Package 'PartialNetwork'

July 21, 2025

```
Encoding UTF-8
Version 1.1.0
Type Package
Title Estimating Peer Effects Using Partial Network Data
Date 2025-05-06
Description Implements IV-estimator and Bayesian estimator for linear-in-means Spatial Autoregres-
     sive (SAR) model (see LeSage, 1997 <doi:10.1177/016001769702000107>; Lee, 2004 <doi:10.1111/j.1468-
     0262.2004.00558.x>; Bramoullé et al., 2009 <doi:10.1016/j.jeconom.2008.12.021>), while as-
     suming that only a partial information about the network structure is available. Exam-
     ples are when the adjacency matrix is not fully observed or when only consistent estima-
     tion of the network formation model is available (see Boucher and Houndetoun-
     gan <https://ahoundetoungan.com/files/Papers/PartialNetwork.pdf>).
License GPL-3
BugReports https://github.com/ahoundetoungan/PartialNetwork/issues
URL https://github.com/ahoundetoungan/PartialNetwork
Depends R (>= 3.5.0)
Imports Rcpp (>= 1.0.0), Formula, formula.tools, abind, Matrix,
     parallel, doParallel, foreach, doRNG
LinkingTo Rcpp, RcppArmadillo(>= 0.11.4.4.0), RcppEigen,
     RcppNumerical, RcppProgress
RoxygenNote 7.3.2
Suggests AER, knitr, rmarkdown, CDatanet, ggplot2, MASS
VignetteBuilder knitr
NeedsCompilation yes
Author Vincent Boucher [aut],
     Aristide Houndetoungan [cre, aut]
Maintainer Aristide Houndetoungan <a houndetoungan@gmail.com>
Repository CRAN
```

Date/Publication 2025-05-08 11:20:09 UTC

Contents

2

PartialNetwork-package	. 2
dvMF	. 4
fit.dnetwork	. 4
logCpvMF	. 8
mcmcARD	. 9
mcmcSAR	. 13
peer.avg	. 18
plot.mcmcSAR	. 19
remove.ids	. 20
rvMF	. 21
sim.dnetwork	. 22
sim.IV	. 23
sim.network	. 25
smmSAR	. 26
summary.mcmcSAR	. 29
summary.smmSAR	. 30
vec.to.mat	. 31
Index	33

PartialNetwork-package

The PartialNetwork package

Description

The **PartialNetwork** package implements instrumental variables (IV) and Bayesian estimators for the linear-in-mean SAR model (e.g. Bramoulle et al., 2009) when the distribution of the network is available, but not the network itself. To make the computations faster **PartialNetwork** uses C++ through the **Rcpp** package (Eddelbuettel et al., 2011).

Details

Two main functions are provided to estimate the linear-in-mean SAR model using only the distribution of the network. The function sim. IV generates valid instruments using the distribution of the network (see Propositions 1 and 2 in Boucher and Houndetoungan (2020)). Once the instruments are constructed, one can estimate the model using standard IV estimators. We recommend the function ivreg from the package **AER** (Kleiber et al., 2020). The function mcmcSAR performs a Bayesian estimation based on an adaptive MCMC (Atchade and Rosenthal, 2005). In that case, the distribution of the network acts as prior distribution for the network.

The package **PartialNetwork** also implements a network formation model based on Aggregate Relational Data (McCormick and Zheng, 2015; Breza et al., 2017). This part of the package relies on the functions rvMF, dvMF and logCpvMF partly implemented in C++, but using code from **movMF** (Hornik and Grun, 2014).

Author(s)

Maintainer: Aristide Houndetoungan <a houndetoungan@gmail.com>

Authors:

• Vincent Boucher <vincent.boucher@ecn.ulaval.ca>

References

Atchade, Y. F., & Rosenthal, J. S., 2005, On adaptive markov chain monte carlo algorithms, *Bernoulli*, 11(5), 815-828, doi:10.3150/bj/1130077595.

Boucher, V., & Houndetoungan, A., 2022, Estimating peer effects using partial network data, *Centre de recherche sur les risques les enjeux economiques et les politiques publiques*, https://ahoundetoungan.com/files/Papers/PartialNetwork.pdf.

Bramoulle, Y., Djebbari, H., & Fortin, B., 2009, Identification of peer effects through social networks, *Journal of econometrics*, 150(1), 41-55, doi:10.1016/j.jeconom.2008.12.021.

Breza, E., Chandrasekhar, A. G., McCormick, T. H., & Pan, M., 2020, Using aggregated relational data to feasibly identify network structure without network data, *American Economic Review*, 110(8), 2454-84, doi:10.1257/aer.20170861

Eddelbuettel, D., Francois, R., Allaire, J., Ushey, K., Kou, Q., Russel, N., ... & Bates, D., 2011, **Rcpp**: Seamless R and C++ integration, *Journal of Statistical Software*, 40(8), 1-18, doi:10.18637/jss.v040.i08

Lee, L. F., 2004, Asymptotic distributions of quasi-maximum likelihood estimators for spatial autoregressive models. Econometrica, 72(6), 1899-1925, doi:10.1111/j.14680262.2004.00558.x

LeSage, J. P. 1997, Bayesian estimation of spatial autoregressive models, *International regional science review*, 20(1-2), 113-129, doi:10.1177/016001769702000107.

