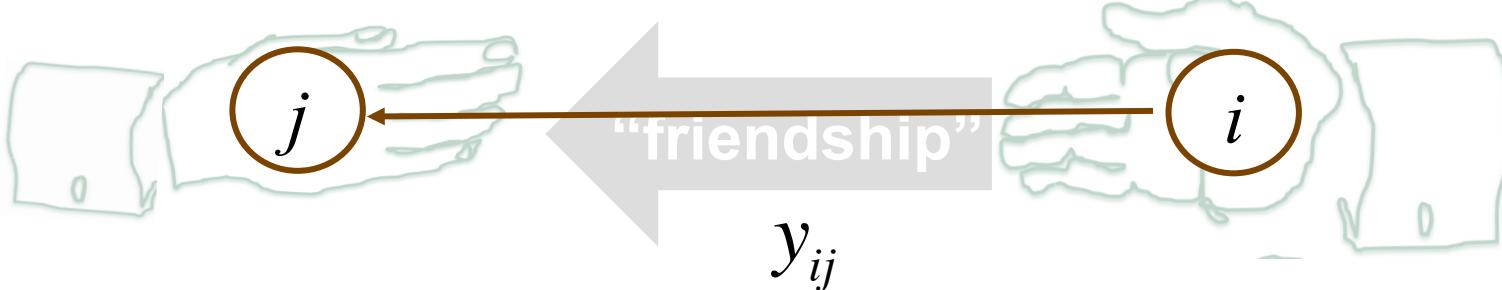
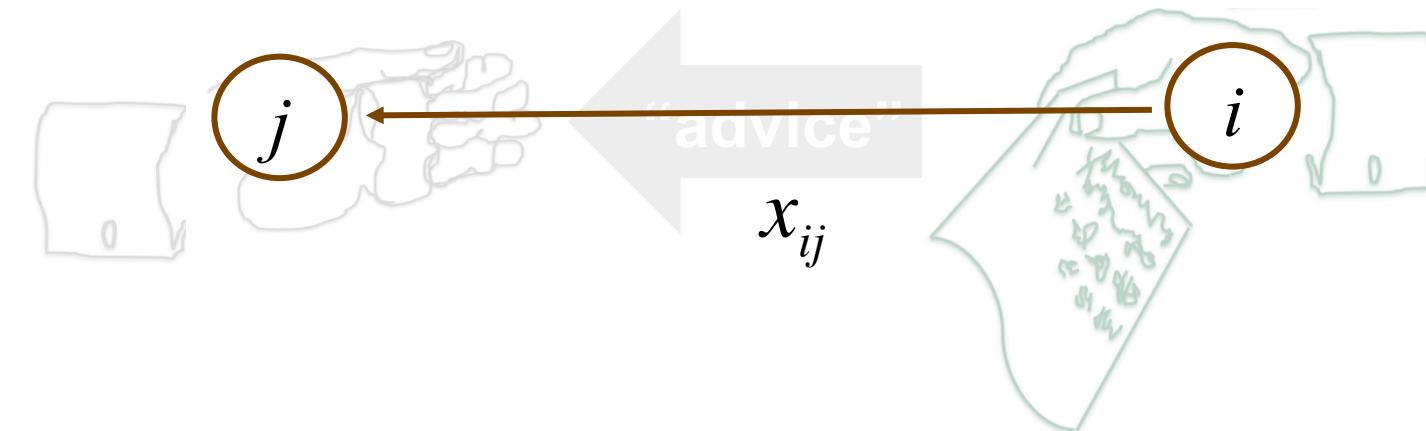
Correlate advice  $x$  with friendship  $y$ ?



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Consider testing:

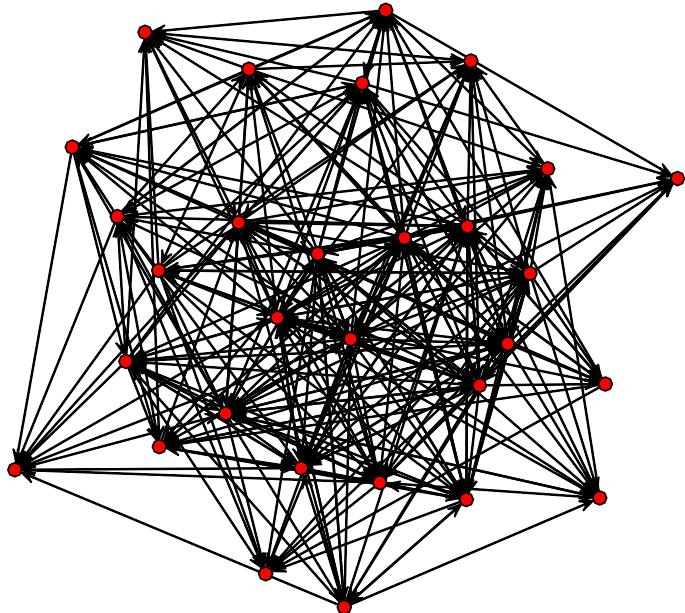
Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

Consider testing:

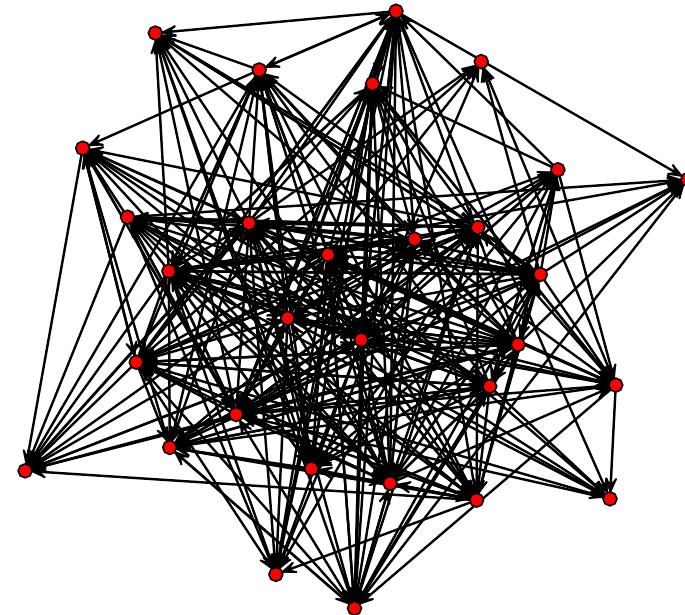
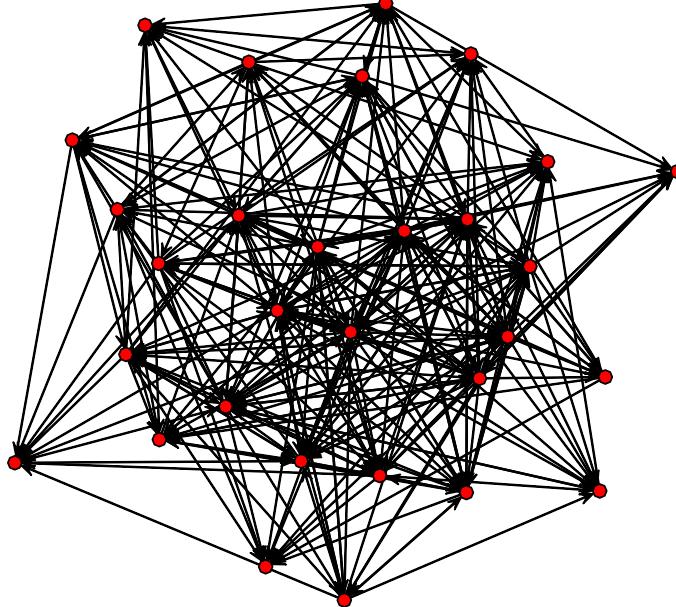
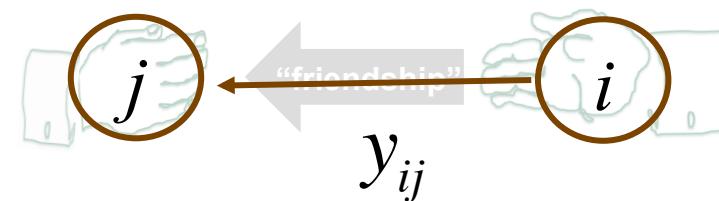
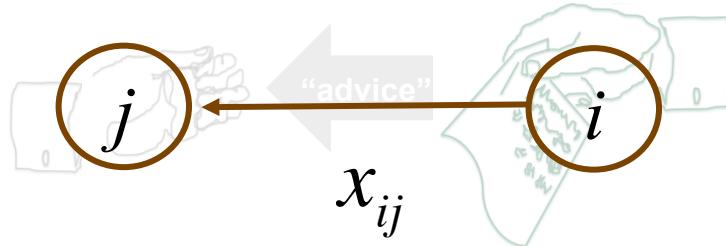
Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

Consider testing:

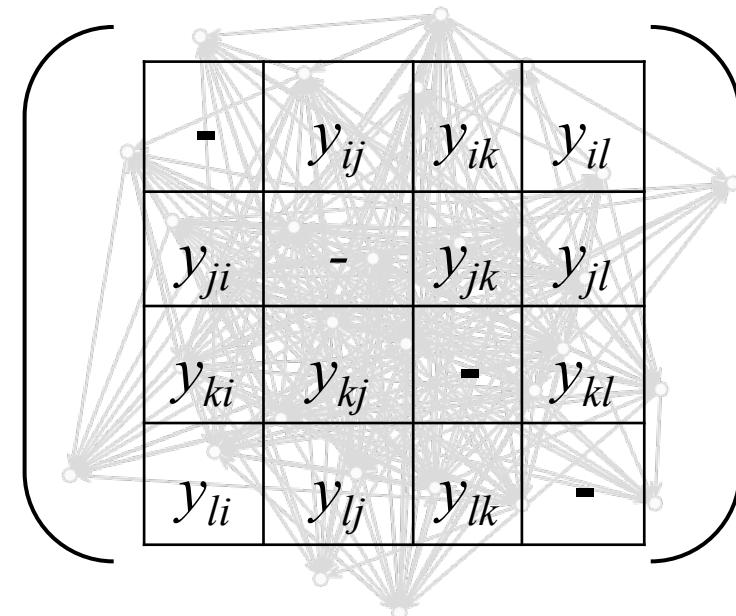
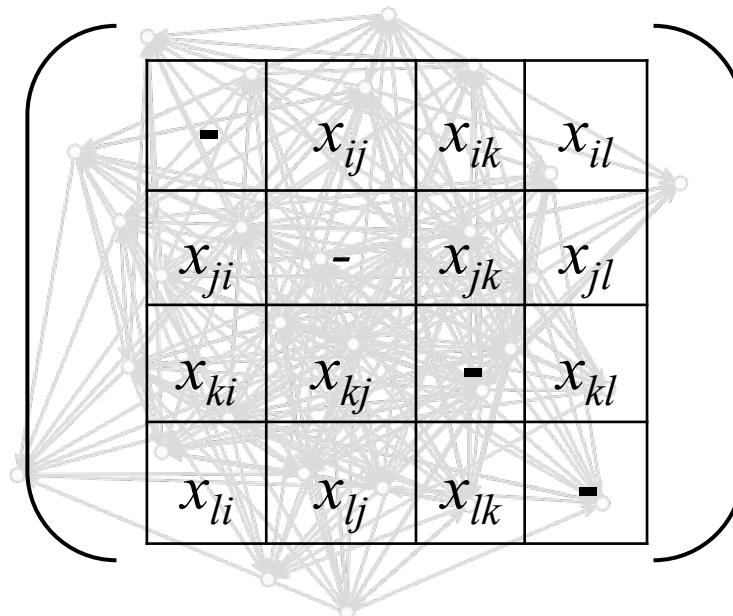
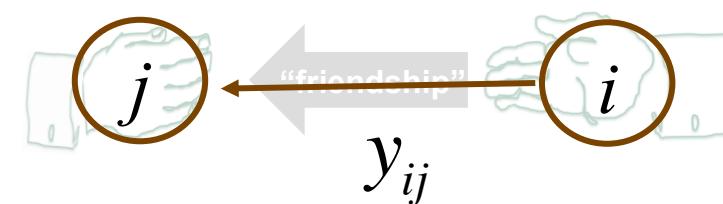
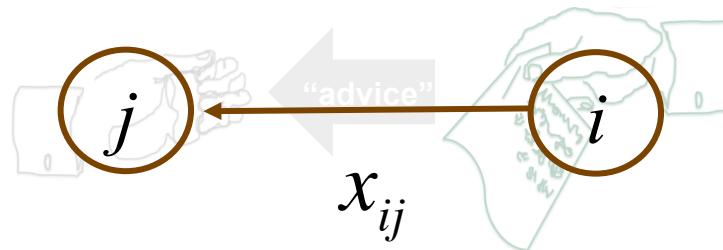
Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

