

Package ‘netcmc’

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Type Package

Title Spatio-Network Generalised Linear Mixed Models for Areal Unit and Network Data

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Description Implements a class of univariate and multivariate spatio-network generalised linear mixed models for areal unit and network data, with inference in a Bayesian setting using Markov chain Monte Carlo (MCMC) simulation. The response variable can be binomial, Gaussian, or Poisson. Spatial autocorrelation is modelled by a set of random effects that are assigned a conditional autoregressive (CAR) prior distribution following the Leroux model (Leroux et al. (2000) <doi:10.1007/978-1-4612-1284-3_4>). Network structures are modelled by a set of random effects that reflect a multiple membership structure (Browne et al. (2001) <doi:10.1177/1471082X0100100202>).

License GPL (>= 2)

Depends R (>= 4.0.0), MCMCpack

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netcmc-package	<i>An R Package for Bayesian Social Network Modelling</i>
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Description

Implements a class of univariate and multivariate spatio-network generalised linear mixed models, with inference in a Bayesian setting using Markov chain Monte Carlo (MCMC) simulation. The response variable can be binomial, Gaussian, and Poisson.

Details

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Author(s)

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Examples

```
## See the examples in the function specific help files.
```

getAdjacencyMatrix	<i>A function that extracts valuable properties from a raw social network.</i>
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Description

This function transforms a network, which is a data.frame type in a specified format, in to a resultant n by n adjacency matrix, where $a_{ij} = 0$ if vertex i and j ($i \neq j$) are not adjacent i.e. vertex i and j are not the head/tail of an edge e and $a_{ij} = 1$ if vertex i and j ($i \neq j$) are adjacent i.e. vertex i and j are the head/tail of an edge e . $a_{ij} = 0$ when $i = j$.

Usage

```
getAdjacencyMatrix(rawNetwork)
```

Arguments

`rawNetwork` The data.frame which encodes information about the network. The dimensions of the matrix are n by $(l+1)$. The data.frame contains one column corresponding to the labels for each of the n vertices in the network, the column name for this should be 'labels'. The other l columns corresponds to the corresponds to the vertices which are adjacent to each of the n vertices in the network. It is important to note that the label of a vertex should not be 0. The n th vertex can be adjacent to a maximum of l other vertices.

Value

`adjacencyMatrix` The resultant adjacency matrix for the rawNetwork data.frame.

`nonnominators` The individuals in the social network who are nominees of at least one other individual but were not in the set of individuals who did the nominating.

`vertexNoOutdegrees` The individuals in the social network that have an outdegree of 0.

`vertexNoIndegrees` The individuals in the social network that have an indegree of 0.

`vertexIsolates` The individuals in the social network that have an outdegree and indegree of 0.

Author(s)

George Gerogiannis

Examples

```
rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c("A", "B", "C", "D")
rawNetwork[, 2] = c(0, "C", "D", 0)
rawNetwork[, 3] = c("B", 0, "A", "C")
getAdjacencyMatrix(rawNetwork)

rawNetwork = matrix(NA, 4, 3)
```

```

rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[2] = "labels"
rawNetwork[, 1] = c(NA, "Charlie", "David", 0)
rawNetwork[, 2] = c("Alistar", "Bob", "Charlie", "David")
rawNetwork[, 3] = c("Bob", NA, "Alistar", "Charlie")
getAdjacencyMatrix(rawNetwork)

rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c(245, 344, 234, 104)
rawNetwork[, 2] = c(NA, 234, 104, NA)
rawNetwork[, 3] = c(344, 0, 245, 234)
getAdjacencyMatrix(rawNetwork)

rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c(245, 344, 234, 104)
rawNetwork[, 2] = c(32, 234, 104, 0)
rawNetwork[, 3] = c(344, 20, 245, 234)
getAdjacencyMatrix(rawNetwork)

rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c("Alistar", "Bob", "Charlie", "David")
rawNetwork[, 2] = c(NA, "Charlie", "David", 0)
rawNetwork[, 3] = c("Bob", "Blaine", "Alistar", "Charlie")
getAdjacencyMatrix(rawNetwork)

rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c("Alistar", "Bob", "Charlie", "David")
rawNetwork[, 2] = c(0, "Charlie", 0, 0)
rawNetwork[, 3] = c("Bob", "Blaine", "Alistar", 0)
getAdjacencyMatrix(rawNetwork)

rawNetwork = matrix(NA, 4, 3)
rawNetwork = as.data.frame(rawNetwork)
colnames(rawNetwork)[1] = "labels"
rawNetwork[, 1] = c(245, 344, 234, 104)
rawNetwork[, 2] = c(32, 0, 104, 0)
rawNetwork[, 3] = c(34, 0, 245, 234)
getAdjacencyMatrix(rawNetwork)

```

getMembershipMatrix *A function that generates a data.frame that is the membership matrix of the network.*

Description

A function that generates a data.frame that is the membership matrix of the network given individual IDs and the alters that they have nominated.

Usage

```
getMembershipMatrix(individualID, alters)
```

Arguments

`individualID` A data.frame which stores the IDs of the individuals that nominate alters.
`alters` A data.frame which stores the alters of a given individual.

Value

`membershipMatrix`
The resultant data.frame.

Author(s)

George Gerogiannis

Examples

```
individualID = data.frame(c(1, 2, 3))  
alters = data.frame(c(5, 3, 2), c(5, 6, 1))  
getMembershipMatrix(individualID, alters)
```

```
individualID = data.frame(c(1, 2, 3))  
alters = data.frame(c(NA, 3, 2), c(NA, NA, 1))  
getMembershipMatrix(individualID, alters)
```

```
individualID = data.frame(c(1, 2, 3))  
alters = data.frame(c(NA, 3, NA), c(NA, NA, 1))  
getMembershipMatrix(individualID, alters)
```

```
individualID = data.frame(c(1, 2, 3))  
alters = data.frame(c(NA, 3, NA), c(6, NA, 1))  
getMembershipMatrix(individualID, alters)
```

getTotalAltersByStatus

A function that generates a data.frame that stores the number of alters with a given level of a factor an individual has.

Description

This is a function that can be used to generates a data.frame that stores the number of alters with a given level of a factor an individual has.

Usage

```
getTotalAltersByStatus(individualID, status, alters)
```

Arguments

`individualID` A data.frame which stores the IDs of the individuals that nominate alters.
`status` A data.frame which stores the levels of a variable.
`alters` A data.frame which stores the alters of a given individual.

Value

`totalAltersByStatus`
The resultant data.frame.

Author(s)

George Gerogiannis

Examples

```
individualID = data.frame(c(1, 2, 3, 4))
status = data.frame(c(10, 20, 30, 20))
alters = data.frame(c(4, 3, 2, 1), c(3, 4, 1, 2), c(2, 1, 4, 3))
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)
```

```
individualID = data.frame(c(1, 2, 3, 4))
status = data.frame(c("RegularSmoke", "Nonsmoker", "CasualSmoker", "Nonsmoker"))
alters = data.frame(c(4, 3, 2, 1), c(3, 4, 1, 2), c(5, 1, 5, 3))
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)
```

```
individualID = data.frame(c(1, 2, 3, 4))
status = data.frame(c(NA, "Nonsmoker", "CasualSmoker", "Nonsmoker"))
alters = data.frame(c(4, 3, 2, 1), c(3, 4, 1, 2), c(5, 1, 5, 3))
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)
```

```
individualID = data.frame(c(10, 20))
status = data.frame(c(NA, "Nonsmoker"))
alters = data.frame(c(NA, 10), c(20, NA))
```

```

totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)

individualID = data.frame(c(NA, 20))
status = data.frame(c("Smoker", "Nonsmoker"))
alters = data.frame(c(NA, 10), c(20, NA))
totalAltersByStatus = getTotalAltersByStatus(individualID, status, alters)

```

multiNet

A function that generates samples for a multivariate fixed effects and network model.

