Package ‘HLSM’

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Type Package

Title Hierarchical latent space network model (HLSM)

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Description Hierarchical latent space network model for ensemble of networks

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Function to run the MCMC sampler in random effects model (and HLSMfixedEF for fixed effects model)

Description

Function to run the MCMC sampler to draw from the posterior distribution of intercept, slopes, latent positions, and intervention effect (if applicable). HLSMrandomEF( ) fits random effects model; HLSMfixedEF( ) fits fixed effects model.

Usage

HLSMrandomEF(Y, edgeCov=NULL, receiverCov = NULL, senderCov = NULL, FullX = NULL, initialVals = NULL, priors = NULL, tune = NULL, tuneIn = TRUE, TT = NULL, dd, niter, intervention)

HLSMfixedEF(Y, edgeCov=NULL, receiverCov = NULL, senderCov = NULL, FullX = NULL, initialVals = NULL, priors = NULL, tune = NULL, tuneIn = TRUE, TT = NULL, dd, niter, intervention)

g Beta(object, burnin = 0, thin = 1)
getIntercept(object, burnin = 0, thin = 1)
getAlpha(object, burnin = 0, thin = 1)
getLS(object, burnin = 0, thin = 1)
getLikelihood(object, burnin = 0, thin = 1)

Arguments

Y input outcome for different networks. Y can either be
(i). list of socio-matrix for K different networks
(ii). list of data frame with columns Sender, Receiver and Outcome for K different networks
(iii). a dataframe with columns named as follows: id to identify network,
Receiver for receiver nodes, Sender for sender nodes and finally, Outcome for the edge outcome.

edgeCov data frame to specify edge level covariates with
(i). a column for network id named id,
(ii). a column for sender node named Sender,
(iii). a column for receiver nodes named Receiver, and
(iv). columns for values of each edge level covariates.

receiverCov a data frame to specify nodal covariates as edge receivers with
(i.) a column for network id named id,
(ii.) a column Node for node names, and
(iii). the rest for respective node level covariates.
senderCov a data frame to specify nodal covariates as edge senders with
(i). a column for network id named id,
(ii). a column Node for node names, and
(iii). the rest for respective node level covariates.

FullX list of numeric arrays of dimension n by n by p of covariates for K different
networks. When FullX is provided to the function, edgeCov, receiverCov and
senderCov must be specified as NULL.

initialVals an optional list of values to initialize the chain. If NULL default initialization is
used, else initialVals = list(ZZ, beta, intercept, alpha).
For fixed effect model beta is a vector of length p and intercept is a vector of
length 1.
For random effect model beta is an array of dimension K by p, and intercept
is a vector of length K, where p is the number of covariates and K is the number
of network.
ZZ is an array of dimension NN by dd, where NN is the sum of nodes in all K
networks.
alpha is a numeric variable and is 0 for no-intervention model.

priors an optional list to specify the hyper-parameters for the prior distribution of the
parameters. If priors = NULL, default value is used. Else,
priors =
list(MuBeta, VarBeta, MuAlpha, VarAlpha, MuZ, VarZ, PriorA, PriorB)
MuBeta is a numeric vector of length PP + 1 specifying the mean of prior distri-
bution for coefficients and intercept
VarBeta is a numeric vector for the variance of the prior distribution of coeffi-
cients and intercept. Its length is same as that of MuBeta.
MuAlpha is a numeric variable specifying the mean of prior distribution of inter-
vention effect. Default is 0.
VarAlpha is a numeric variable for the variance of the prior distribution of inter-
vention effect. Default is 100.
MuZ is a numeric vector of length same as the dimension of the latent space,
specifying the prior mean of the latent positions.
VarZ is a numeric vector of length same as the dimension of the latent space,
specifying diagonal of the variance covariance matrix of the prior of latent posi-
tions.
PriorA, PriorB is a numeric variable to indicate the rate and scale parameters
for the inverse gamma prior distribution of the hyper parameter of variance of
slope and intercept

tune an optional list of tuning parameters for tuning the chain. If tune = NULL, default
tuning is done. Else,
tune = list(tuneAlpha, tuneBeta, tuneInt, tuneZ).
tuneAlpha, tuneBeta and tuneInt have the same structure as beta, alpha and
intercept in initialVals.
ZZ is a vector of length NN.

tuneIn a logical to indicate whether tuning is needed in the MCMC sampling. Default
is FALSE.
TT a vector of binaries to indicate treatment and control networks. If there is no
intervention effect, TT = NULL (default).

dd dimension of latent space.
niter number of iterations for the MCMC chain.

intervention binary variable indicating whether the posterior distribution of the intervention
effect is to be estimated.

object object of class 'HLSM' returned by HLSM() or HLSMfixedEF()

burnin numeric value to burn the chain while extracting results from the 'HLSM' object. Default is burnin = 0.

thin numeric value by which the chain is to be thinned while extracting results from
the 'HLSM' object. Default is thin = 1.