**Consider testing:**

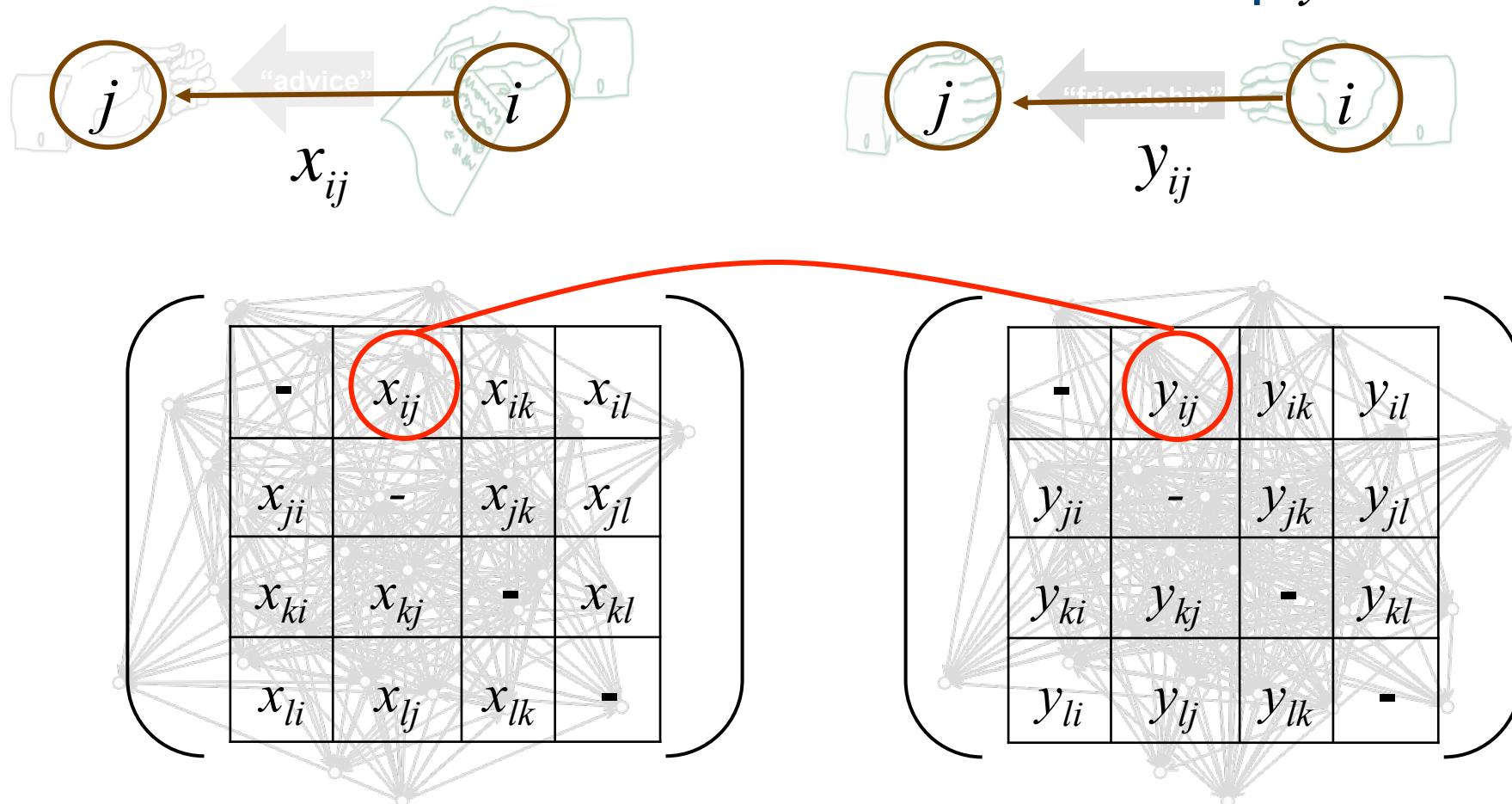
Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

**Consider testing:**

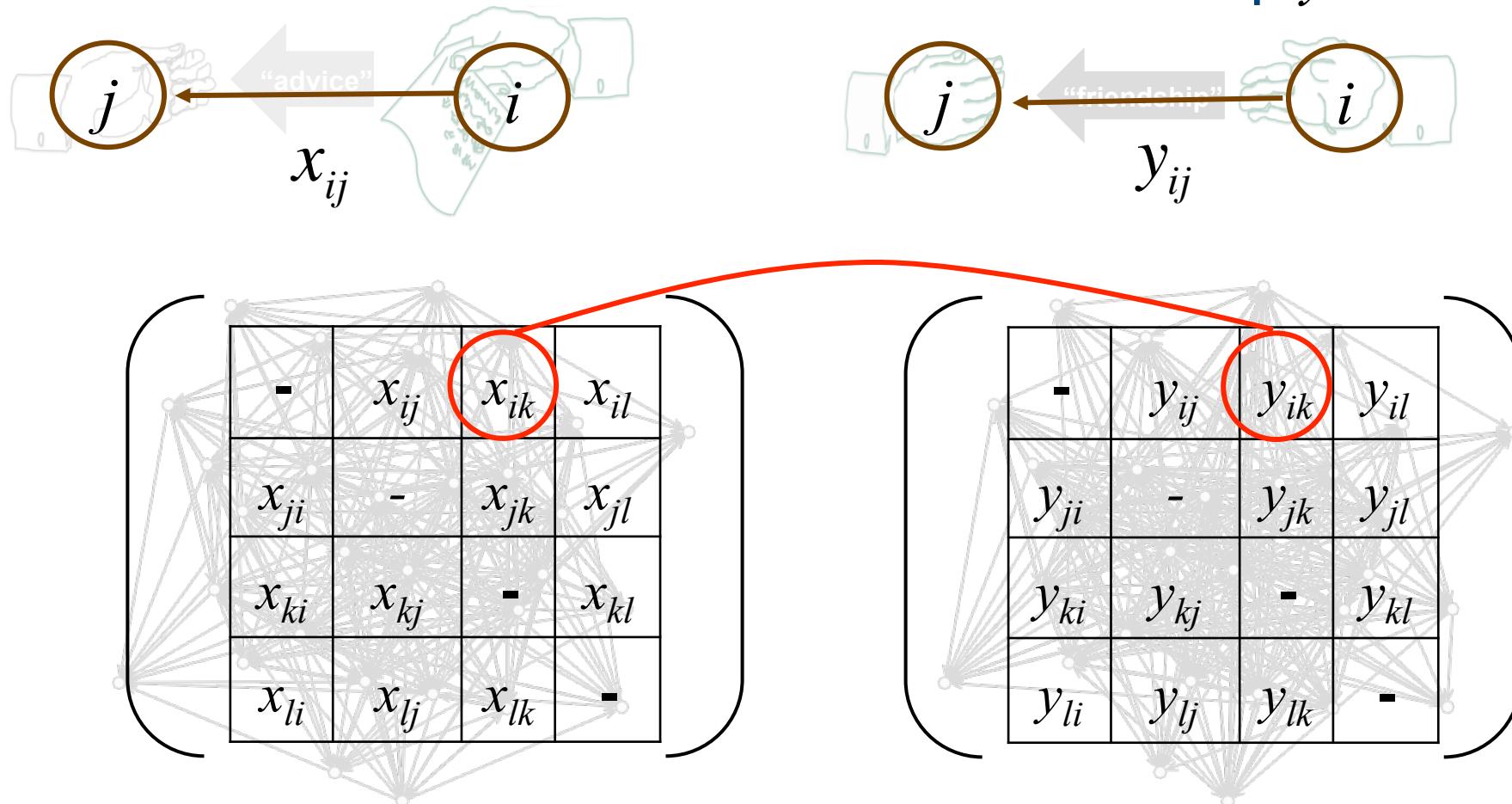
Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

**Consider testing:**

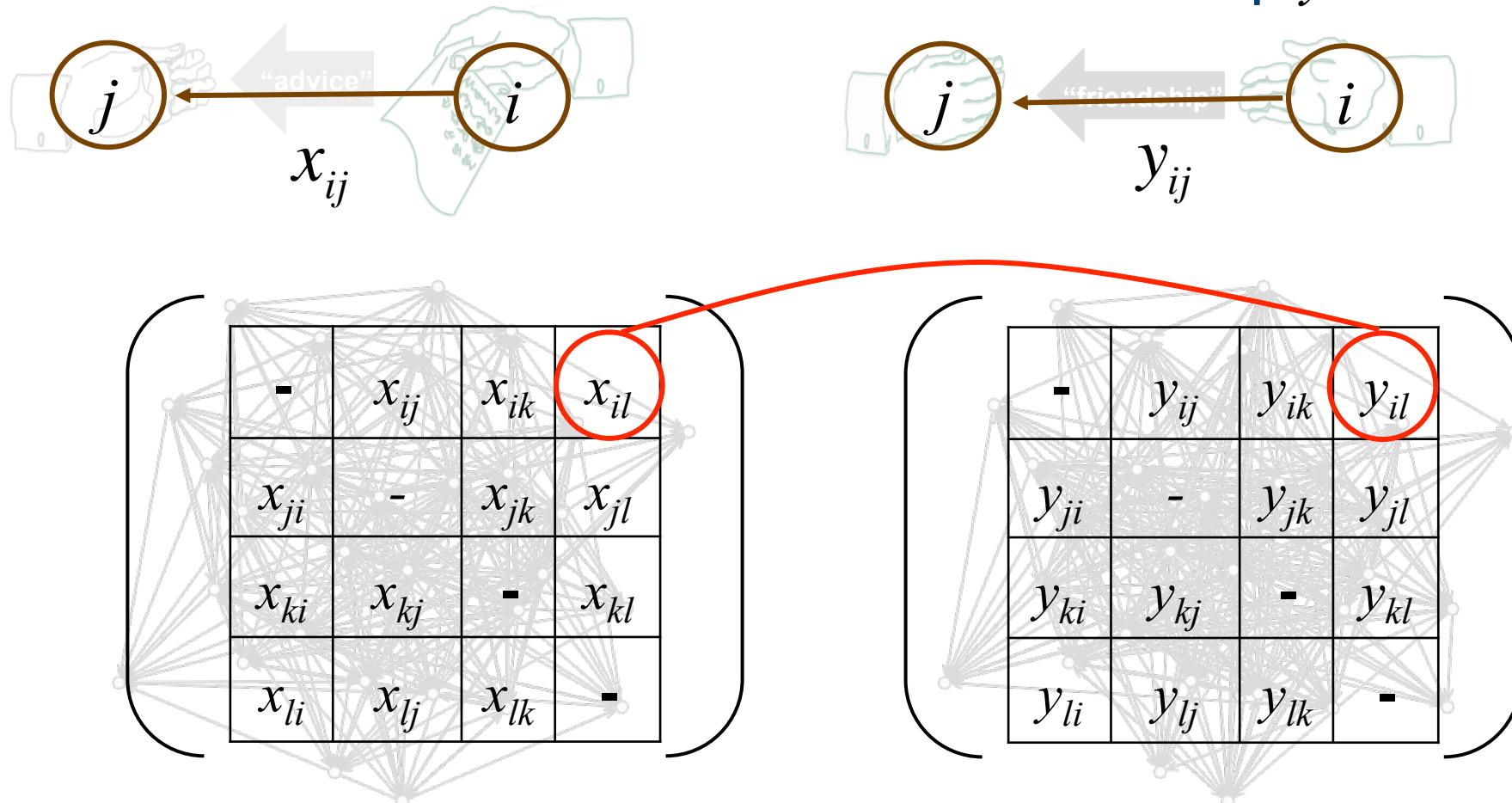
Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