Description

This function that generates samples for a multivariate fixed effects and network model, which is given by

$$\begin{aligned}
Y_{i_s r} | \mu_{i_s r} &\sim f(y_{i_s r} | \mu_{i_s r}, \sigma_{er}^2) \quad i = 1, \dots, N_s, \quad s = 1, \dots, S, \quad r = 1, \dots, R, \\
g(\mu_{i_s r}) &= \mathbf{x}_{i_s}^\top \boldsymbol{\beta}_r + \sum_{j \in \text{net}(i_s)} w_{i_s j} u_{jr} + w_{i_s}^* u_r^*, \\
\boldsymbol{\beta}_r &\sim \mathbf{N}(\mathbf{0}, \alpha \mathbf{I}) \\
\mathbf{u}_j &= (u_{1j}, \dots, u_{Rj}) \sim \mathbf{N}(\mathbf{0}, \boldsymbol{\Sigma}_u), \\
\mathbf{u}^* &= (u_1^*, \dots, u_R^*) \sim \mathbf{N}(\mathbf{0}, \boldsymbol{\Sigma}_u), \\
\boldsymbol{\Sigma}_u &\sim \text{Inverse-Wishart}(\xi_u, \boldsymbol{\Omega}_u), \\
\sigma_{er}^2 &\sim \text{Inverse-Gamma}(\alpha_3, \xi_3).
\end{aligned}$$

The covariates for the i th individual in the s th spatial unit or other grouping are included in a $p \times 1$ vector \mathbf{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters relating to the r th response are denoted by $\boldsymbol{\beta}_r$, which has an assumed multivariate Gaussian prior with mean $\mathbf{0}$ and diagonal covariance matrix $\alpha \mathbf{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_{er}^2 , and the corresponding hyperparameters (α_3, ξ_3) can be chosen by the user.

The $R \times 1$ vector of random effects for the j th alter is denoted by $\mathbf{u}_j = (u_{j1}, \dots, u_{jR})_{R \times 1}$, while the $R \times 1$ vector of isolation effects for all R outcomes is denoted by $\mathbf{u}^* = (u_1^*, \dots, u_R^*)$, and both are assigned multivariate Gaussian prior distributions. The unstructured covariance matrix $\boldsymbol{\Sigma}_u$ captures the covariance between the R outcomes at the network level, and a conjugate Inverse-Wishart prior is specified for this covariance matrix $\boldsymbol{\Sigma}_u$. The corresponding hyperparameters $(\xi_u, \boldsymbol{\Omega}_u)$ can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

$$\begin{aligned}
\text{Binomial: } Y_{i_s r} &\sim \text{Binomial}(n_{i_s r}, \theta_{i_s r}) \text{ and } g(\mu_{i_s r}) = \ln(\theta_{i_s r} / (1 - \theta_{i_s r})), \\
\text{Gaussian: } Y_{i_s r} &\sim \mathbf{N}(\mu_{i_s r}, \sigma_{er}^2) \text{ and } g(\mu_{i_s r}) = \mu_{i_s r}, \\
\text{Poisson: } Y_{i_s r} &\sim \text{Poisson}(\mu_{i_s r}) \text{ and } g(\mu_{i_s r}) = \ln(\mu_{i_s r}).
\end{aligned}$$

Usage

```
multiNet(formula, data, trials, family, W, numberOfSamples = 10, burnin = 0,
thin = 1, seed = 1, trueBeta = NULL, trueURandomEffects = NULL,
trueVarianceCovarianceU = NULL, trueSigmaSquaredE = NULL,
covarianceBetaPrior = 10^5, xi, omega, a3 = 0.001, b3 = 0.001,
centerURandomEffects = TRUE)
```

Arguments

formula	A formula for the covariate part of the model using a similar syntax to that used in the <code>lm()</code> function.
data	An optional <code>data.frame</code> containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials $n_{i,sr}$. Only used if <code>family="binomial"</code> .
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".
W	A matrix W that encodes the social network structure and whose rows sum to 1.
numberOfSamples	The number of samples to generate pre-thin.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin <code>numberOfSamples</code> .
seed	A seed for the MCMC algorithm.
trueBeta	If available, the true value of β_1, \dots, β_R .
trueURandomEffects	If available, the true values of u_1, \dots, u_J, u^* .
trueVarianceCovarianceU	If available, the true value of Σ_u .
trueSigmaSquaredE	If available, the true value of $\sigma_{e1}^2, \dots, \sigma_{eR}^2$. Only used if <code>family="gaussian"</code> .
covarianceBetaPrior	A scalar prior α for the covariance parameter of the beta prior, such that the covariance is αI .
xi	The degrees of freedom parameter for the Inverse-Wishart distribution relating to the network random effects ξ_u .
omega	The scale parameter for the Inverse-Wishart distribution relating to the network random effects Ω_u .
a3	The shape parameter for the Inverse-Gamma distribution relating to the error terms α_3 . Only used if <code>family="gaussian"</code> .
b3	The scale parameter for the Inverse-Gamma distribution relating to the error terms ξ_3 . Only used if <code>family="gaussian"</code> .
centerURandomEffects	A choice to center the network random effects after each iteration of the MCMC sampler.

Value

call	The matched call.
y	The response used.
X	The design matrix used.
standardizedX	The standardized design matrix used.
W	The network matrix used.
samples	The matrix of simulated samples from the posterior distribution of each parameter in the model (excluding random effects).
betaSamples	The matrix of simulated samples from the posterior distribution of β_1, \dots, β_R parameters in the model.
varianceCovarianceUSamples	The matrix of simulated samples from the posterior distribution of Σ_u in the model.
uRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of network random effects u_1, \dots, u_J, u^* in the model.
sigmaSquaredESamples	The vector of simulated samples from the posterior distribution of $\sigma_{e1}^2, \dots, \sigma_{eR}^2$ in the model. Only used if family="gaussian".
acceptanceRates	The acceptance rates of parameters in the model from the MCMC sampling scheme .
uRandomEffectsAcceptanceRate	The acceptance rates of network random effects in the model from the MCMC sampling scheme.
timeTaken	The time taken for the model to run.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin numberOfSamples.
DBar	DBar for the model.
posteriorDeviance	The posterior deviance for the model.
posteriorLogLikelihood	The posterior log likelihood for the model.
pd	The number of effective parameters in the model.
DIC	The DIC for the model.

Author(s)

George Gerogiannis

multiNetLeroux

A function that generates samples for a multivariate fixed effects, spatial, and network model.

Description

This function that generates samples for a multivariate fixed effects, spatial, and network model, which is given by

$$\begin{aligned}
Y_{i_s r} | \mu_{i_s r} &\sim f(y_{i_s r} | \mu_{i_s r}, \sigma_{er}^2) \quad i = 1, \dots, N_s, \quad s = 1, \dots, S, \quad r = 1, \dots, R, \\
g(\mu_{i_s r}) &= \mathbf{x}_{i_s}^\top \boldsymbol{\beta}_r + \phi_{sr} + \sum_{j \in \text{net}(i_s)} w_{i_s j} u_{jr} + w_{i_s}^* u_r^*, \\
\boldsymbol{\beta}_r &\sim \mathbf{N}(\mathbf{0}, \alpha \mathbf{I}) \\
\boldsymbol{\phi}_r &= (\phi_{1r}, \dots, \phi_{Sr}) \sim \mathbf{N}(\mathbf{0}, \tau_r^2 (\rho_r (\text{diag}(\mathbf{A}\mathbf{1}) - \mathbf{A}) + (1 - \rho_r) \mathbf{I})^{-1}), \\
\mathbf{u}_j &= (u_{1j}, \dots, u_{Rj}) \sim \mathbf{N}(\mathbf{0}, \boldsymbol{\Sigma}_u), \\
\mathbf{u}^* &= (u_1^*, \dots, u_R^*) \sim \mathbf{N}(\mathbf{0}, \boldsymbol{\Sigma}_u), \\
\tau_r^2 &\sim \text{Inverse-Gamma}(a_1, b_1), \\
\rho_r &\sim \text{Uniform}(0, 1), \\
\boldsymbol{\Sigma}_u &\sim \text{Inverse-Wishart}(\xi_u, \boldsymbol{\Omega}_u), \\
\sigma_{er}^2 &\sim \text{Inverse-Gamma}(\alpha_3, \xi_3).
\end{aligned}$$

The covariates for the i th individual in the s th spatial unit or other grouping are included in a $p \times 1$ vector \mathbf{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters relating to the r th response are denoted by $\boldsymbol{\beta}_r$, which has an assumed multivariate Gaussian prior with mean $\mathbf{0}$ and diagonal covariance matrix $\alpha \mathbf{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_{er}^2 , and the corresponding hyperparameters (α_3, ξ_3) can be chosen by the user.