Mardia, K. V., 2014, Statistics of directional data, Academic press.

McCormick, T. H., & Zheng, T., 2015, Latent surface models for networks using Aggregated Relational Data, *Journal of the American Statistical Association*, 110(512), 1684-1695, doi:10.1080/01621459.2014.991395.

Wood, A. T., 1994, Simulation of the von Mises Fisher distribution. *Communications in statistics-simulation and computation*, 23(1), 157-164. doi:10.1080/03610919408813161.

See Also

Useful links:

- https://github.com/ahoundetoungan/PartialNetwork
- Report bugs at https://github.com/ahoundetoungan/PartialNetwork/issues

dvMF

Density function of the von Mises-Fisher distribution

Description

Density function for the von Mises-Fisher distribution of dimension p with location parameter equal to mu and intensity parameter eta.

Usage

```
dvMF(z, theta, log.p = FALSE)
```

Arguments

Z	is a matrix where each row is a spherical coordinate at which the density will be evaluated.
theta	is a vector of dimension p equal to $\eta\mu,$ where η is the concentration parameter, and μ the location parameter.
log.p	is logical; if TRUE, probabilities p are given as log(p).

Value

the densities computed at each point.

Examples

```
# Draw 1000 vectors from vMF with parameter eta = 1 and mu = c(1,0) z <- rvMF(1000, c(1,0))

# Compute the density at z dvMF(z, c(1,0))

# Density of c(0, 1, 0, 0) with the parameter eta = 3 and mu = c(0, 1, 0, 0) dvMF(matrix(c(0, 1, 0, 0), nrow = 1), c(0, 3, 0, 0))
```

fit.dnetwork

Fitting Network Distribution using ARD.

Description

fit.dnetwork computes the network distribution using the simulations from the posterior distribution of the ARD network formation model. The linking probabilities are also computed for individuals without ARD. The degrees and the gregariousness of the individuals without ARD are computed from the sample with ARD using a k-nearest neighbors method.

Usage

```
fit.dnetwork(
  object,
  X = NULL,
  obsARD = NULL,
  m = NULL,
  burnin = NULL,
  print = TRUE
)
```

Arguments

object estim. ARD object returned by mcmcARD.

X (required when ARD are available for a sample of individuals) is a matrix of

variables describing individuals with ARD and those without ARD. This matrix will be used to compute distance between individuals in the k-nearest neighbors

approach. This could be the matrix of traits (see details).

obsARD logical vector of length nrow(X) (number of individuals with and without ARD),

where the i-th entry equal to TRUE if the i-th individual in X has ARD and FALSE otherwise. If missing, obsARD = rep(c(TRUE, FALSE), n1, n2), where n1 is

the number of individuals with ARD (see details).

m number of neighbors used to compute the gregariousness and the degree for

individuals without ARD (default value is 1).

burnin number of simulations from the posterior distribution used as burn-in. The

network distribution will be computed used the simulation from the iteration

burnin + 1.

print logical; if TRUE, the progression will be printed in the console.

Details

The order of individuals provided through the arguments traitARD and ARD (when calling the function mcmcARD) should fit the order of individuals in X and obsARD. Especially, the i-th row of X[obsARD,] should correspond to the i-th row in traitARD or ARD.

Value

A list consisting of:

dnetwork posterior mean of the network distribution.

degree posterior mean of the degree.