**Consider testing:**

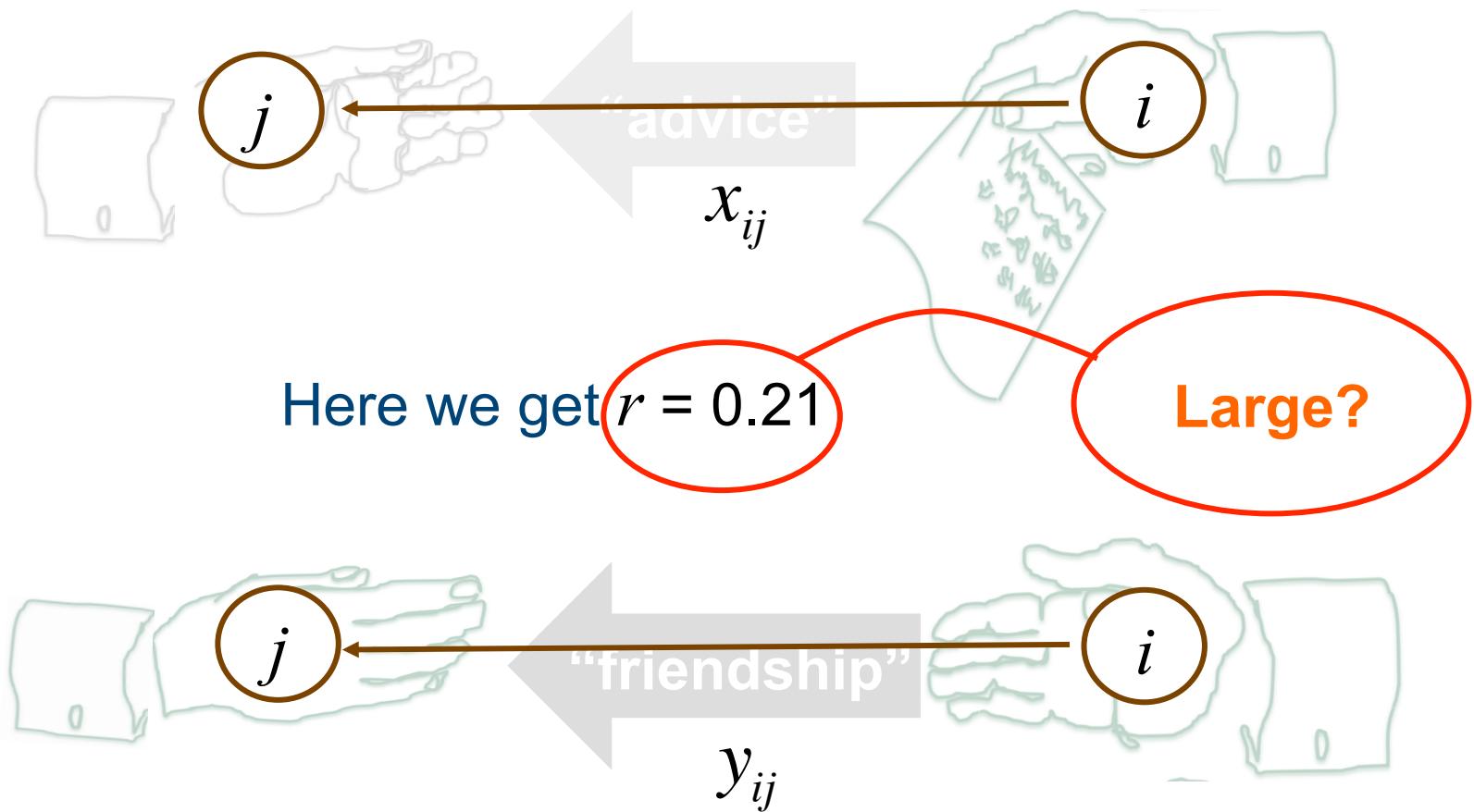
Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

Consider testing:

Correlate advice  $x$  with friendship  $y$ ?



# Can't we simply do t-tests?

## Using standard statistical techniques

Is  $r = 0.21$  big?

Standard\* statistical approach:

Reject  $H_0$  (no correlation) if

$$t = \left| \frac{r}{\sqrt{\frac{1 - r^2}{n - 2}}} \right|$$

is greater than 2

Here  $t = 6.44$  (df 868)

2-sided  
p-value:  $2 \times 10^{-10}$

\*though careless

# Can't we simply do t-tests?

Does this – p-value of  $2 \times 10^{-10}$  – mean that advice  $x$  and friendship  $y$ ? are truly associated?



## Can't we simply do t-tests?

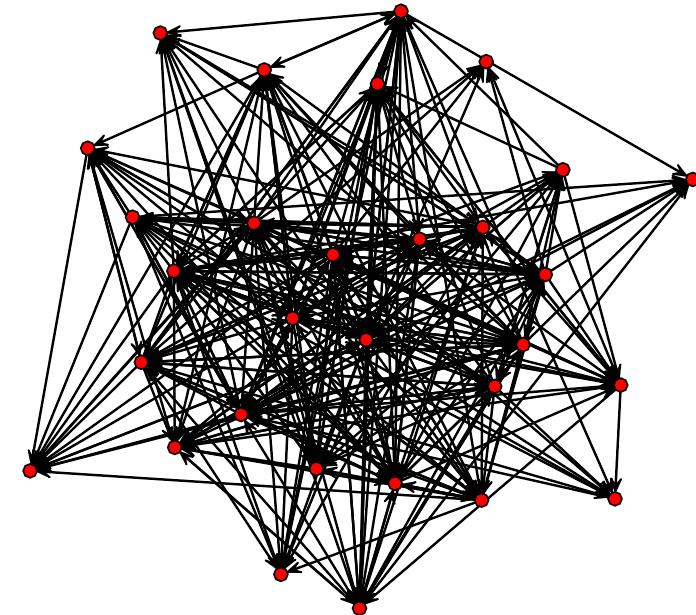
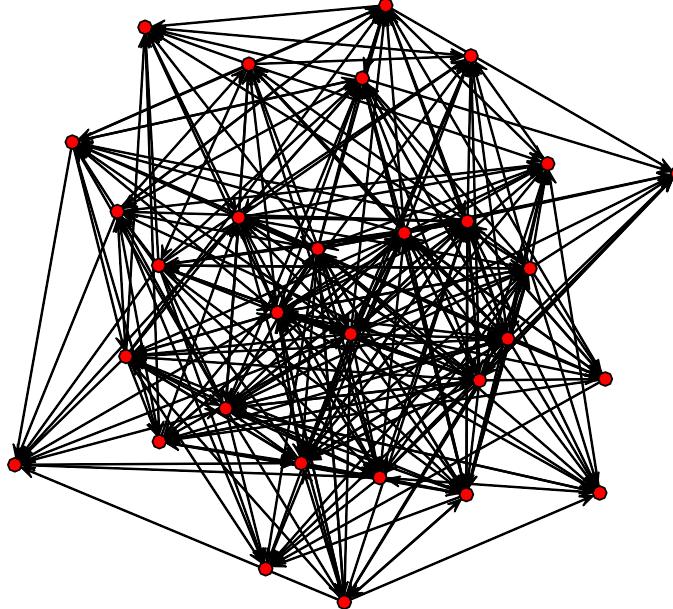
Does this – p-value of  $2 \times 10^{-10}$  – mean that advice  $x$  and friendship  $y$ ? are truly associated?



# Can't we simply do t-tests?

Here I generated

friendship  $y$  **independently** of advice  $x$



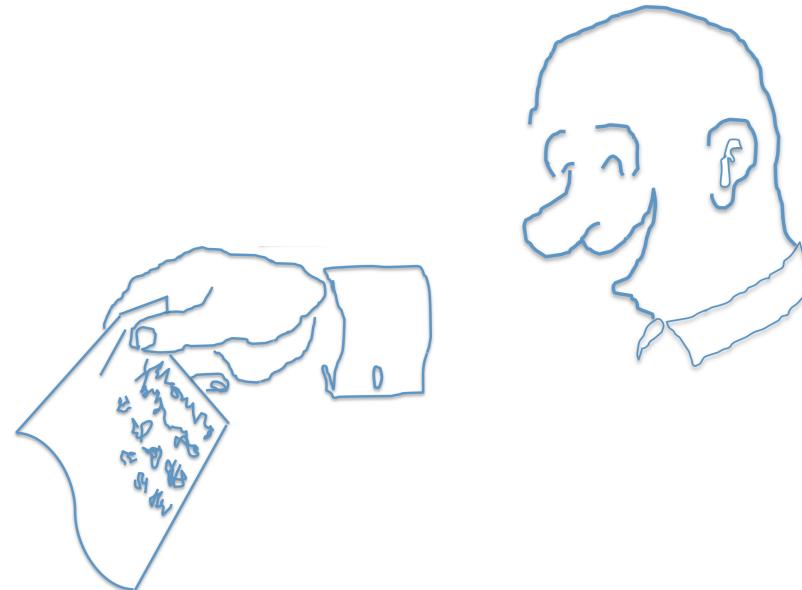
## Can't we simply do t-tests?

**Friendship and advice ties are independent but**

**There may be dependence on actors**

Some people:

I give advice  
to everyone



## Can't we simply do t-tests?

**Friendship and advice ties are independent but**

**There may be dependence on actors**

Some people:

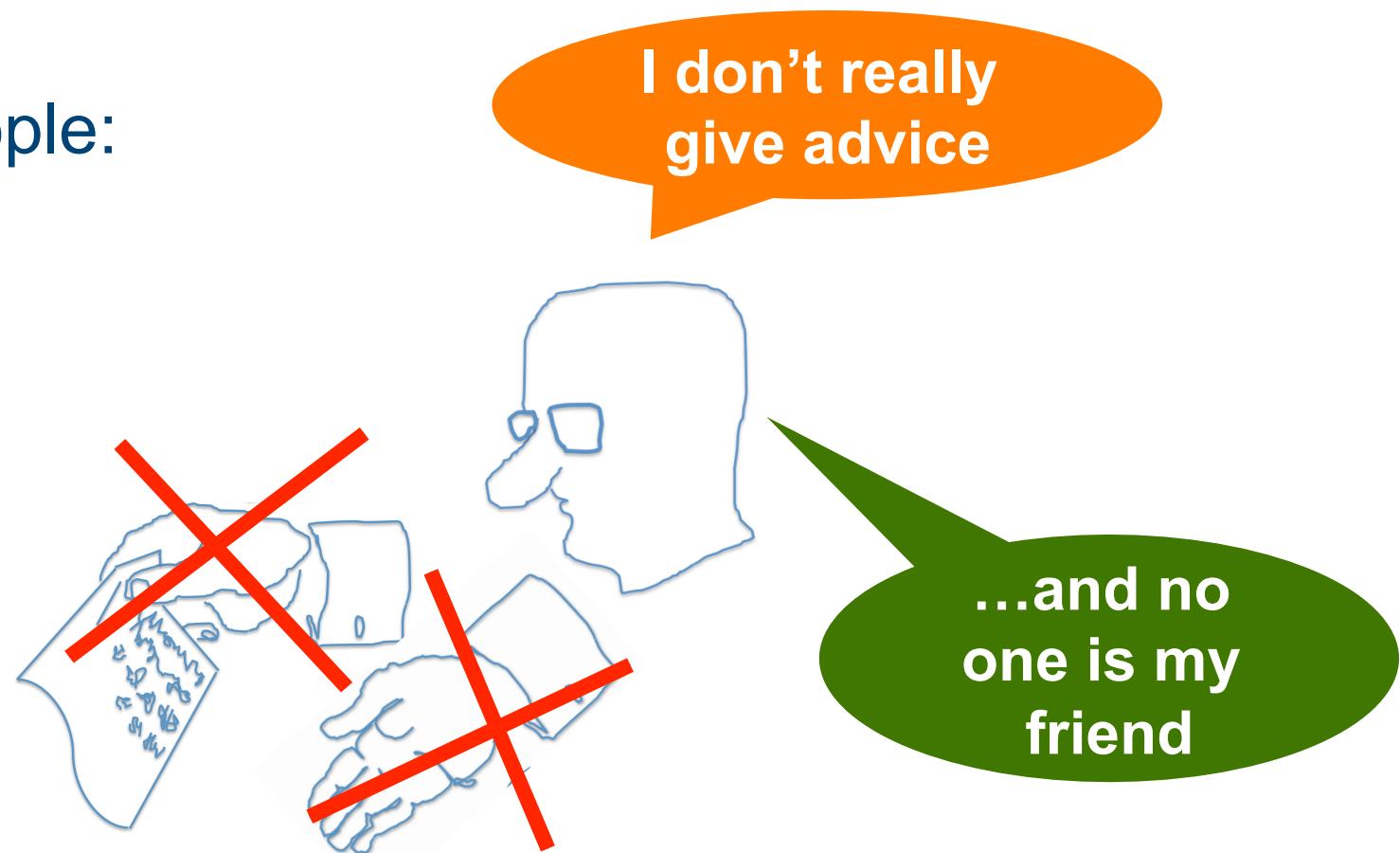


## Can't we simply do t-tests?

**Friendship and advice ties are independent but**

**There may be dependence on actors**

other people:

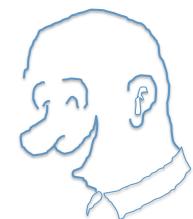


# Can't we simply do t-tests?

Sends ties to 0% others

-	$x_{ij}$	$x_{ik}$	$x_{il}$
$x_{ji}$	-		$x_{jl}$
$x_{ki}$	$x_{kj}$	-	$x_{kl}$
$x_{li}$	$x_{lj}$	$x_{lk}$	-

-	$y_{ij}$	$y_{ik}$	$y_{il}$
$y_{ji}$	-		$y_{jl}$
$y_{ki}$	$y_{kj}$	-	$y_{kl}$
$y_{li}$	$y_{lj}$	$y_{lk}$	-

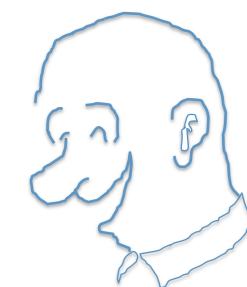
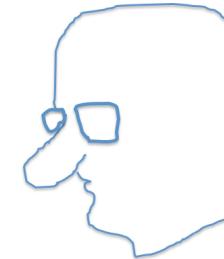


# Can't we simply do t-tests?

-	$x_{ij}$	$x_{ik}$	$x_{il}$
$x_{ji}$	-		$x_{jl}$
$x_{ki}$	$x_{kj}$	-	$x_{kl}$
$x_{li}$	$x_{lj}$	$x_{lk}$	-