Spatial correlation in these areal unit level random effects is most often modelled by a conditional autoregressive (CAR) prior distribution. Using this model spatial correlation is induced into the random effects via a non-negative spatial adjacency matrix $\mathbf{A} = (a_{sl})_{S \times S}$, which defines how spatially close the S areal units are to each other. The elements of $\mathbf{A}_{S \times S}$ can be binary or non-binary, and the most common specification is that $a_{sl} = 1$ if a pair of areal units ($\mathcal{G}_s, \mathcal{G}_l$) share a common border or are considered neighbours by some other measure, and $a_{sl} = 0$ otherwise. Note, $a_{ss} = 0$ for all s . τ_r^2 measures the variance of these random effects for the r th response, where a conjugate Inverse-Gamma prior is specified for τ_r^2 and the corresponding hyperparameters (a_1, b_1) can be chosen by the user. ρ_r controls the level of spatial autocorrelation. A non-conjugate uniform prior is specified for ρ_r .

The $R \times 1$ vector of random effects for the j th alter is denoted by $\mathbf{u}_j = (u_{j1}, \dots, u_{jR})_{R \times 1}$, while the $R \times 1$ vector of isolation effects for all R outcomes is denoted by $\mathbf{u}^* = (u_1^*, \dots, u_R^*)$, and both are assigned multivariate Gaussian prior distributions. The unstructured covariance matrix $\boldsymbol{\Sigma}_u$ captures the covariance between the R outcomes at the network level, and a conjugate Inverse-Wishart prior is specified for this covariance matrix $\boldsymbol{\Sigma}_u$. The corresponding hyperparameters ($\xi_u, \boldsymbol{\Omega}_u$) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

Binomial: $Y_{i_{sr}} \sim \text{Binomial}(n_{i_{sr}}, \theta_{i_{sr}})$ and $g(\mu_{i_{sr}}) = \ln(\theta_{i_{sr}}/(1 - \theta_{i_{sr}}))$,

Gaussian: $Y_{i_{sr}} \sim \text{N}(\mu_{i_{sr}}, \sigma_{er}^2)$ and $g(\mu_{i_{sr}}) = \mu_{i_{sr}}$,

Poisson: $Y_{i_{sr}} \sim \text{Poisson}(\mu_{i_{sr}})$ and $g(\mu_{i_{sr}}) = \ln(\mu_{i_{sr}})$.

Usage

```
multiNetLeroux(formula, data, trials, family, squareSpatialNeighbourhoodMatrix,
spatialAssignment, W, numberOfSamples = 10, burnin = 0, thin = 1, seed = 1,
trueBeta = NULL, trueSpatialRandomEffects = NULL, trueURandomEffects = NULL,
trueSpatialTauSquared = NULL, trueSpatialRho = NULL,
trueVarianceCovarianceU = NULL, trueSigmaSquaredE = NULL,
covarianceBetaPrior = 10^5, a1 = 0.001, b1 = 0.001, xi, omega, a3 = 0.001,
b3 = 0.001, centerSpatialRandomEffects = TRUE, centerURandomEffects = TRUE)
```

Arguments

formula	A formula for the covariate part of the model using a similar syntax to that used in the <code>lm()</code> function.
data	An optional <code>data.frame</code> containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials $n_{i_{sr}}$. Only used if <code>family="binomial"</code> .
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".
squareSpatialNeighbourhoodMatrix	An $S \times S$ symmetric and non-negative neighbourhood matrix $A = (a_{sl})_{S \times S}$.
W	A matrix W that encodes the social network structure and whose rows sum to 1.
spatialAssignment	The binary matrix of individual's assignment to spatial area used in the model fitting process.
numberOfSamples	The number of samples to generate pre-thin.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin <code>numberOfSamples</code> .
seed	A seed for the MCMC algorithm.
trueBeta	If available, the true value of β_1, \dots, β_R .
trueSpatialRandomEffects	If available, the true values of ϕ_1, \dots, ϕ_R .
trueURandomEffects	If available, the true values of u_1, \dots, u_J, u^* .
trueSpatialTauSquared	If available, the true values of $\tau_1^2, \dots, \tau_R^2$.

trueSpatialRho	If available, the true value of ρ_1, \dots, ρ_R .
trueVarianceCovarianceU	If available, the true value of $\Sigma_{\mathbf{u}}$.
trueSigmaSquaredE	If available, the true value of $\sigma_{e1}^2, \dots, \sigma_{eR}^2$. Only used if family="gaussian".
covarianceBetaPrior	A scalar prior α for the covariance parameter of the beta prior, such that the covariance is $\alpha \mathbf{I}$.
a1	The shape parameter for the Inverse-Gamma distribution relating to the spatial random effects α_1 .
b1	The scale parameter for the Inverse-Gamma distribution relating to the spatial random effects ξ_1 .
xi	The degrees of freedom parameter for the Inverse-Wishart distribution relating to the network random effects $\xi_{\mathbf{u}}$.
omega	The scale parameter for the Inverse-Wishart distribution relating to the network random effects $\Omega_{\mathbf{u}}$.
a3	The shape parameter for the Inverse-Gamma distribution relating to the error terms α_3 . Only used if family="gaussian".
b3	The scale parameter for the Inverse-Gamma distribution relating to the error terms ξ_3 . Only used if family="gaussian".
centerSpatialRandomEffects	A choice to center the spatial random effects after each iteration of the MCMC sampler.
centerURandomEffects	A choice to center the network random effects after each iteration of the MCMC sampler.

Value

call	The matched call.
y	The response used.
X	The design matrix used.
standardizedX	The standardized design matrix used.
squareSpatialNeighbourhoodMatrix	The spatial neighbourhood matrix used.
spatialAssignment	The spatial assignment matrix used.
W	The network matrix used.
samples	The matrix of simulated samples from the posterior distribution of each parameter in the model (excluding random effects).
betaSamples	The matrix of simulated samples from the posterior distribution of β_1, \dots, β_R parameters in the model.

spatialTauSquaredSamples	Type: matrix. The matrix of simulated samples from the posterior distribution of $\tau_1^2, \dots, \tau_R^2$ in the model.
spatialRhoSamples	The vector of simulated samples from the posterior distribution of ρ_1, \dots, ρ_R in the model.
varianceCovarianceUSamples	The matrix of simulated samples from the posterior distribution of Σ_u in the model.
spatialRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of spatial random effects ϕ_1, \dots, ϕ_R in the model.
uRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of network random effects u_1, \dots, u_J, u^* in the model.
sigmaSquaredESamples	The vector of simulated samples from the posterior distribution of $\sigma_{e1}^2, \dots, \sigma_{eR}^2$ in the model. Only used if family="gaussian".
acceptanceRates	The acceptance rates of parameters in the model from the MCMC sampling scheme .
spatialRandomEffectsAcceptanceRate	The acceptance rates of spatial random effects in the model from the MCMC sampling scheme.
uRandomEffectsAcceptanceRate	The acceptance rates of network random effects in the model from the MCMC sampling scheme.
timeTaken	The time taken for the model to run.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin numberOfSamples.
DBar	DBar for the model.
posteriorDeviance	The posterior deviance for the model.
posteriorLogLikelihood	The posterior log likelihood for the model.
pd	The number of effective parameters in the model.
DIC	The DIC for the model.

Author(s)

George Gerogiannis

multiNetRand

A function that generates samples for a multivariate fixed effects, grouping, and network model.

Description

This function that generates samples for a multivariate fixed effects, grouping, and network model, which is given by

$$\begin{aligned}
Y_{i_s r} | \mu_{i_s r} &\sim f(y_{i_s r} | \mu_{i_s r}, \sigma_{er}^2) \quad i = 1, \dots, N_s, \quad s = 1, \dots, S, \quad r = 1, \dots, R, \\
g(\mu_{i_s r}) &= \mathbf{x}_{i_s}^\top \boldsymbol{\beta}_r v_{sr} + \sum_{j \in \text{net}(i_s)} w_{i_s j} u_{jr} + w_{i_s}^* u_r^*, \\
\boldsymbol{\beta}_r &\sim \mathbf{N}(\mathbf{0}, \alpha \mathbf{I}) \\
\mathbf{v}_s &= (v_{s1}, \dots, v_{sR}) \sim \mathbf{N}(\mathbf{0}, \boldsymbol{\Sigma}_v) \quad \mathbf{v}_s = (v_{s1}, \dots, v_{sR}) \sim \mathbf{N}(\mathbf{0}, \boldsymbol{\Sigma}_v), \\
\mathbf{u}_j &= (u_{j1}, \dots, u_{jR}) \sim \mathbf{N}(\mathbf{0}, \boldsymbol{\Sigma}_u), \\
\mathbf{u}^* &= (u_1^*, \dots, u_R^*) \sim \mathbf{N}(\mathbf{0}, \boldsymbol{\Sigma}_u), \\
\boldsymbol{\Sigma}_v &\sim \text{Inverse-Wishart}(\xi_v, \boldsymbol{\Omega}_v), \\
\boldsymbol{\Sigma}_u &\sim \text{Inverse-Wishart}(\xi_u, \boldsymbol{\Omega}_u), \\
\sigma_{er}^2 &\sim \text{Inverse-Gamma}(\alpha_3, \xi_3).
\end{aligned}$$

The covariates for the i th individual in the s th spatial unit or other grouping are included in a $p \times 1$ vector \mathbf{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters relating to the r th response are denoted by $\boldsymbol{\beta}_r$, which has an assumed multivariate Gaussian prior with mean $\mathbf{0}$ and diagonal covariance matrix $\alpha \mathbf{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_{er}^2 , and the corresponding hyperparameters (α_3, ξ_3) can be chosen by the user.