Value

Returns an object of class "HLSM". It is a list with following components:

draws list of posterior draws for each parameters.

acc list of acceptance rates of the parameters.
call the matched call.
tune final tuning values

Author(s)

Sam Adhikari

References


Examples

library(HLSM)

#Set values for the inputs of the function
priors = NULL
tune = NULL
initialVals = NULL
niter = 10

#Random effect HLSM on Pitt and Spillane data
random.fit = HLSMrandomEF(Y = ps.advice.mat,FullX = ps.edge.vars.mat,
initialVals = initialVals,priors = priors,
tune = tune,tuneIn = FALSE,dd = 2,niter = niter,
intervention = 0)
plotDiagnostic

summary(random.fit)
names(random.fit)

#extract results without burning and thinning
Beta = getBeta(random.fit)
Intercept = getIntercept(random.fit)
LS = getLS(random.fit)
Likelihood = getLikelihood(random.fit)

##Same can be done for fixed effect model

#Fixed effect HLSM on Pitt and Spillane data

fixed.fit = HLSMfixedEF(Y = ps.advice.mat, FullX = ps.edge.vars.mat,
initialVals = initialVals,priors = priors,
tune = tune,tuneIn = FALSE,dd = 2,niter = niter,
intervention = 0)

summary(fixed.fit)
names(fixed.fit)

plotDiagnostic

**Description**

plotLikelihood( ) plots the likelihood, and plotDiagnostic( ) plots diagnostic-plot of posterior draws of the parameters from MCMC sample. plotHLSM.random.fit( ) and plotHLSM.fixed.fit( ) are functions to plot mean-results from fitted models, and plotHLSM.LS( ) is for plotting the mean latent position estimates.

**Usage**

plotLikelihood(object,burnin = 0, thin = 1)
plotDiagnostic(chain)
plotHLSM.random.fit(fitted.model,parameter,burnin=0,thin=1)
plotHLSM.fixed.fit(fitted.model, parameter,burnin=0,thin=1)
plotHLSM.LS(fitted.model,pdfname=NULL,burnin=0,thin=1,...)

**Arguments**

object object of class 'HLSM' obtained as an output from HLSMrandomEF() or HLSMfixedEF()

fitted.model model fit from either HLSMrandomEF() or HLSMfixedEF()

parameter parameter to plot; specified as Beta for slope coefficients, Intercept for intercept, and Alpha for intervention effect
pdfname character to specify the name of the pdf to save the plot if desired. Default is NULL
burnin numeric value to burn the chain for plotting the results from the 'HLSM' object
thin a numeric thinning value
chain a numeric vector of posterior draws of parameter of interest.
... other options

Value
returns plot objects.

Author(s)
Sam Adhikari

Examples

# using advice seeking network of teachers in 15 schools
# to fit the data

# Random effect model#
priors = NULL
tune = NULL
initialVals = NULL
niter = 10

random.fit = HLSMrandomEF(Y = ps.advice.mat,FullX = ps.edge.vars.mat,
initialVals = initialVals,priors = priors,
tune = tune,tuneIn = FALSE,dd = 2,niter = niter,
intervention = 0)

plotLikelihood(random.fit)

intercept = getIntercept(random.fit)
dim(intercept) # is an array of dimension niter by 15
plotDiagnostic(intercept[,11])
plotHLSM.LS(random.fit)
plotHLSM.random.fit(random.fit.parameter = 'Beta')
plotHLSM.random.fit(random.fit.parameter = 'Intercept')
# look at the diagnostic plot of intercept for the first school

schoolsAdviceData

HLSM: Included Data Sets

Description
Data set included with the HLSM package: network variables from Pitts and Spillane (2009).
Usage

ps.advice.mat
ps.all.vars.mat
ps.edge.vars.mat
ps.school.vars.mat
ps.teacher.vars.mat

Format

ps.advice.mat: a list of 15 sociomatrices of advice seeking network, one for each school.
ps.all.vars.mat: a list of 15 arrays of all the covariates, one for each school.
edge.vars.mat: a list of edge level covariates for 15 different school.
ps.school.vars.mat: a list of school level covariates for all 15 schools.
ps.teacher.vars.mat: a list of node level covariates for all 15 schools.
ps.all.vars.mat: a single list of length 15 containing the covariates mentioned above.

Author(s)

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