-	$y_{ij}$	$y_{ik}$	$y_{il}$
$y_{ji}$	-		$y_{jl}$
$y_{ki}$	$y_{kj}$	-	$y_{kl}$
$y_{li}$	$y_{lj}$	$y_{lk}$	-

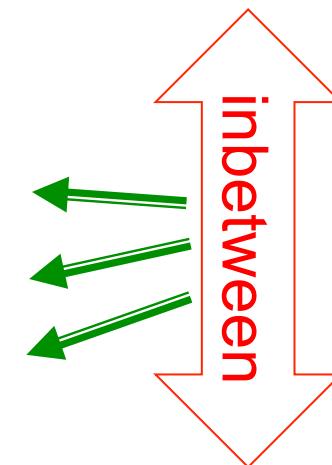
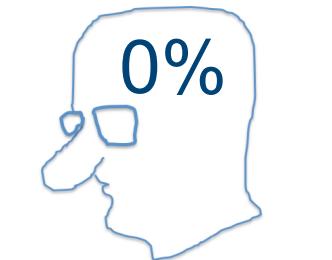
Sends ties to 70% others



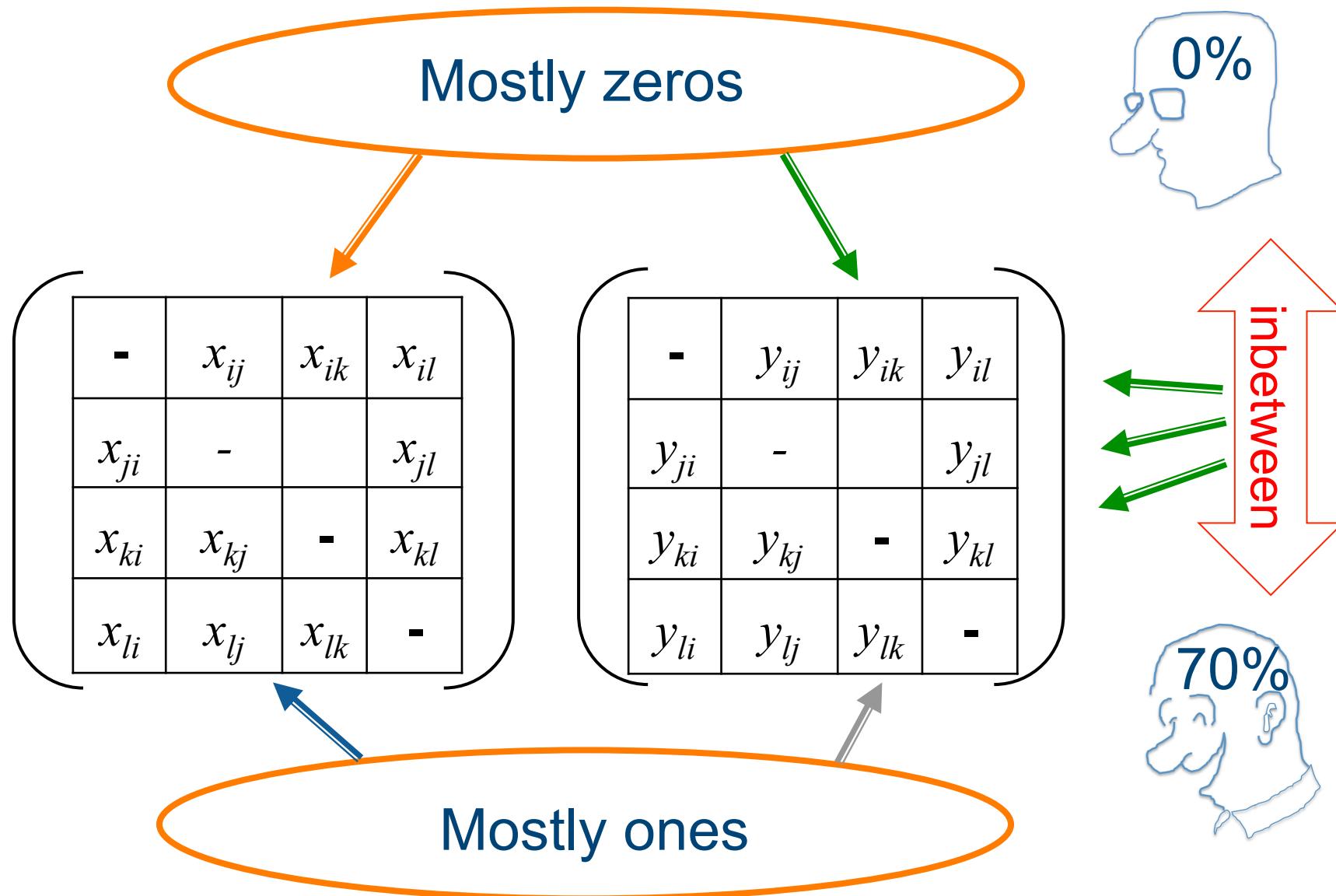
# Can't we simply do t-tests?

-	$x_{ij}$	$x_{ik}$	$x_{il}$
$x_{ji}$	-		$x_{jl}$
$x_{ki}$	$x_{kj}$	-	$x_{kl}$
$x_{li}$	$x_{lj}$	$x_{lk}$	-

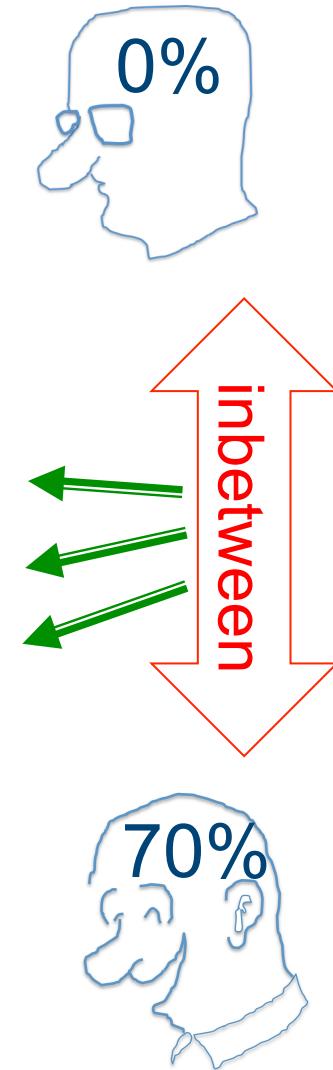
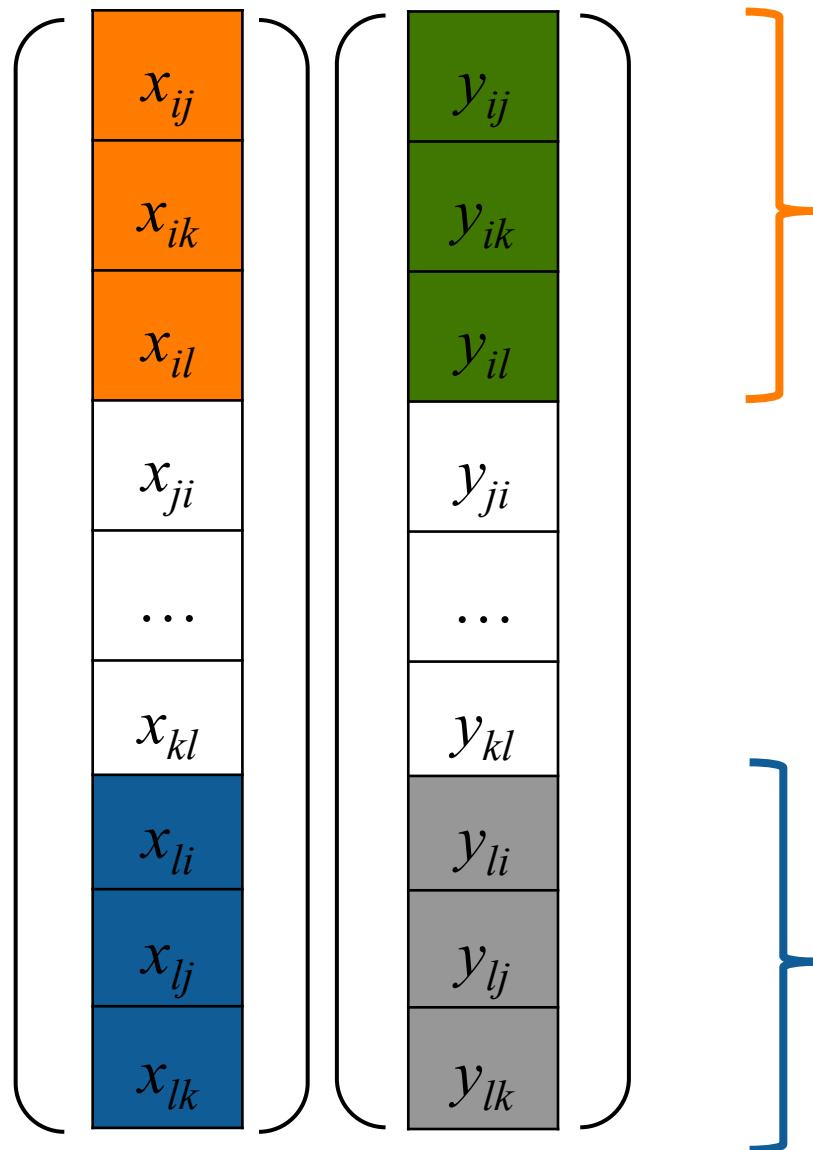
-	$y_{ij}$	$y_{ik}$	$y_{il}$
$y_{ji}$	-		$y_{jl}$
$y_{ki}$	$y_{kj}$	-	$y_{kl}$
$y_{li}$	$y_{lj}$	$y_{lk}$	-



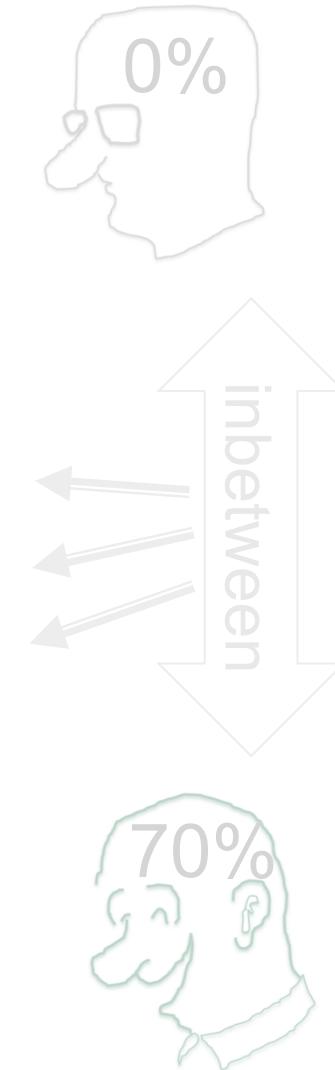
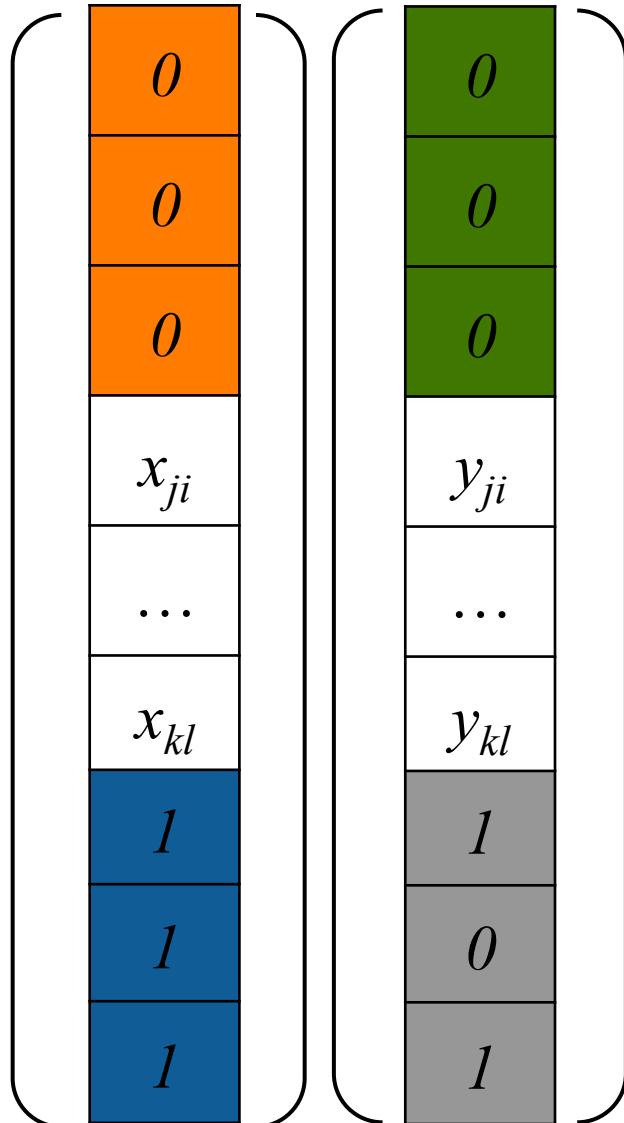
# Can't we simply do t-tests?