The $R \times 1$ vector of random effects for the s th group is denoted by $\mathbf{v}_s = (v_{s1}, \dots, v_{sR})_{R \times 1}$, which is assigned a joint Gaussian prior distribution with an unstructured covariance matrix $\boldsymbol{\Sigma}_v$ that captures the covariance between the R outcomes. A conjugate Inverse-Wishart prior is specified for the random effects covariance matrix $\boldsymbol{\Sigma}_v$. The corresponding hyperparameters $(\xi_v, \boldsymbol{\Omega}_v)$ can be chosen by the user.

The $R \times 1$ vector of random effects for the j th alter is denoted by $\mathbf{u}_j = (u_{j1}, \dots, u_{jR})_{R \times 1}$, while the $R \times 1$ vector of isolation effects for all R outcomes is denoted by $\mathbf{u}^* = (u_1^*, \dots, u_R^*)$, and both are assigned multivariate Gaussian prior distributions. The unstructured covariance matrix $\boldsymbol{\Sigma}_u$ captures the covariance between the R outcomes at the network level, and a conjugate Inverse-Wishart prior is specified for this covariance matrix $\boldsymbol{\Sigma}_u$. The corresponding hyperparameters $(\xi_u, \boldsymbol{\Omega}_u)$ can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

$$\begin{aligned}
\text{Binomial: } Y_{i_s r} &\sim \text{Binomial}(n_{i_s r}, \theta_{i_s r}) \text{ and } g(\mu_{i_s r}) = \ln(\theta_{i_s r} / (1 - \theta_{i_s r})), \\
\text{Gaussian: } Y_{i_s r} &\sim \mathbf{N}(\mu_{i_s r}, \sigma_{er}^2) \text{ and } g(\mu_{i_s r}) = \mu_{i_s r}, \\
\text{Poisson: } Y_{i_s r} &\sim \text{Poisson}(\mu_{i_s r}) \text{ and } g(\mu_{i_s r}) = \ln(\mu_{i_s r}).
\end{aligned}$$

Usage

```
multiNetRand(formula, data, trials, family, V, W, numberOfSamples = 10, burnin = 0,
thin = 1, seed = 1, trueBeta = NULL, trueVRandomEffects = NULL,
trueURandomEffects = NULL, trueVarianceCovarianceV = NULL,
trueVarianceCovarianceU = NULL, trueSigmaSquaredE = NULL,
covarianceBetaPrior = 10^5, xiV, omegaV, xi, omega, a3 = 0.001,
b3 = 0.001, centerVRandomEffects = TRUE, centerURandomEffects = TRUE)
```

Arguments

formula	A formula for the covariate part of the model using a similar syntax to that used in the <code>lm()</code> function.
data	An optional <code>data.frame</code> containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials $n_{i_s r}$. Only used if <code>family="binomial"</code> .
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".
V	The binary matrix of individual's assignment to groups used in the model fitting process.
W	A matrix W that encodes the social network structure and whose rows sum to 1.
numberOfSamples	The number of samples to generate pre-thin.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin <code>numberOfSamples</code> .
seed	A seed for the MCMC algorithm.
trueBeta	If available, the true value of β_1, \dots, β_R .
trueVRandomEffects	If available, the true values of v_1, \dots, v_S .
trueURandomEffects	If available, the true values of u_1, \dots, u_J, u^* .
trueVarianceCovarianceV	If available, the true value of Σ_v .
trueVarianceCovarianceU	If available, the true value of Σ_u .
trueSigmaSquaredE	If available, the true value of $\sigma_{e1}^2, \dots, \sigma_{eR}^2$. Only used if <code>family="gaussian"</code> .
covarianceBetaPrior	A scalar prior α for the covariance parameter of the beta prior, such that the covariance is αI .
xiV	The degrees of freedom parameter for the Inverse-Wishart distribution relating to the grouping random effects ξ_v .
omegaV	The scale parameter for the Inverse-Wishart distribution relating to the grouping random effects Ω_v .

xi	The degrees of freedom parameter for the Inverse-Wishart distribution relating to the network random effects ξ_u .
omega	The scale parameter for the Inverse-Wishart distribution relating to the network random effects Ω_u .
a3	The shape parameter for the Inverse-Gamma distribution relating to the error terms α_3 . Only used if family="gaussian".
b3	The scale parameter for the Inverse-Gamma distribution relating to the error terms ξ_3 . Only used if family="gaussian".
centerVRandomEffects	A choice to center the spatial random effects after each iteration of the MCMC sampler.
centerURandomEffects	A choice to center the network random effects after each iteration of the MCMC sampler.

Value

call	The matched call.
y	The response used.
X	The design matrix used.
standardizedX	The standardized design matrix used.
V	The grouping assignment matrix used.
W	The network matrix used.
samples	The matrix of simulated samples from the posterior distribution of each parameter in the model (excluding random effects).
betaSamples	The matrix of simulated samples from the posterior distribution of β_1, \dots, β_R parameters in the model.
varianceCovarianceVSamples	The matrix of simulated samples from the posterior distribution of Σ_v in the model.
varianceCovarianceUSamples	The matrix of simulated samples from the posterior distribution of Σ_u in the model.
vRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of spatial random effects v_1, \dots, v_S in the model.
uRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of network random effects u_1, \dots, u_J, u^* in the model.
sigmaSquaredESamples	The vector of simulated samples from the posterior distribution of $\sigma_{e1}^2, \dots, \sigma_{eR}^2$ in the model. Only used if family="gaussian".
acceptanceRates	The acceptance rates of parameters in the model from the MCMC sampling scheme.

vRandomEffectsAcceptanceRate	The acceptance rates of grouping random effects in the model from the MCMC sampling scheme.
uRandomEffectsAcceptanceRate	The acceptance rates of network random effects in the model from the MCMC sampling scheme.
timeTaken	The time taken for the model to run.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin numberOfSamples.
DBar	DBar for the model.
posteriorDeviance	The posterior deviance for the model.
posteriorLogLikelihood	The posterior log likelihood for the model.
pd	The number of effective parameters in the model.
DIC	The DIC for the model.

Author(s)

George Gerogiannis

plot.netcmc

*A function that plots visual MCMC diagnostics of the fitted model.***Description**

This function takes a netcmc object of samples from the posterior distribution of a parameter(s) and returns a visual convergence diagnostics in the form of a density plot, trace plot, and ACF plot.

Usage

```
## S3 method for class 'netcmc'
plot(x, ...)
```

Arguments

x	A netcmc object of samples from the posterior distribution of a parameter(s).
...	Ignored.s

Value

Returns a trace plot, density plot and ACF plot for the posterior distribution of a parameter(s) in a netcmc object.

Author(s)

George Gerogiannis

print.netcmc	<i>A function that gets a summary of the fitted model.</i>
--------------	--

Description

This function takes a netcmc object and returns a summary of the fitted model. The summary includes, for selected parameters, posterior medians and 95 percent credible intervals, the effective number of independent samples and the Geweke convergence diagnostic in the form of a Z-score.

Usage

```
## S3 method for class 'netcmc'  
print(x, ...)
```

Arguments

x	A netcmc fitted model object.
...	Ignored.s

Value

Returns a model summary for a netcmc object.

Author(s)

George Gerogiannis

summary.netcmc	<i>A function that gets a summary of the fitted model.</i>
----------------	--

Description

This function takes a netcmc object and returns a summary of the fitted model. The summary includes, for selected parameters, posterior medians and 95 percent credible intervals, the effective number of independent samples and the Geweke convergence diagnostic in the form of a Z-score.

Usage

```
## S3 method for class 'netcmc'  
summary(object, ...)
```

Arguments

object	A netcmc fitted model object.
...	Ignored.s

Value

Returns a model summary for a netcmc object.

Author(s)

George Gerogiannis

 uni

A function that generates samples for a univariate fixed effects model.