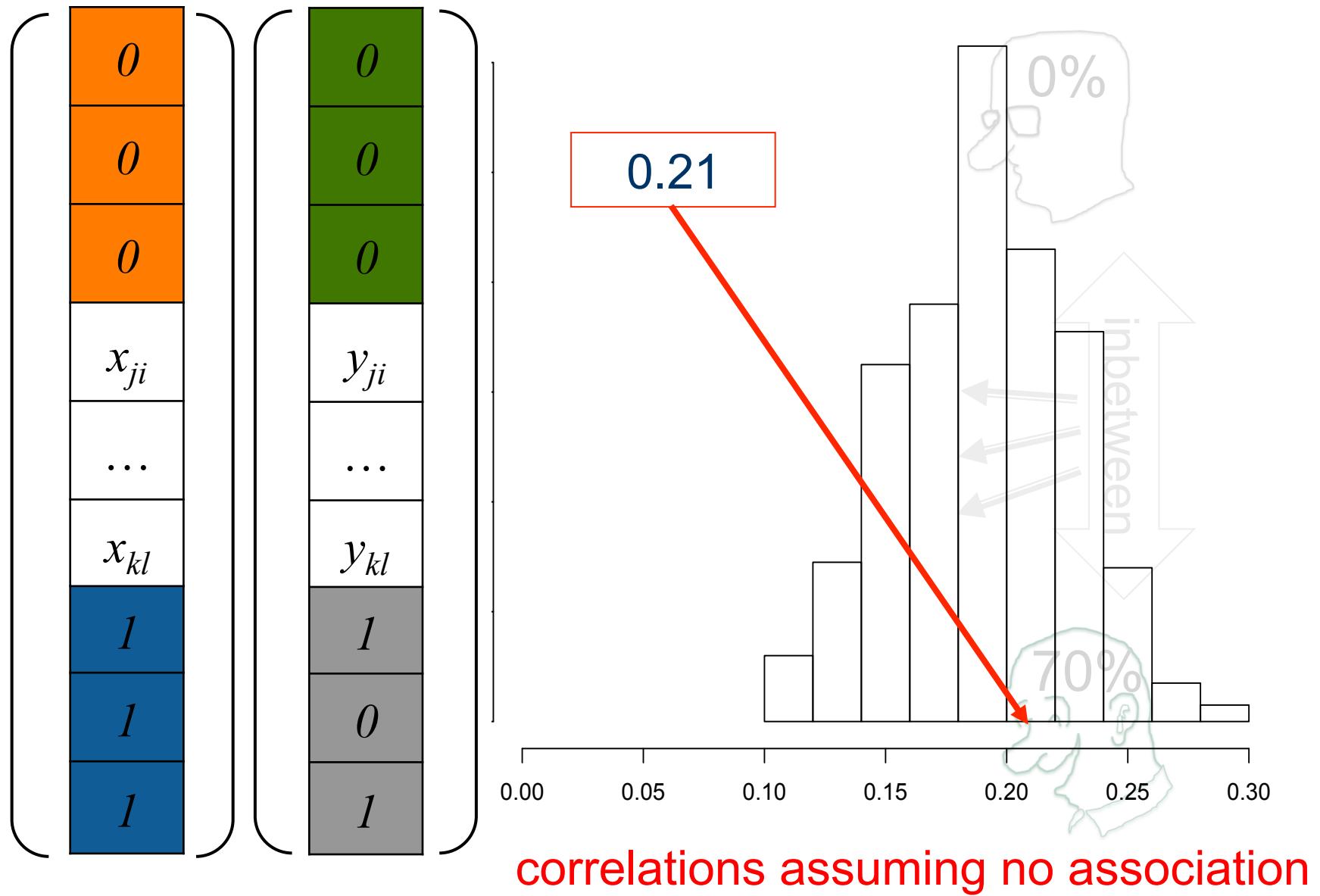
# Can't we simply do t-tests?



# Can't we simply do t-tests?



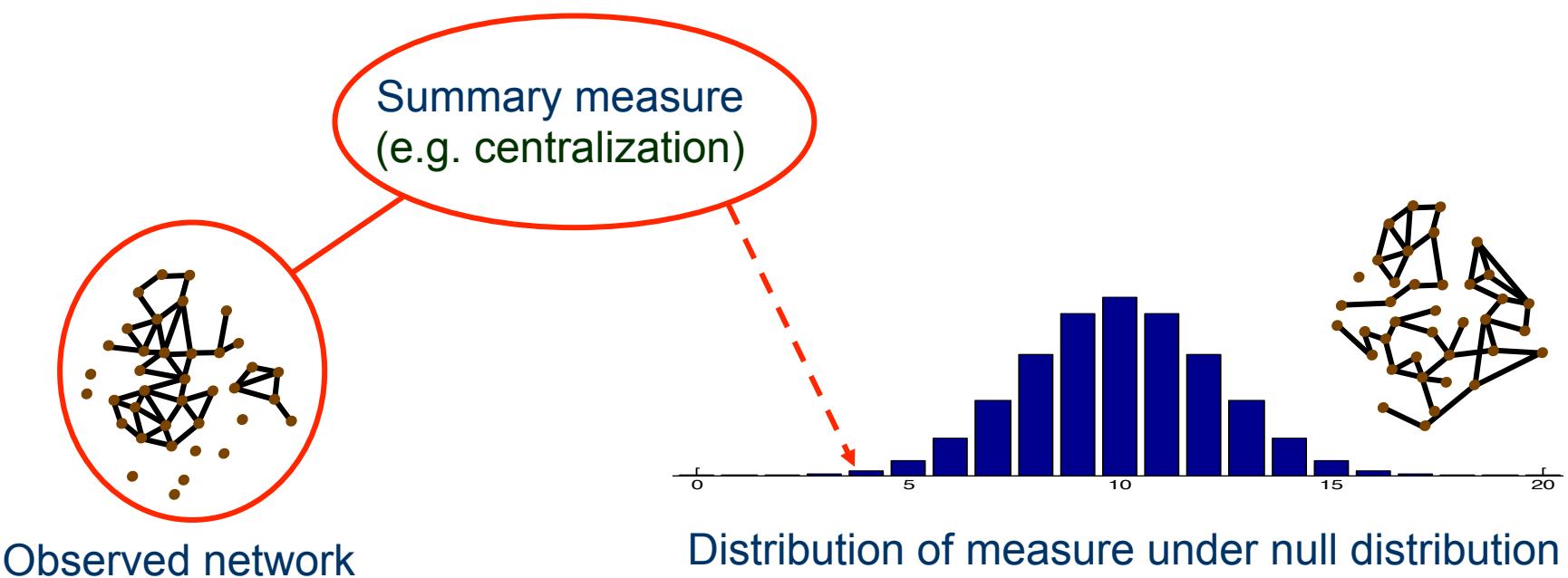
# Can't we simply do t-tests?



# History: non-parametric approaches

From late 1930s

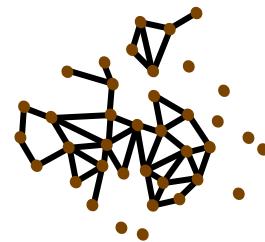
“the **first generation** of research dealt with the distribution of various network statistics, under a variety of null models” (Wasserman and Pattison, 1996)



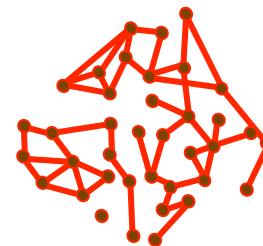
# Non-parametric: 2 relations

Conformity of 2 sociometric measures (Katz and Powell, 1953)

A: friendship network



B: advice network



If no association between A and B, for each pair:



heads



tails



friendship

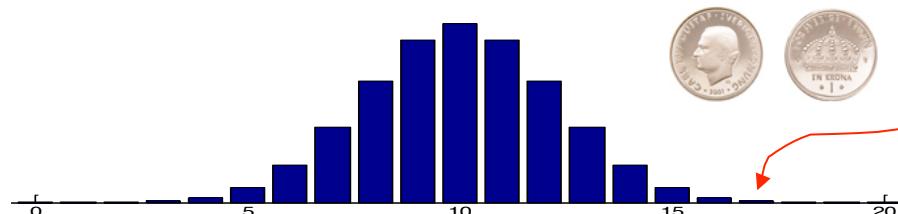
advice

concordant



friendship

discordant



obs #concordant

# pairs:

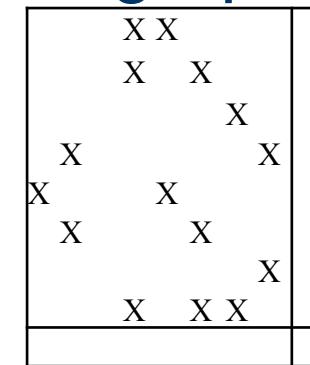
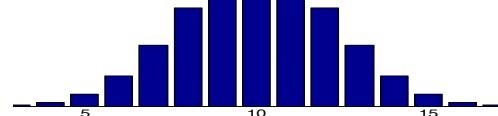


or

Distribution of #concordant under null distribution

# Non-parametric: conditional uniform null distributions

## Different null distributions for directed graphs



$\mathbf{X}_{1+}$

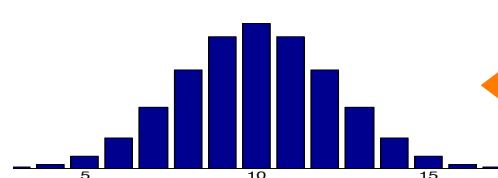
$\mathbf{X}_{i+}$

$\mathbf{X}_{n+}$

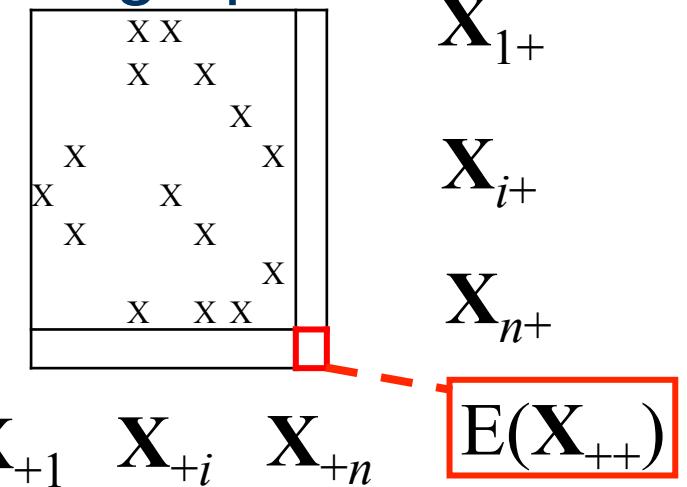
$\mathbf{X}_{+1} \quad \mathbf{X}_{+i} \quad \mathbf{X}_{+n} \quad \mathbf{X}_{++}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



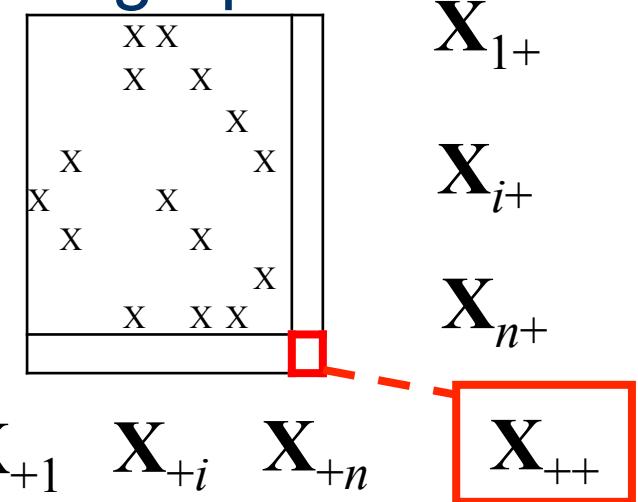
Condition on expected density  $\mathcal{U}|E(X_{++})$  : Bernoulli

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.