Description

This function generates samples for a univariate fixed effects model, which is given by

$$\begin{aligned}
 Y_{i_s} | \mu_{i_s} &\sim f(y_{i_s} | \mu_{i_s}, \sigma_e^2) \quad i = 1, \dots, N_s, \quad s = 1, \dots, S, \\
 g(\mu_{i_s}) &= \mathbf{x}_{i_s}^\top \boldsymbol{\beta}, \\
 \boldsymbol{\beta} &\sim \mathbf{N}(\mathbf{0}, \alpha \mathbf{I}), \\
 \sigma_e^2 &\sim \text{Inverse-Gamma}(\alpha_3, \xi_3).
 \end{aligned}$$

The covariates for the i th individual in the s th spatial unit or other grouping are included in a $p \times 1$ vector \mathbf{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters are denoted by $\boldsymbol{\beta}$, which has an assumed multivariate Gaussian prior with mean $\mathbf{0}$ and diagonal covariance matrix $\alpha \mathbf{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_e^2 , and the corresponding hyperparameters (α_3, ξ_3) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

$$\text{Binomial: } Y_{i_s} \sim \text{Binomial}(n_{i_s}, \theta_{i_s}) \text{ and } g(\mu_{i_s}) = \ln(\theta_{i_s}/(1 - \theta_{i_s})),$$

$$\text{Gaussian: } Y_{i_s} \sim \mathbf{N}(\mu_{i_s}, \sigma_e^2) \text{ and } g(\mu_{i_s}) = \mu_{i_s},$$

$$\text{Poisson: } Y_{i_s} \sim \text{Poisson}(\mu_{i_s}) \text{ and } g(\mu_{i_s}) = \ln(\mu_{i_s}).$$

Usage

```
uni(formula, data, trials, family, numberOfSamples = 10, burnin = 0, thin = 1, seed = 1,
trueBeta = NULL, trueSigmaSquaredE = NULL, covarianceBetaPrior = 10^5,
a3 = 0.001, b3 = 0.001)
```

Arguments

formula	A formula for the covariate part of the model using a similar syntax to that used in the <code>lm()</code> function.
data	An optional <code>data.frame</code> containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials n_{i_s} . Only used if <code>family="binomial"</code> .
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".
numberOfSamples	The number of samples to generate pre-thin.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin <code>numberOfSamples</code> .
seed	A seed for the MCMC algorithm.
trueBeta	If available, the true values of the β .
trueSigmaSquaredE	If available, the true value of σ_e^2 . Only used if <code>family="gaussian"</code> .
covarianceBetaPrior	A scalar prior α for the covariance parameter of the beta prior, such that the covariance is $\alpha \mathbf{I}$.
a3	The shape parameter for the Inverse-Gamma distribution α_3 . Only used if <code>family="gaussian"</code> .
b3	The scale parameter for the Inverse-Gamma distribution ξ_3 . Only used if <code>family="gaussian"</code> .

Value

call	The matched call.
y	The response used.
X	The design matrix used.
standardizedX	The standardized design matrix used.
samples	The matrix of simulated samples from the posterior distribution of each parameter in the model (excluding random effects).
betaSamples	The matrix of simulated samples from the posterior distribution of β parameters in the model.
sigmaSquaredESamples	The vector of simulated samples from the posterior distribution of σ_e^2 in the model.
acceptanceRates	The acceptance rates of parameters in the model from the MCMC sampling scheme.
timeTaken	The time taken for the model to run.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin <code>numberOfSamples</code> .
DBar	DBar for the model.

```

posteriorDeviance      The posterior deviance for the model.
posteriorLogLikelihood The posterior log likelihood for the model.
pd                     The number of effective parameters in the model.
DIC                    The DIC for the model.

```

Author(s)

George Gerogiannis

Examples

```

#####
#### Run the model on simulated data
#####

#### Generate the covariates and response data
observations <- 100
X <- matrix(rnorm(2 * observations), ncol = 2)
colnames(X) <- c("x1", "x2")
beta <- c(2, -2, 2)
logit <- cbind(rep(1, observations), X) %*% beta
prob <- exp(logit) / (1 + exp(logit))
trials <- rep(50, observations)
Y <- rbinom(n = observations, size = trials, prob = prob)
data <- data.frame(cbind(Y, X))

#### Run the model
formula <- Y ~ x1 + x2
## Not run: model <- uni(formula = formula, data = data, family="binomial",
                        trials = trials, numberOfSamples = 10000,
                        burnin = 10000, thin = 10, seed = 1)

## End(Not run)

```

uniNet

A function that generates samples for a univariate network model.

Description

This function generates samples for a univariate network model, which is given by

$$\begin{aligned}
 Y_{i_s} | \mu_{i_s} &\sim f(y_{i_s} | \mu_{i_s}, \sigma_e^2) \quad i = 1, \dots, N_s, \quad s = 1, \dots, S, \\
 g(\mu_{i_s}) &= \mathbf{x}_{i_s}^\top \boldsymbol{\beta} + \sum_{j \in \text{net}(i_s)} w_{i_s j} u_j + w_{i_s}^* u^*, \\
 \boldsymbol{\beta} &\sim N(\mathbf{0}, \alpha \mathbf{I}),
 \end{aligned}$$

$$\begin{aligned}
u_j &\sim \text{N}(0, \sigma_u^2), \\
u^* &\sim \text{N}(0, \sigma_u^2), \\
\sigma_u^2 &\sim \text{Inverse-Gamma}(\alpha_2, \xi_2), \\
\sigma_e^2 &\sim \text{Inverse-Gamma}(\alpha_3, \xi_3).
\end{aligned}$$

The covariates for the i th individual in the s th spatial unit or other grouping are included in a $p \times 1$ vector \mathbf{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters are denoted by $\boldsymbol{\beta}$, which has an assumed multivariate Gaussian prior with mean $\mathbf{0}$ and diagonal covariance matrix $\alpha\mathbf{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_e^2 , and the corresponding hyperparameters (α_3, ξ_3) can be chosen by the user.

The $J \times 1$ vector of alter random effects are denoted by $\mathbf{u} = (u_1, \dots, u_J)_{J \times 1}$ and modelled as independently Gaussian with mean zero and a constant variance, and due to the row standardised nature of \mathbf{W} , $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_j$ represents the average (mean) effect that the peers of individual i in spatial unit or group s have on that individual. $w_{i_s}^* u^*$ is an *isolation effect*, which is an effect for individuals who don't nominate any friends. This is achieved by setting $w_{i_s}^* = 1$ if individual i_s nominates no peers and $w_{i_s}^* = 0$ otherwise, and if $w_{i_s}^* = 1$ then clearly $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_j = 0$ as $\text{net}(i_s)$ is the empty set. A conjugate Inverse-Gamma prior is specified for the random effects variance σ_u^2 , and the corresponding hyperparameters (α_2, ξ_2) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

$$\begin{aligned}
\text{Binomial: } Y_{i_s} &\sim \text{Binomial}(n_{i_s}, \theta_{i_s}) \text{ and } g(\mu_{i_s}) = \ln(\theta_{i_s}/(1 - \theta_{i_s})), \\
\text{Gaussian: } Y_{i_s} &\sim \text{N}(\mu_{i_s}, \sigma_e^2) \text{ and } g(\mu_{i_s}) = \mu_{i_s}, \\
\text{Poisson: } Y_{i_s} &\sim \text{Poisson}(\mu_{i_s}) \text{ and } g(\mu_{i_s}) = \ln(\mu_{i_s}).
\end{aligned}$$

Usage

```
uniNet(formula, data, trials, family, W, numberOfSamples = 10, burnin = 0, thin = 1,
seed = 1, trueBeta = NULL, trueURandomEffects = NULL, trueSigmaSquaredU = NULL,
trueSigmaSquaredE = NULL, covarianceBetaPrior = 10^5, a2 = 0.001, b2 = 0.001,
a3 = 0.001, b3 = 0.001, centerURandomEffects = TRUE)
```

Arguments

formula	A formula for the covariate part of the model using a similar syntax to that used in the <code>lm()</code> function.
data	An optional data.frame containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials n_{i_s} . Only used if family="binomial".
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".
W	A matrix \mathbf{W} that encodes the social network structure and whose rows sum to 1.
numberOfSamples	The number of samples to generate pre-thin.

burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin numberOfSamples.
seed	A seed for the MCMC algorithm.
trueBeta	If available, the true value of β .
trueURandomEffects	If available, the true value of \mathbf{u} .
trueSigmaSquaredU	If available, the true value σ_u^2 .
trueSigmaSquaredE	If available, the true value σ_e^2 .
covarianceBetaPrior	A scalar prior α for the covariance parameter of the beta prior, such that the covariance is $\alpha \mathbf{I}$.
a2	The shape parameter for the Inverse-Gamma distribution relating to the network random effects α_2 .
b2	The scale parameter for the Inverse-Gamma distribution relating to the network random effects ξ_2 .
a3	The shape parameter for the Inverse-Gamma distribution relating to the error terms α_3 . Only used if family="gaussian".
b3	The scale parameter for the Inverse-Gamma distribution relating to the error terms ξ_3 . Only used if family="gaussian".
centerURandomEffects	A choice to center the network random effects after each iteration of the MCMC sampler.