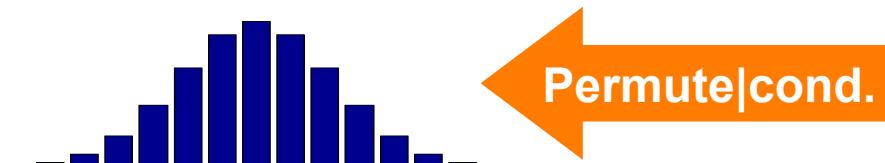


Condition on expected density  $\mathcal{U}|E(X_{++})$  : Bernoulli

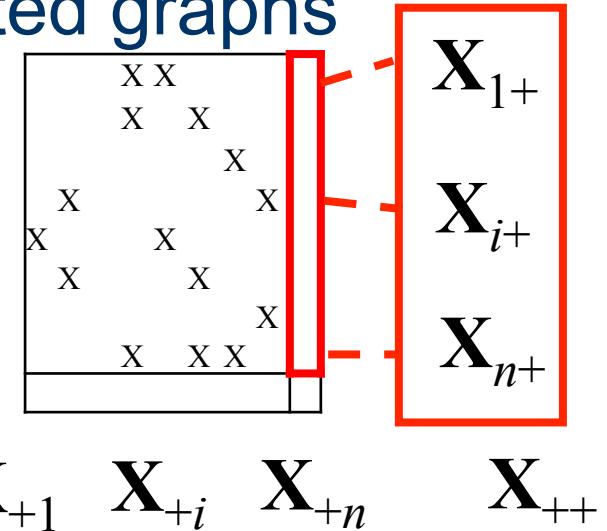
Condition on density:  $\mathcal{U}|X_{++}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



Condition on expected density  $\mathcal{U}|E(\mathbf{X}_{++})$  : Bernoulli

Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

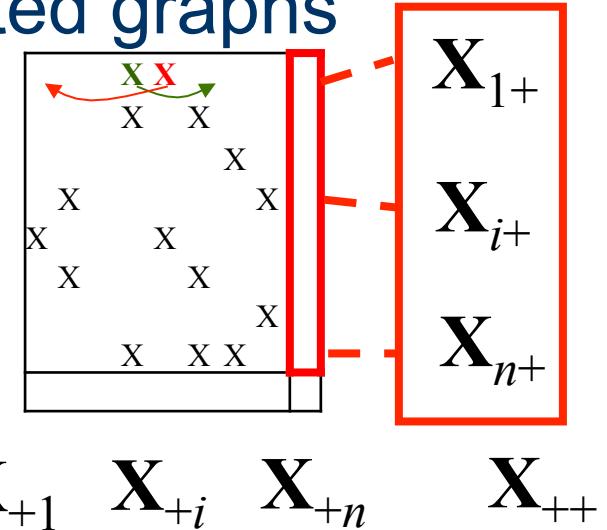
Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



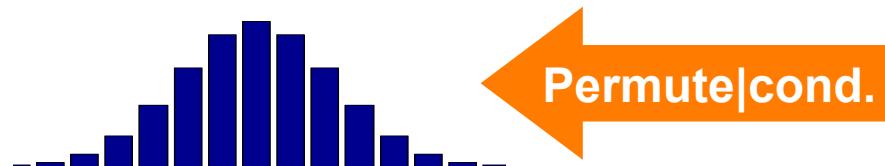
Condition on expected density  $\mathcal{U}|E(\mathbf{X}_{++})$  : Bernoulli

Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

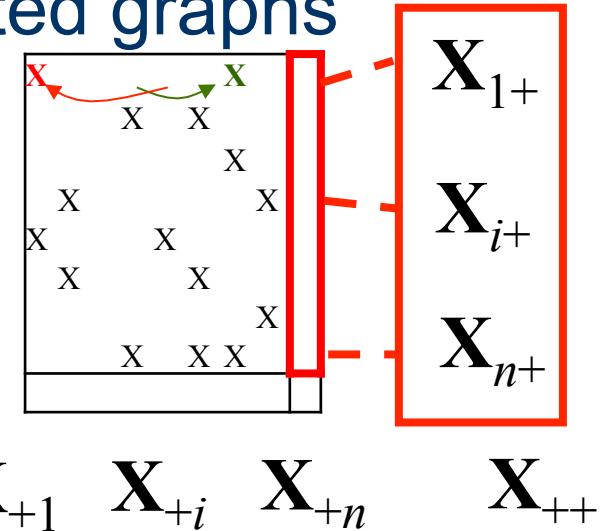
Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



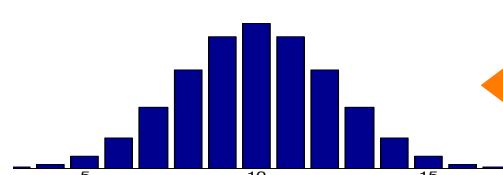
Condition on expected density  $\mathcal{U}|\mathbb{E}(\mathbf{X}_{++})$ : Bernoulli

Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

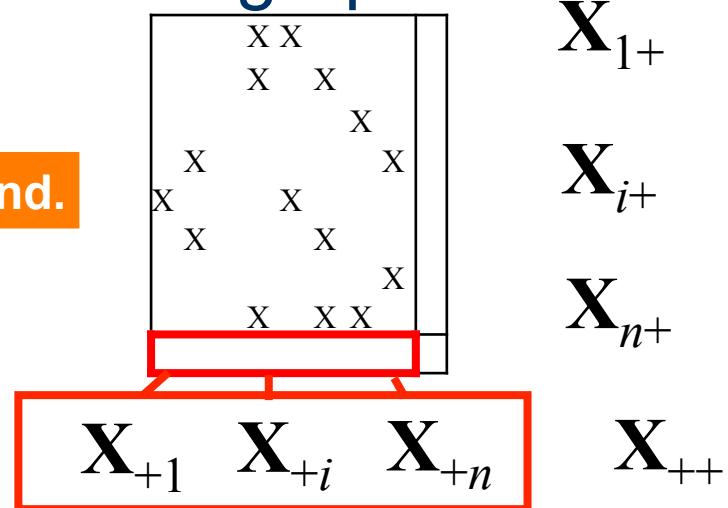
Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permuted conditioned



Condition on expected density  $\mathcal{U}|E(\mathbf{X}_{++})$ : Bernoulli

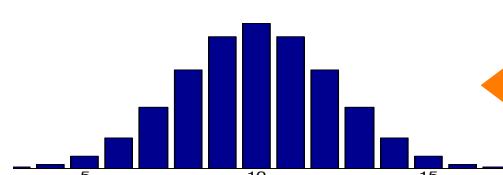
Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

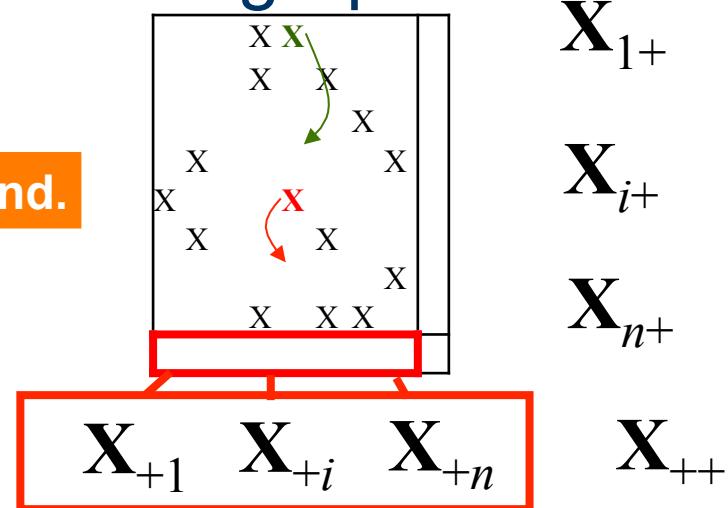
Condition on popularity/in-degrees:  $\mathcal{U}|\mathbf{X}_{+\cdot}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



Condition on expected density  $\mathcal{U}|E(\mathbf{X}_{++})$ : Bernoulli

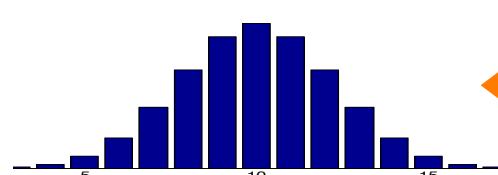
Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

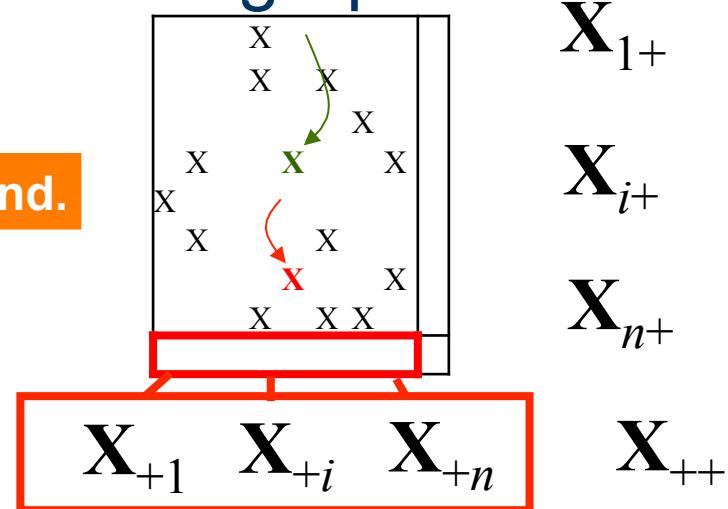
Condition on popularity/in-degrees:  $\mathcal{U}|\mathbf{X}_{+ \cdot}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



Condition on expected density  $\mathcal{U}|E(\mathbf{X}_{++})$ : Bernoulli

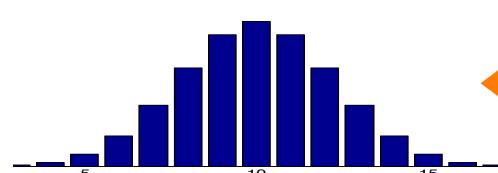
Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

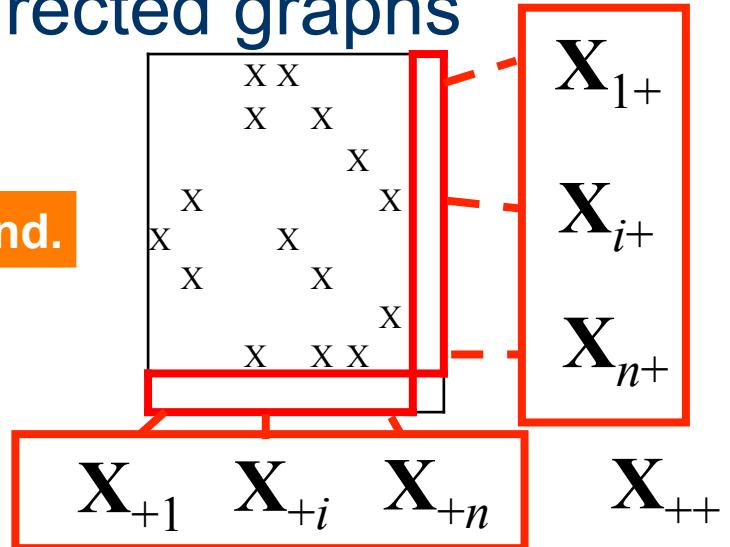
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# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



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Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

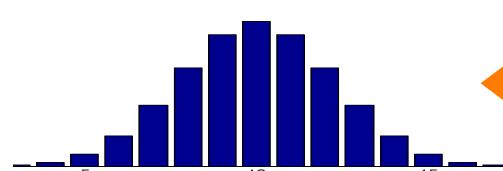
Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

Condition on popularity/in-degrees:  $\mathcal{U}|\mathbf{X}_{+\cdot}$

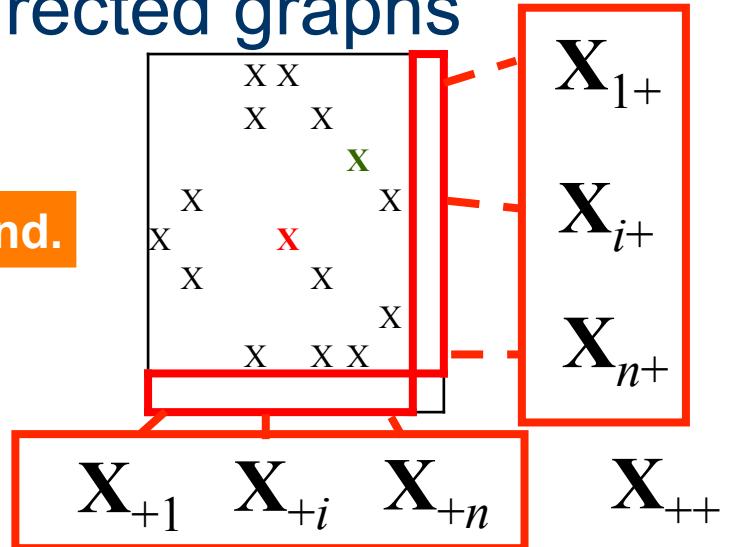
Condition on both in-degrees and out-degrees :  $\mathcal{U}|\mathbf{X}_{\cdot+}, \mathbf{X}_{+\cdot}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



Condition on expected density  $\mathcal{U}|\mathbb{E}(\mathbf{X}_{++})$  : Bernoulli

Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

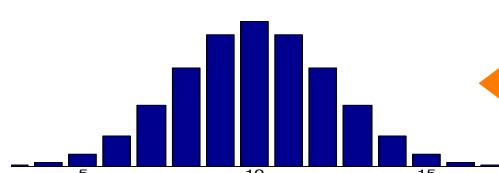
Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

Condition on popularity/in-degrees:  $\mathcal{U}|\mathbf{X}_{+\cdot}$

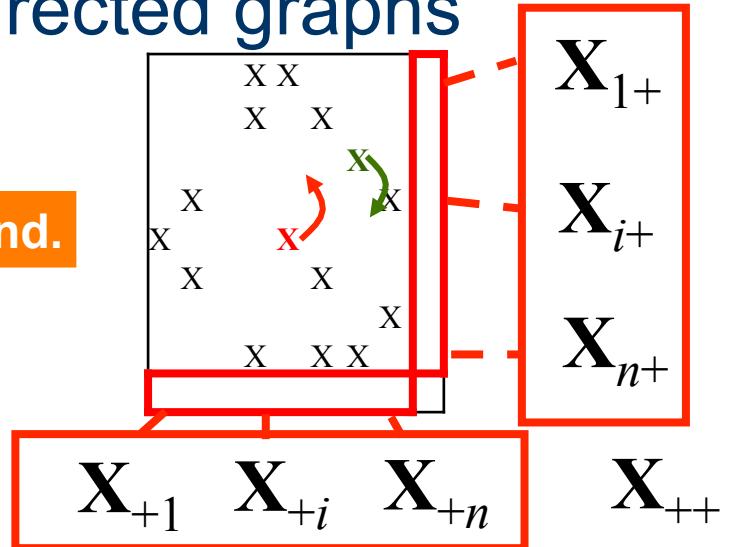
Condition on both in-degrees and out-degrees :  $\mathcal{U}|\mathbf{X}_{+\cdot}, \mathbf{X}_{\cdot+}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



Condition on expected density  $\mathcal{U}|E(X_{++})$  : Bernoulli

Condition on density:  $\mathcal{U}|X_{++}$

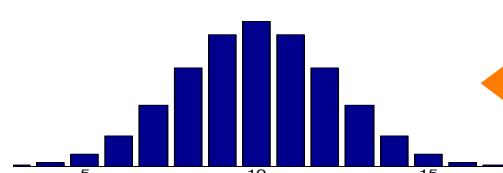
Condition on activity/out-degrees:  $\mathcal{U}|X_{\cdot+}$

Condition on popularity/in-degrees:  $\mathcal{U}|X_{+\cdot}$

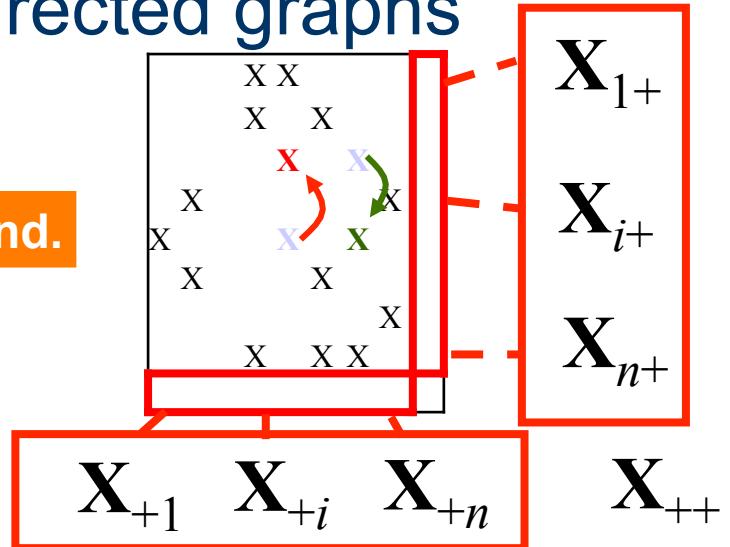
Condition on both in-degrees and out-degrees :  $\mathcal{U}|X_{+\cdot}, X_{\cdot+}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



Condition on expected density  $\mathcal{U}|E(\mathbf{X}_{++})$  : Bernoulli

Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

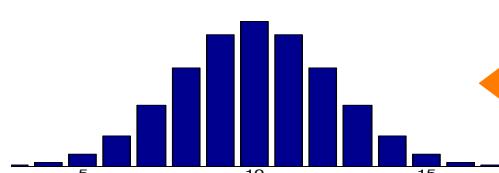
Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

Condition on popularity/in-degrees:  $\mathcal{U}|\mathbf{X}_{+\cdot}$

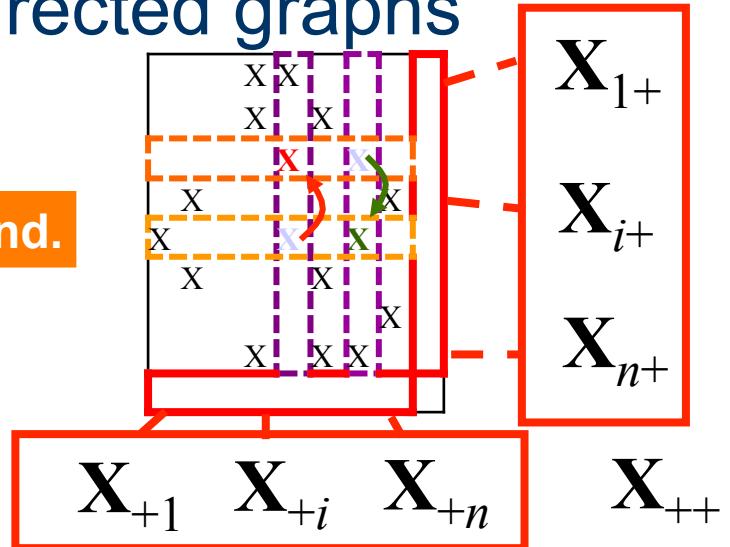
Condition on both in-degrees and out-degrees :  $\mathcal{U}|\mathbf{X}_{+\cdot}, \mathbf{X}_{\cdot+}$

# Non-parametric: conditional uniform null distributions

Different null distributions for directed graphs



Permute|cond.



Condition on expected density  $\mathcal{U}|E(\mathbf{X}_{++})$  : Bernoulli

Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

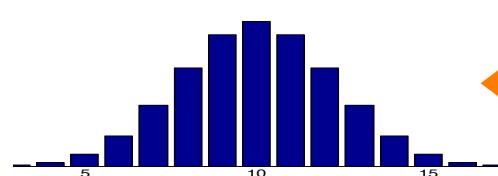
Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

Condition on popularity/in-degrees:  $\mathcal{U}|\mathbf{X}_{+\cdot}$

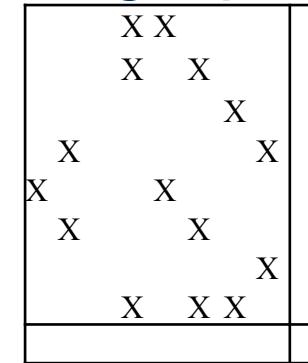
Condition on both in-degrees and out-degrees :  $\mathcal{U}|\mathbf{X}_{+\cdot}, \mathbf{X}_{\cdot+}$

# Non-parametric: conditional uniform null distributions

## Different null distributions for directed graphs



Permuted conditioned



$\mathbf{X}_{1+}$

$\mathbf{X}_{i+}$

$\mathbf{X}_{n+}$

$\mathbf{X}_{+1} \quad \mathbf{X}_{+i} \quad \mathbf{X}_{+n} \quad \mathbf{X}_{++}$

Condition on expected density  $\mathcal{U}|\mathbb{E}(\mathbf{X}_{++})$  : Bernoulli

Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{.+}$

Condition on popularity/in-degrees:  $\mathcal{U}|\mathbf{X}_{+}$ .

Condition on both in-degrees and out-degrees :  $\mathcal{U}|\mathbf{X}_{+.,\mathbf{X}_{.+}}$

For a systematic statistical approach to successive conditioning see Pattison et al., 2000

## Non-parametric: conditional uniform null distributions

Condition on expected density  $\mathcal{U}|E(\mathbf{X}_{++}) : \text{Bernoulli}$

Condition on density:  $\mathcal{U}|\mathbf{X}_{++}$

Condition on activity/out-degrees:  $\mathcal{U}|\mathbf{X}_{\cdot+}$

Condition on popularity/in-degrees:  $\mathcal{U}|\mathbf{X}_{+\cdot}$

Condition on both in-degrees and out-degrees :  $\mathcal{U}|\mathbf{X}_{+\cdot}, \mathbf{X}_{\cdot+}$

Try and identify these distributions in ‘sna’:

```
library(help=sna)
# e.g.: rgnm
```

# Investigating the triad census conditional on the dyad census (Holland & Leinhardt 1970)

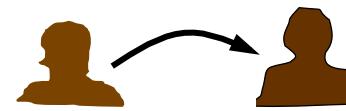
## Different directed triangles

Types of dyads:

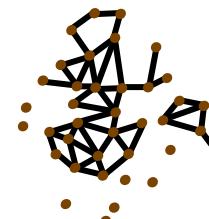
M (mutual):



A (asymmetric):



N (null):



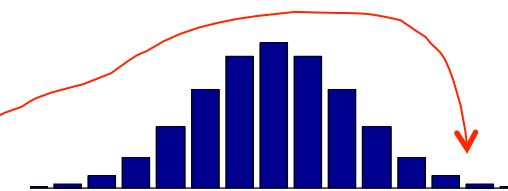
Observed network

$\mathcal{U}|MAN$ :



obs #030T

uniform graphs with same *MAN* as observed

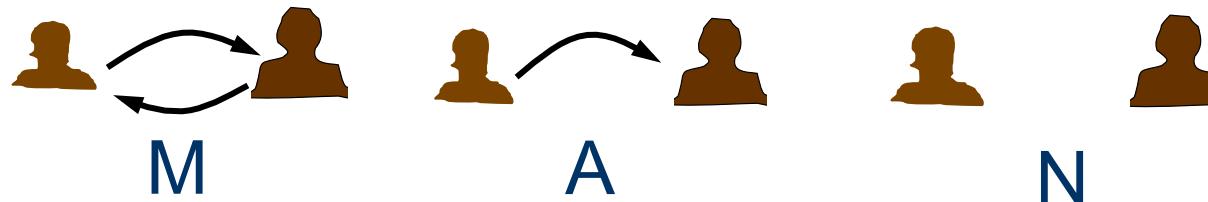


Distribution of #030T given observed MAN

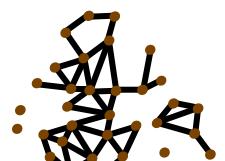
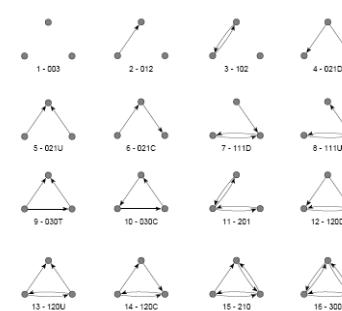
# Investigating the triad census conditional on the dyad census

## Interpretation

Given that we've accounted for different types of reciprocation

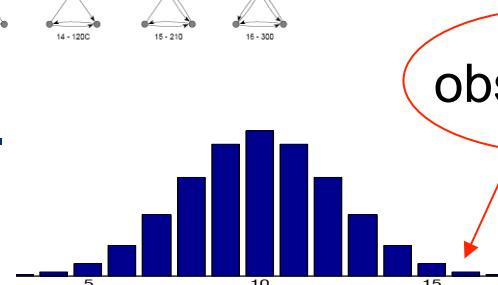


What triads occur more (less) freq. than chance?



obs #030T

Alt.: What triads occur more (less) freq. than what is explained by density and reciprocity alone?