Value

call	The matched call.
y	The response used.
X	The design matrix used.
standardizedX	The standardized design matrix used.
W	The network matrix used.
samples	The matrix of simulated samples from the posterior distribution of each parameter in the model (excluding random effects).
betaSamples	The matrix of simulated samples from the posterior distribution of β parameters in the model.
sigmaSquaredUSamples	The vector of simulated samples from the posterior distribution of σ_u^2 in the model.
sigmaSquaredESamples	The vector of simulated samples from the posterior distribution of σ_e^2 in the model.

uRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of network random effects u in the model.
acceptanceRates	The acceptance rates of parameters in the model (excluding random effects) from the MCMC sampling scheme .
uRandomEffectsAcceptanceRate	The acceptance rates of network random effects in the model from the MCMC sampling scheme.
timeTaken	The time taken for the model to run.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin numberOfSamples.
DBar	DBar for the model.
posteriorDeviance	The posterior deviance for the model.
posteriorLogLikelihood	The posterior log likelihood for the model.
pd	The number of effective parameters in the model.
DIC	The DIC for the model.

Author(s)

George Gerogiannis

Examples

```
#####
#### Run the model on simulated data
#####
#### Load other libraries required
library(MCMCpack)

#### Set up a network
observations <- 200
numberOfMultipleClassifications <- 50
W <- matrix(rbinom(observations * numberOfMultipleClassifications, 1, 0.05),
            ncol = numberOfMultipleClassifications)
numberOfActorsWithNoPeers <- sum(apply(W, 1, function(x) { sum(x) == 0 }))
peers <- sample(1:numberOfMultipleClassifications, numberOfActorsWithNoPeers,
               TRUE)
actorsWithNoPeers <- which(apply(W, 1, function(x) { sum(x) == 0 }))
for(i in 1:numberOfActorsWithNoPeers) {
  W[actorsWithNoPeers[i], peers[i]] <- 1
}
W <- t(apply(W, 1, function(x) { x / sum(x) }))

#### Generate the covariates and response data
X <- matrix(rnorm(2 * observations), ncol = 2)
colnames(X) <- c("x1", "x2")
```



```

beta <- c(1, -0.5, 0.5)
sigmaSquaredU <- 1
uRandomEffects <- rnorm(numberOfMultipleClassifications, mean = 0,
                        sd = sqrt(sigmaSquaredU))

logTheta <- cbind(rep(1, observations), X) %*% beta + W %*% uRandomEffects
Y <- rpois(n = observations, lambda = exp(logTheta))
data <- data.frame(cbind(Y, X))

#### Run the model
formula <- Y ~ x1 + x2
## Not run: model <- uniNet(formula = formula, data = data, family="poisson",
                          W = W, numberOfSamples = 10000, burnin = 10000,
                          thin = 10, seed = 1)

## End(Not run)

```

uniNetLeroux

A function that generates samples for a univariate network Leroux model.

Description

This function generates samples for a univariate network Leroux model, which is given by

$$\begin{aligned}
Y_{i_s} | \mu_{i_s} &\sim f(y_{i_s} | \mu_{i_s}, \sigma_e^2) \quad i = 1, \dots, N_s, \quad s = 1, \dots, S, \\
g(\mu_{i_s}) &= \mathbf{x}_{i_s}^\top \boldsymbol{\beta} + \phi_s + \sum_{j \in \text{net}(i_s)} w_{i_s j} u_j + w_{i_s}^* u^*, \\
\boldsymbol{\beta} &\sim \text{N}(\mathbf{0}, \alpha \mathbf{I}), \\
\phi_s | \phi_{-s} &\sim \text{N}\left(\frac{\rho \sum_{l=1}^S a_{sl} \phi_l}{\rho \sum_{l=1}^S a_{sl} + 1 - \rho}, \frac{\tau^2}{\rho \sum_{l=1}^S a_{sl} + 1 - \rho}\right), \\
u_j &\sim \text{N}(0, \sigma_u^2), \\
u^* &\sim \text{N}(0, \sigma_u^2), \\
\tau^2 &\sim \text{Inverse-Gamma}(\alpha_1, \xi_1), \\
\rho &\sim \text{Uniform}(0, 1), \\
\sigma_u^2 &\sim \text{Inverse-Gamma}(\alpha_2, \xi_2), \\
\sigma_e^2 &\sim \text{Inverse-Gamma}(\alpha_3, \xi_3).
\end{aligned}$$

The covariates for the i th individual in the s th spatial unit or other grouping are included in a $p \times 1$ vector \mathbf{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters are denoted by $\boldsymbol{\beta}$, which has an assumed multivariate Gaussian prior with mean $\mathbf{0}$ and diagonal covariance matrix $\alpha \mathbf{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_e^2 , and the corresponding hyperparameters (α_3, ξ_3) can be chosen by the user.

Spatial correlation in these areal unit level random effects is most often modelled by a conditional autoregressive (CAR) prior distribution. Using this model spatial correlation is induced into the random effects via a non-negative spatial adjacency matrix $\mathbf{A} = (a_{sl})_{S \times S}$, which defines how spatially close the S areal units are to each other. The elements of $\mathbf{A}_{S \times S}$ can be binary or non-binary, and the most common specification is that $a_{sl} = 1$ if a pair of areal units ($\mathcal{G}_s, \mathcal{G}_l$) share a common border or are considered neighbours by some other measure, and $a_{sl} = 0$ otherwise. Note, $a_{ss} = 0$ for all s . $\phi_{-s} = (\phi_1, \dots, \phi_{s-1}, \phi_{s+1}, \dots, \phi_S)$. Here τ^2 is a measure of the variance relating to the spatial random effects ϕ , while ρ controls the level of spatial autocorrelation, with values close to one and zero representing strong autocorrelation and independence respectively. A non-conjugate uniform prior on the unit interval is specified for the single level of spatial autocorrelation ρ . In contrast, a conjugate Inverse-Gamma prior is specified for the random effects variance τ^2 , and corresponding hyperparameters (α_1, ξ_1) can be chosen by the user.

The $J \times 1$ vector of alter random effects are denoted by $\mathbf{u} = (u_1, \dots, u_J)_{J \times 1}$ and modelled as independently Gaussian with mean zero and a constant variance, and due to the row standardised nature of \mathbf{W} , $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_j$ represents the average (mean) effect that the peers of individual i in spatial unit or group s have on that individual. $w_{i_s}^* u^*$ is an *isolation effect*, which is an effect for individuals who don't nominate any friends. This is achieved by setting $w_{i_s}^* = 1$ if individual i_s nominates no peers and $w_{i_s}^* = 0$ otherwise, and if $w_{i_s}^* = 1$ then clearly $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_j = 0$ as $\text{net}(i_s)$ is the empty set. A conjugate Inverse-Gamma prior is specified for the random effects variance σ_u^2 , and the corresponding hyperparameters (α_2, ξ_2) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

$$\text{Binomial: } Y_{i_s} \sim \text{Binomial}(n_{i_s}, \theta_{i_s}) \text{ and } g(\mu_{i_s}) = \ln(\theta_{i_s}/(1 - \theta_{i_s})),$$

$$\text{Gaussian: } Y_{i_s} \sim \text{N}(\mu_{i_s}, \sigma_e^2) \text{ and } g(\mu_{i_s}) = \mu_{i_s},$$

$$\text{Poisson: } Y_{i_s} \sim \text{Poisson}(\mu_{i_s}) \text{ and } g(\mu_{i_s}) = \ln(\mu_{i_s}).$$