Distribution of #030T given observed MAN

Load the data set **coleman**

that comes with the package “sna”

```
?coleman
data(coleman) # loads data set
colenet <- as.network(coleman[1,,]) # create
network obj
colenet # check properties
plot(colenet) # plot
dyad.census(colenet)
ObsTriad <- triad.census(colenet)
```

Generate a null-distribution of NumReplics graphs  
with the same MAN as colenet

```
NumReplics <- 500
g<-rguman(NumReplics,
73,mut=62,asym=119,null=2447,method = "exact")
```

```
TriadRes <- matrix(c(0),NumReplics,16)
for (i in 1:NumReplics)
{
  TriadRes[i,] <- triad.census(g[i,,])}
```

Calculate the triad census for each simulated graph

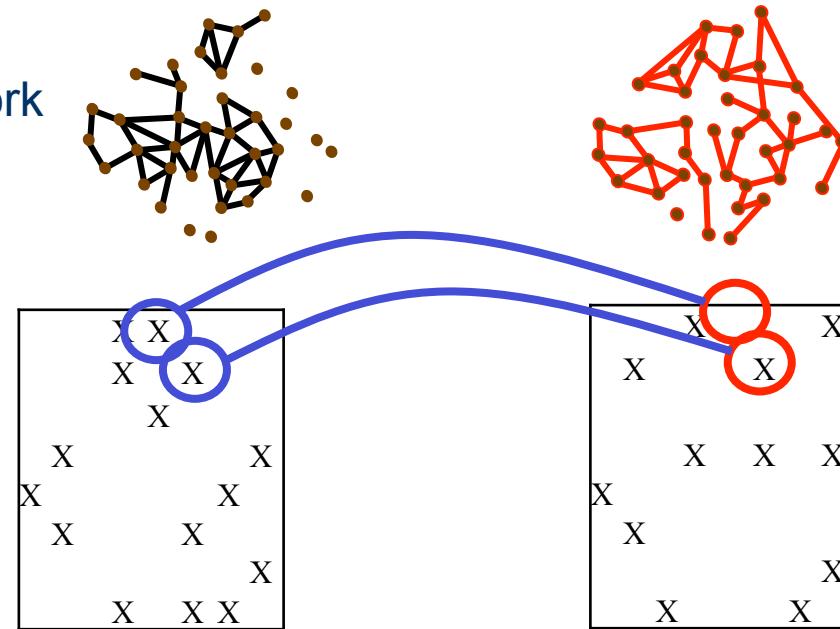
Generate a null-distribution of NumReplcs graphs  
with the same MAN as colenet

plot the simulated triad census against the observed

```
par( mfrow = c( 4, 4 ) )
for (k in 1:16)
{
  hist(TriadRes[,k],xlim =
c(min(0bsTriad[k],TriadRes[,k]),max(0bsTriad[k]
, TriadRes[,k] ) ),xlab=dimnames(0bsTriad)[[2]]
[k],main="")
  lines(0bsTriad[k],0,type="o", col="red")
}
```

# Quadratic Assignment Procedure (QAP) (Krackhardt, 1987)

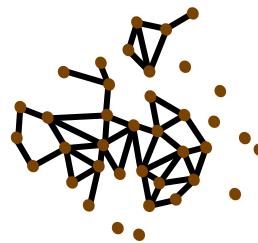
A: friendship network



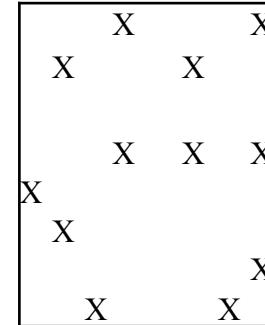
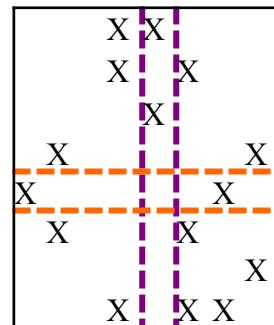
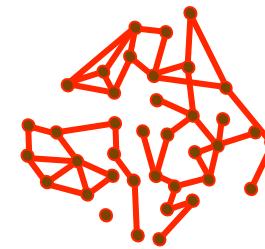
B: advice network

# Quadratic Assignment Procedure (QAP) (Krackhardt, 1987)

A: friendship network

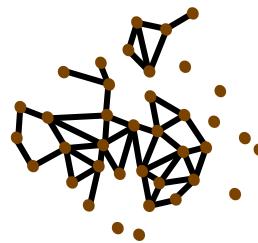


B: advice network

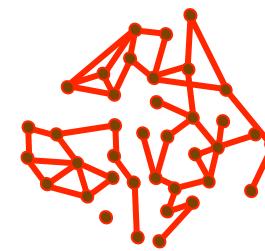


# Quadratic Assignment Procedure (QAP) (Krackhardt, 1987)

A: friendship network



B: advice network



X      X |

A 6x6 matrix representing the friendship network. The diagonal from top-left to bottom-right contains 'X' characters. A dashed orange horizontal line is drawn through the first two columns, and a dashed purple vertical line is drawn through the first two rows. The first two columns and rows are highlighted with dashed lines.

X	X				
X	X				
X	X	X			
X	X	X	X		
X	X	X	X	X	
X	X	X	X	X	X

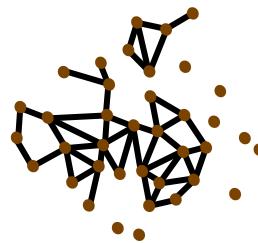
A 6x6 matrix representing the advice network. The diagonal from top-left to bottom-right contains 'X' characters. The entire matrix is enclosed in a black border.

X	X	X			
X	X	X			
X	X	X	X		
X	X	X	X	X	
X	X	X	X	X	X
X	X	X	X	X	X

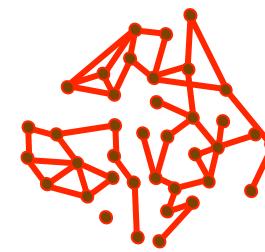
X  
X

# Quadratic Assignment Procedure (QAP) (Krackhardt, 1987)

A: friendship network



B: advice network



X      X

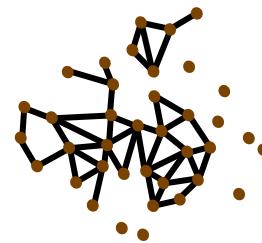
X	X	X
X		X
X	X	X

X	X	X
X		X
X	X	X
X		X

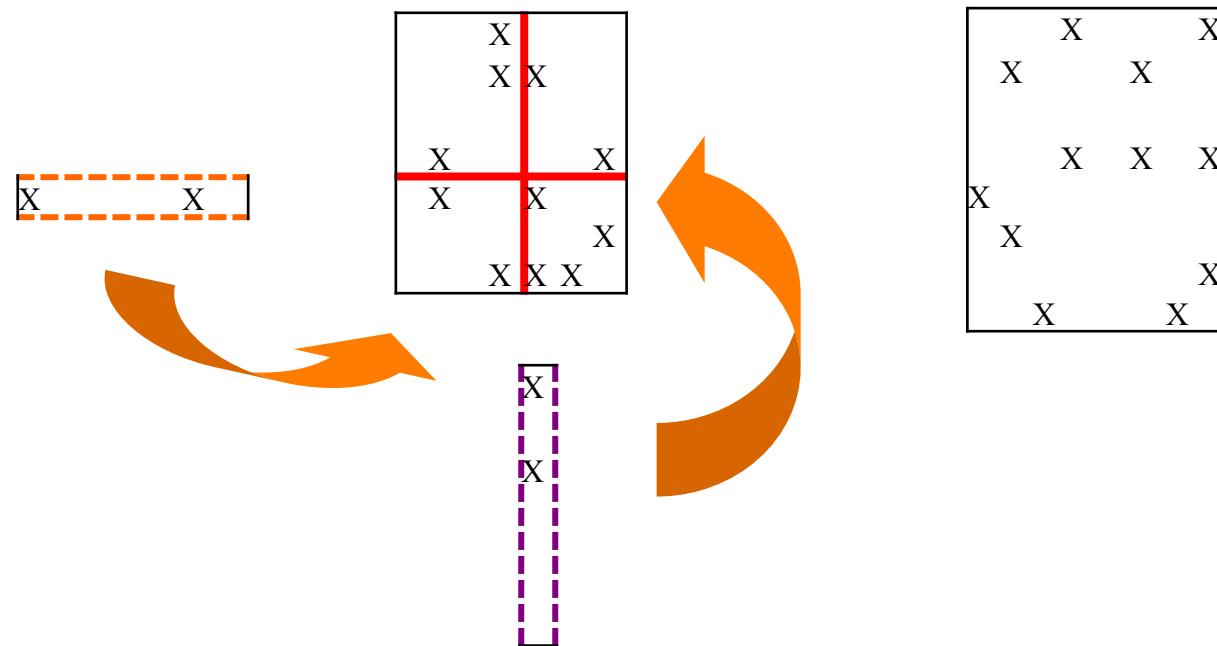
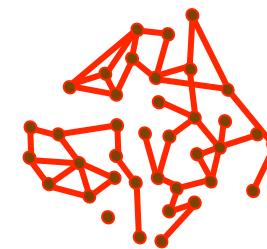
X  
X

# Quadratic Assignment Procedure (QAP) (Krackhardt, 1987)

A: friendship network

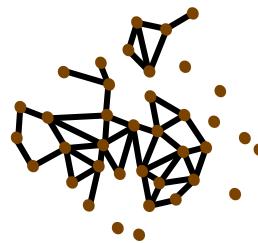


B: advice network

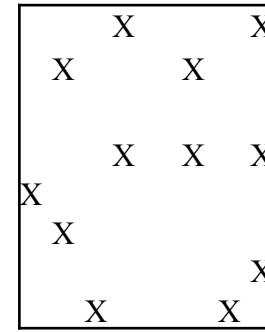
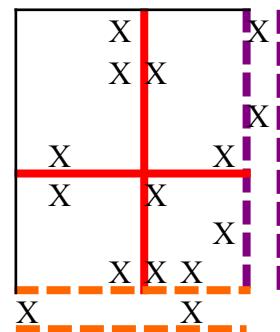
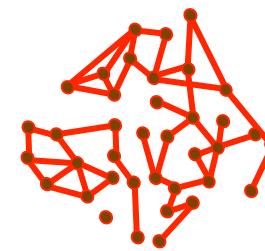


# Quadratic Assignment Procedure (QAP) (Krackhardt, 1987)

A: friendship network

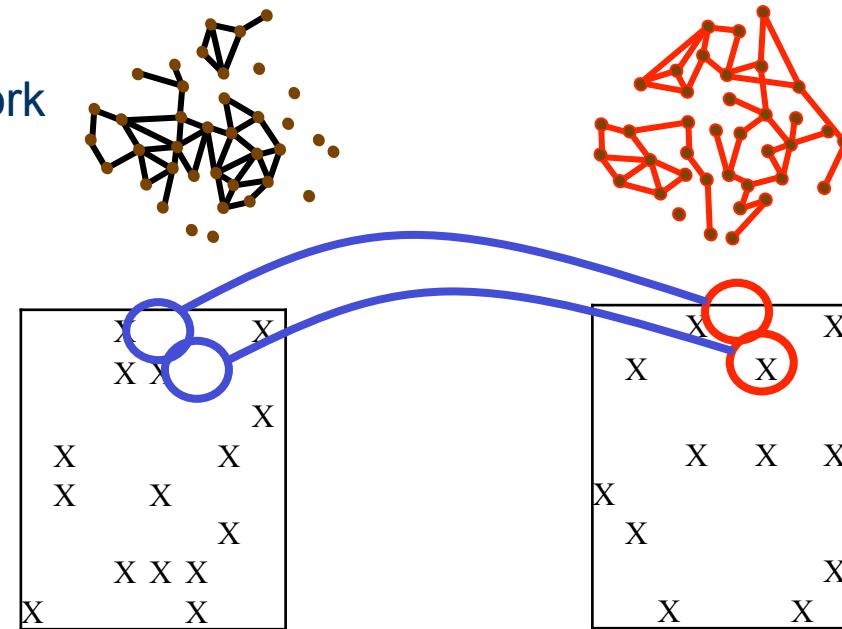


B: advice network



# Quadratic Assignment Procedure (QAP) (Krackhardt, 1987)

A: friendship network



How “unusual” is the observed number of concordant pairs compared to the permutation distribution?

Load the data set **coleman**

that comes with the package “sna”

```
?coleman
data(coleman) # loads data set
q.12<-qaptest(coleman,gcor,g1=1,g2=2)# qap test
summary(q.12)# summary of test
plot(q.12)# plot of null distribution
```

## Drawbacks of non model based statistical analysis

Weak (uninteresting) null hypotheses – what is it we are rejecting?

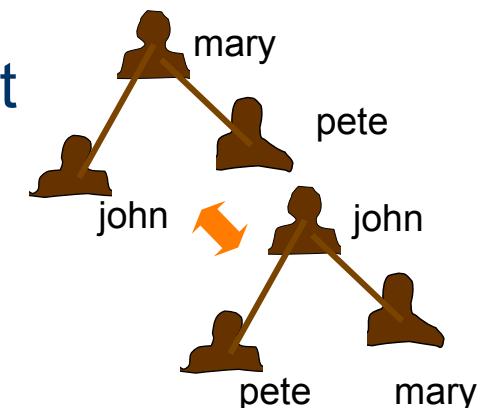
**Test:** Testing centralization using conditioning on density:  $\mathcal{U}|\mathbf{X}_{++}$

**Interpretation:** network more centralised than expected by chance, but **also**, network not generated by randomly distributing edges



**Test:** Testing association between relations using QAP

**Interpretation:** relations are not unrelated, but **also**, ties are more concordant than if identities of vertices did not matter (sic)



## Drawbacks of non model based statistical analysis

We have no model for what we are interested in – are “significant” effects artifacts of other effects ?

**Test:** Testing structural effects using  $\mathcal{U}|MAN$

**Limit in interpretation:** what if we are interested in both reciprocity and triangulation?

- Models allow us to model features of the data that we are interested in
- If we are able to fit a model we (may) have adequately described the data (c.p. only holds true for non-parametric analysis when null hypothesis not rejected)
- Common critique:
  - (a) only one observation
  - (b) not inferring to population
  - (c) where does “chance” come from?
- “chance” = “uncertainty”; possible process rather than sample (c.p. time series analysis)

## Models for networks

- Stochastic block models (e.g. Nowicki and Snijders, 2001)
- Latent class/ clustering models (e.g. Schweinberger, and Snijders, 2003; Handcock et al., 2007)
- Regressing variables on networks and covariates
  - the influence model (Robins et al., 2001)
  - the network effects and network autocorrelation models (Marsden and Friedkin, 1994)
- Models for longitudinal social network data (e.g. Snijders et al., 2007)