Usage

```
uniNetLeroux(formula, data, trials, family,
squareSpatialNeighbourhoodMatrix, spatialAssignment, W, numberOfSamples = 10,
burnin = 0, thin = 1, seed = 1, trueBeta = NULL,
trueSpatialRandomEffects = NULL, trueURandomEffects = NULL,
trueSpatialTauSquared = NULL, trueSpatialRho = NULL, trueSigmaSquaredU = NULL,
trueSigmaSquaredE = NULL, covarianceBetaPrior = 10^5, a1 = 0.001, b1 = 0.001,
a2 = 0.001, b2 = 0.001, a3 = 0.001, b3 = 0.001,
centerSpatialRandomEffects = TRUE, centerURandomEffects = TRUE)
```

Arguments

formula	A formula for the covariate part of the model using a similar syntax to that used in the <code>lm()</code> function.
data	An optional <code>data.frame</code> containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials n_{i_s} . Only used if <code>family="binomial"</code> .
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".

squareSpatialNeighbourhoodMatrix	An $S \times S$ symmetric and non-negative neighbourhood matrix $\mathbf{A} = (a_{sl})_{S \times S}$.
W	A matrix \mathbf{W} that encodes the social network structure and whose rows sum to 1.
spatialAssignment	The binary matrix of individual's assignment to spatial area used in the model fitting process.
numberOfSamples	The number of samples to generate pre-thin.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin numberOfSamples.
seed	A seed for the MCMC algorithm.
trueBeta	If available, the true value of β .
trueSpatialRandomEffects	If available, the true value of ϕ .
trueURandomEffects	If available, the true value of \mathbf{u} .
trueSpatialTauSquared	If available, the true value of τ^2 .
trueSpatialRho	If available, the true value of ρ .
trueSigmaSquaredU	If available, the true value of σ_u^2 .
trueSigmaSquaredE	If available, the true value of σ_e^2 .
covarianceBetaPrior	A scalar prior α for the covariance parameter of the beta prior, such that the covariance is $\alpha \mathbf{I}$.
a1	The shape parameter for the Inverse-Gamma distribution relating to the spatial random effects α_1 .
b1	The scale parameter for the Inverse-Gamma distribution relating to the spatial random effects ξ_1 .
a2	The shape parameter for the Inverse-Gamma distribution relating to the network random effects α_2 .
b2	The scale parameter for the Inverse-Gamma distribution relating to the network random effects ξ_2 .
a3	The shape parameter for the Inverse-Gamma distribution relating to the error terms α_3 . Only used if family="gaussian".
b3	The scale parameter for the Inverse-Gamma distribution relating to the error terms ξ_3 . Only used if family="gaussian".
centerSpatialRandomEffects	A choice to center the spatial random effects after each iteration of the MCMC sampler.
centerURandomEffects	A choice to center the network random effects after each iteration of the MCMC sampler.

Value

call	The matched call.
y	The response used.
X	The design matrix used.
standardizedX	The standardized design matrix used.
squareSpatialNeighbourhoodMatrix	The spatial neighbourhood matrix used.
spatialAssignment	The spatial assignment matrix used.
W	The network matrix used.
samples	The matrix of simulated samples from the posterior distribution of each parameter in the model (excluding random effects).
betaSamples	The matrix of simulated samples from the posterior distribution of β parameters in the model.
spatialTauSquaredSamples	The vector of simulated samples from the posterior distribution of τ^2 in the model.
spatialRhoSamples	The vector of simulated samples from the posterior distribution of ρ in the model.
sigmaSquaredUSamples	The vector of simulated samples from the posterior distribution of σ_u^2 in the model.
sigmaSquaredESamples	The vector of simulated samples from the posterior distribution of σ_e^2 in the model.
spatialRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of spatial/grouping random effects ϕ in the model.
uRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of network random effects u in the model.
acceptanceRates	The acceptance rates of parameters in the model (excluding random effects) from the MCMC sampling scheme .
spatialRandomEffectsAcceptanceRate	The acceptance rates of spatial/grouping random effects in the model from the MCMC sampling scheme.
uRandomEffectsAcceptanceRate	The acceptance rates of network random effects in the model from the MCMC sampling scheme.
timeTaken	The time taken for the model to run.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin numberOfSamples.

DBar DBar for the model.
posteriorDeviance The posterior deviance for the model.
posteriorLogLikelihood The posterior log likelihood for the model.
pd The number of effective parameters in the model.
DIC The DIC for the model.

Author(s)

George Gerogiannis

Examples

```
#####
#### Run the model on simulated data
#####
#### Load other libraries required
library(MCMCpack)

#### Set up a network
observations <- 200
numberOfMultipleClassifications <- 50
W <- matrix(rbinom(observations * numberOfMultipleClassifications, 1, 0.05),
            ncol = numberOfMultipleClassifications)
numberOfActorsWithNoPeers <- sum(apply(W, 1, function(x) { sum(x) == 0 }))
peers <- sample(1:numberOfMultipleClassifications, numberOfActorsWithNoPeers,
               TRUE)
actorsWithNoPeers <- which(apply(W, 1, function(x) { sum(x) == 0 }))
for(i in 1:numberOfActorsWithNoPeers) {
  W[actorsWithNoPeers[i], peers[i]] <- 1
}
W <- t(apply(W, 1, function(x) { x / sum(x) }))

#### Set up a spatial structure
numberOfSpatialAreas <- 100
factor = sample(1:numberOfSpatialAreas, observations, TRUE)
spatialAssignment = matrix(NA, ncol = numberOfSpatialAreas,
                           nrow = observations)
for(i in 1:length(factor)){
  for(j in 1:numberOfSpatialAreas){
    if(factor[i] == j){
      spatialAssignment[i, j] = 1
    } else {
      spatialAssignment[i, j] = 0
    }
  }
}
}

gridAxis = sqrt(numberOfSpatialAreas)
easting = 1:gridAxis
```

```

northing = 1:gridAxis
grid = expand.grid(easting, northing)
numberOfRowsInGrid = nrow(grid)
distance = as.matrix(dist(grid))
squareSpatialNeighbourhoodMatrix = array(0, c(numberOfRowsInGrid,
                                             numberOfRowsInGrid))
squareSpatialNeighbourhoodMatrix[distance==1] = 1

#### Generate the covariates and response data
X <- matrix(rnorm(2 * observations), ncol = 2)
colnames(X) <- c("x1", "x2")
beta <- c(2, -2, 2)

spatialRho <- 0.5
spatialTauSquared <- 2
spatialPrecisionMatrix = spatialRho *
  (diag(apply(squareSpatialNeighbourhoodMatrix, 1, sum)) -
   squareSpatialNeighbourhoodMatrix) + (1 - spatialRho) *
  diag(rep(1, numberOfSpatialAreas))
spatialCovarianceMatrix = solve(spatialPrecisionMatrix)
spatialPhi = mvrnorm(n = 1, mu = rep(0, numberOfSpatialAreas),
                    Sigma = (spatialTauSquared * spatialCovarianceMatrix))

sigmaSquaredU <- 2
uRandomEffects <- rnorm(numberOfMultipleClassifications, mean = 0,
                        sd = sqrt(sigmaSquaredU))

logit <- cbind(rep(1, observations), X) %%% beta +
  spatialAssignment %%% spatialPhi + W %%% uRandomEffects
prob <- exp(logit) / (1 + exp(logit))
trials <- rep(50, observations)
Y <- rbinom(n = observations, size = trials, prob = prob)
data <- data.frame(cbind(Y, X))

#### Run the model
formula <- Y ~ x1 + x2
## Not run: model <- uniNetLeroux(formula = formula, data = data,
  family="binomial", W = W,
  spatialAssignment = spatialAssignment,
  squareSpatialNeighbourhoodMatrix = squareSpatialNeighbourhoodMatrix,
  trials = trials, numberOfSamples = 10000,
  burnin = 10000, thin = 10, seed = 1)
## End(Not run)

```

uniNetRand

A function that generates samples for a univariate network group model.

Description

This function generates samples for a univariate network group model, which is given by

$$\begin{aligned}
Y_{i_s} | \mu_{i_s} &\sim f(y_{i_s} | \mu_{i_s}, \sigma_e^2) \quad i = 1, \dots, N_s, \quad s = 1, \dots, S, \\
g(\mu_{i_s}) &= \mathbf{x}_{i_s}^\top \boldsymbol{\beta} + v_s + \sum_{j \in \text{net}(i_s)} w_{i_s j} u_j + w_{i_s}^* u^*, \\
\boldsymbol{\beta} &\sim \text{N}(\mathbf{0}, \alpha \mathbf{I}), \\
v_s &\sim \text{N}(0, \tau^2), \\
u_j &\sim \text{N}(0, \sigma_u^2), \\
u^* &\sim \text{N}(0, \sigma_u^2), \\
\tau^2 &\sim \text{Inverse-Gamma}(\alpha_1, \xi_1), \\
\sigma_u^2 &\sim \text{Inverse-Gamma}(\alpha_2, \xi_2), \\
\sigma_e^2 &\sim \text{Inverse-Gamma}(\alpha_3, \xi_3).
\end{aligned}$$

The covariates for the i th individual in the s th spatial unit or other grouping are included in a $p \times 1$ vector \mathbf{x}_{i_s} . The corresponding $p \times 1$ vector of fixed effect parameters are denoted by $\boldsymbol{\beta}$, which has an assumed multivariate Gaussian prior with mean $\mathbf{0}$ and diagonal covariance matrix $\alpha \mathbf{I}$ that can be chosen by the user. A conjugate Inverse-Gamma prior is specified for σ_e^2 , and the corresponding hyperparameters (α_3, ξ_3) can be chosen by the user.

The $S \times 1$ vector of random effects for the groups are collectively denoted by $\mathbf{v} = (v_1, \dots, v_S)_{S \times 1}$, and each element is assigned an independent zero-mean Gaussian prior distribution with a constant variance τ^2 . A conjugate Inverse-Gamma prior is specified for τ^2 . The corresponding hyperparameters (α_1, ξ_1) can be chosen by the user.

The $J \times 1$ vector of alter random effects are denoted by $\mathbf{u} = (u_1, \dots, u_J)_{J \times 1}$ and modelled as independently Gaussian with mean zero and a constant variance, and due to the row standardised nature of \mathbf{W} , $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_j$ represents the average (mean) effect that the peers of individual i in spatial unit or group s have on that individual. $w_{i_s}^* u^*$ is an *isolation effect*, which is an effect for individuals who don't nominate any friends. This is achieved by setting $w_{i_s}^* = 1$ if individual i_s nominates no peers and $w_{i_s}^* = 0$ otherwise, and if $w_{i_s}^* = 1$ then clearly $\sum_{j \in \text{net}(i_s)} w_{i_s j} u_j = 0$ as $\text{net}(i_s)$ is the empty set. A conjugate Inverse-Gamma prior is specified for the random effects variance σ_u^2 , and the corresponding hyperparameters (α_2, ξ_2) can be chosen by the user.

The exact specification of each of the likelihoods (binomial, Gaussian, and Poisson) are given below:

$$\begin{aligned}
\text{Binomial: } Y_{i_s} &\sim \text{Binomial}(n_{i_s}, \theta_{i_s}) \text{ and } g(\mu_{i_s}) = \ln(\theta_{i_s}/(1 - \theta_{i_s})), \\
\text{Gaussian: } Y_{i_s} &\sim \text{N}(\mu_{i_s}, \sigma_e^2) \text{ and } g(\mu_{i_s}) = \mu_{i_s}, \\
\text{Poisson: } Y_{i_s} &\sim \text{Poisson}(\mu_{i_s}) \text{ and } g(\mu_{i_s}) = \ln(\mu_{i_s}).
\end{aligned}$$

Usage

```

uniNetRand(formula, data, trials, family, groupAssignment, W, numberOfSamples = 10,
burnin = 0, thin = 1, seed = 1, trueBeta = NULL,
trueGroupRandomEffects = NULL, trueURandomEffects = NULL,
trueTauSquared = NULL, trueSigmaSquaredU = NULL,
trueSigmaSquaredE = NULL, covarianceBetaPrior = 10^5, a1 = 0.001, b1 = 0.001,
a2 = 0.001, b2 = 0.001, a3 = 0.001, b3 = 0.001,
centerGroupRandomEffects = TRUE, centerURandomEffects = TRUE)

```

Arguments

formula	A formula for the covariate part of the model using a similar syntax to that used in the <code>lm()</code> function.
data	An optional data.frame containing the variables in the formula.
trials	A vector the same length as the response containing the total number of trials n_{i_s} . Only used if <code>family="binomial"</code> .
family	The data likelihood model that must be "gaussian", "poisson" or "binomial".
W	A matrix \mathbf{W} that encodes the social network structure and whose rows sum to 1.
groupAssignment	The binary matrix of individual's assignment to groups used in the model fitting process.
numberOfSamples	The number of samples to generate pre-thin.
burnin	The number of MCMC samples to discard as the burn-in period.
thin	The value by which to thin <code>numberOfSamples</code> .
seed	A seed for the MCMC algorithm.
trueBeta	If available, the true value of β .
trueGroupRandomEffects	If available, the true value of \mathbf{v} .
trueURandomEffects	If available, the true value of \mathbf{u} .
trueTauSquared	If available, the true value τ^2 .
trueSigmaSquaredU	If available, the true value σ_u^2 .
trueSigmaSquaredE	If available, the true value σ_e^2 .
covarianceBetaPrior	A scalar prior α for the covariance parameter of the beta prior, such that the covariance is $\alpha \mathbf{I}$.
a1	The shape parameter for the Inverse-Gamma distribution relating to the group random effects α_1 .
b1	The shape parameter for the Inverse-Gamma distribution relating to the group random effects ξ_1 .
a2	The shape parameter for the Inverse-Gamma distribution relating to the network random effects α_2 .
b2	The scale parameter for the Inverse-Gamma distribution relating to the network random effects ξ_2 .
a3	The shape parameter for the Inverse-Gamma distribution relating to the error terms α_3 . Only used if <code>family="gaussian"</code> .
b3	The scale parameter for the Inverse-Gamma distribution relating to the error terms ξ_3 . Only used if <code>family="gaussian"</code> .

centerGroupRandomEffects	A choice to center the group random effects after each iteration of the MCMC sampler.
centerURandomEffects	A choice to center the network random effects after each iteration of the MCMC sampler.

Value

call	The matched call.
y	The response used.
X	The design matrix used.
standardizedX	The standardized design matrix used.
groupAssignment	The group assignment matrix used.
W	The network matrix used.
samples	The matrix of simulated samples from the posterior distribution of each parameter in the model (excluding random effects).
betaSamples	The matrix of simulated samples from the posterior distribution of β parameters in the model.
tauSquaredSamples	The vector of simulated samples from the posterior distribution of τ^2 in the model.
sigmaSquaredUSamples	The vector of simulated samples from the posterior distribution of σ_u^2 in the model.
sigmaSquaredESamples	The vector of simulated samples from the posterior distribution of σ_e^2 in the model.
groupRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of spatial/grouping random effects v in the model.
uRandomEffectsSamples	The matrix of simulated samples from the posterior distribution of network random effects u in the model.
acceptanceRates	The acceptance rates of parameters in the model (excluding random effects) from the MCMC sampling scheme .
groupRandomEffectsAcceptanceRate	The acceptance rates of spatial/grouping random effects in the model from the MCMC sampling scheme.
uRandomEffectsAcceptanceRate	The acceptance rates of network random effects in the model from the MCMC sampling scheme.
timeTaken	The time taken for the model to run.

burnin The number of MCMC samples to discard as the burn-in period.
thin The value by which to thin numberOfSamples.
DBar DBar for the model.
posteriorDeviance The posterior deviance for the model.
posteriorLogLikelihood The posterior log likelihood for the model.
pd The number of effective parameters in the model.
DIC The DIC for the model.

Author(s)

George Gerogiannis

Examples

```
#####
#### Run the model on simulated data
#####
#### Load other libraries required
library(MCMCpack)

#### Set up a network
observations <- 200
numberOfMultipleClassifications <- 50
W <- matrix(rbinom(observations * numberOfMultipleClassifications, 1, 0.05),
            ncol = numberOfMultipleClassifications)
numberOfActorsWithNoPeers <- sum(apply(W, 1, function(x) { sum(x) == 0 }))
peers <- sample(1:numberOfMultipleClassifications, numberOfActorsWithNoPeers,
               TRUE)
actorsWithNoPeers <- which(apply(W, 1, function(x) { sum(x) == 0 }))
for(i in 1:numberOfActorsWithNoPeers) {
  W[actorsWithNoPeers[i], peers[i]] <- 1
}
W <- t(apply(W, 1, function(x) { x / sum(x) }))

#### Set up a single level classification
numberOfSingleClassifications <- 20
factor = sample(1:numberOfSingleClassifications, observations, TRUE)
V = matrix(NA, ncol = numberOfSingleClassifications, nrow = observations)
for(i in 1:length(factor)){
  for(j in 1:numberOfSingleClassifications){
    if(factor[i] == j){
      V[i, j] = 1
    } else {
      V[i, j] = 0
    }
  }
}
}
```


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