nu posterior mean of the gregariousness, nu.

```
set.seed(123)
# GENERATE DATA
# Sample size
```

```
N <- 50
n <- 30
# ARD parameters
genzeta <- 1
       <- -1.35
sigma <- 0.37
        <- 12
                  # number of traits
        <- 3
                  # Sphere dimension
# Generate z (spherical coordinates)
       <- rvMF(N,rep(0,P))
genz
# Genetate nu from a Normal distribution with parameters mu and sigma (The gregariousness)
gennu <- rnorm(N,mu,sigma)</pre>
# compute degrees
gend <- N*exp(gennu)*exp(mu+0.5*sigma^2)*exp(logCpvMF(P,0) - logCpvMF(P,genzeta))
# Link probabilities
Probabilities <- sim.dnetwork(gennu,gend,genzeta,genz)</pre>
# Adjacency matrix
G <- sim.network(Probabilities)</pre>
# Generate vk, the trait location
genv <- rvMF(K,rep(0,P))</pre>
# set fixed some vk distant
genv[1,] \leftarrow c(1,0,0)
genv[2,] \leftarrow c(0,1,0)
genv[3,] \leftarrow c(0,0,1)
# eta, the intensity parameter
geneta <-abs(rnorm(K,2,1))</pre>
# Build traits matrix
densityatz
              <- matrix(0,N,K)
for(k in 1:K){
  densityatz[,k] <- dvMF(genz,genv[k,]*geneta[k])</pre>
trait
            <- matrix(0,N,K)
            <- floor(runif(K, 0.8, 0.95)*colSums(densityatz)/apply(densityatz, 2, max))</pre>
for (k in 1:K) {
                   <- rbinom(N, 1, NK[k]*densityatz[,k]/sum(densityatz[,k]))</pre>
  trait[,k]
}
# print a percentage of people having a trait
colSums(trait)*100/N
# Build ARD
           <- G %*% trait
ARD
```

```
# generate b
          <- numeric(K)
genb
for(k in 1:K){
 genb[k] <- sum(G[,trait[,k]==1])/sum(G)</pre>
# EXAMPLE 1: ARD observed for the entire population
# initialization
      <- exp(rnorm(N)); b0 <- exp(rnorm(K)); eta0 <- rep(1,K);
d0
zeta0 <- 1; z0 <- matrix(rvMF(N,rep(0,P)),N); v0 <- matrix(rvMF(K,rep(0,P)),K)
# We need to fix some of the vk and bk for identification (see Breza et al. (2020) for details).
vfixcolumn <- 1:6
bfixcolumn
               <-c(3, 5)
b0[bfixcolumn] <- genb[bfixcolumn]</pre>
v0[vfixcolumn,] <- genv[vfixcolumn,]</pre>
start <- list("z" = z0, "v" = v0, "d" = d0, "b" = b0, "eta" = eta0, "zeta" = zeta0)
# # MCMC ARD
# REMOVE COMMENTS TO RUN THE REST OF THE CODE.
# mcmcARD USES Rcpp FUNCTIONS IN PARALLEL TO BE FAST AND CRAN POLICY DOES
# NOT ALLOW CODE IN PARALLEL. FOR THIS REASON WE PUT THE REST OF THE CODE IN
# PARALLEL SO THAT CRAN ACCEPTS THE PACKAGE.
# out <- mcmcARD(Y = ARD, traitARD = trait, start = start, fixv = vfixcolumn,
                   consb = bfixcolumn, iteration = 500)
# # fit network distribution
# dist <- fit.dnetwork(out)</pre>
# plot(rowSums(dist$dnetwork), gend)
# abline(0, 1, col = "red")
# # EXAMPLE 2: ARD observed for a sample of the population
# # observed sample
# selectARD <- sort(sample(1:N, n, FALSE))</pre>
# traitard <- trait[selectARD,]</pre>
# ARD <- ARD[selectARD,]
# logicalARD <- (1:N) %in% selectARD
# # initianalization
# d0 <- exp(rnorm(n)); b0 <- exp(rnorm(K)); eta0 <- rep(1,K);
# zeta0 <- 1; z0 <- matrix(rvMF(n,rep(0,P)),n); v0 <- matrix(<math>rvMF(K,rep(0,P)),K)
## We need to fix some of the vk and bk for identification (see Breza et al. (2020) for details).
# vfixcolumn <- 1:6
# bfixcolumn
                 <-c(3, 5)
# b0[bfixcolumn] <- genb[bfixcolumn]</pre>
# v0[vfixcolumn,] <- genv[vfixcolumn,]</pre>
# start <- list("z" = z0, "v" = v0, "d" = d0, "b" = b0, "eta" = eta0, "zeta" = zeta0)
# # MCMC ARD
```

8 logCpvMF

```
# REMOVE COMMENTS TO RUN THE REST OF THE CODE.
# mcmcARD USES Rcpp FUNCTIONS IN PARALLEL TO BE FAST AND CRAN POLICY DOES
# NOT ALLOW CODE IN PARALLEL. FOR THIS REASON WE PUT THE REST OF THE CODE IN
# PARALLEL SO THAT CRAN ACCEPTS THE PACKAGE.
        <- mcmcARD(Y = ARD, traitARD = traitard, start = start, fixv = vfixcolumn,</pre>
                    consb = bfixcolumn, iteration = 500)
# # fit network distribution
# dist <- fit.dnetwork(out, X = trait, obsARD = logicalARD, m = 1)</pre>
# library(ggplot2)
# ggplot(data.frame("etimated.degree" = dist$degree,
                    "true.degree"
                                      = gend,
                    "observed"
#
                                      = ifelse(logicalARD, TRUE, FALSE)),
#
         aes(x = etimated.degree, y = true.degree, colour = observed)) +
#
   geom_point()
```

logCpvMF

Normalization constant of the von Mises-Fisher distribution

Description

log of the Normalization Constant for the von Mises-Fisher distribution of dimension p with intensity parameter eta.

Usage

```
logCpvMF(p, eta)
```

Arguments

```
p is the dimension of the hypersphere.
eta is the intensity parameter.
```

Value

the log of normalization constant of the von Mises-Fisher distribution.

```
logCpvMF(2, 3.1)
```

mcmcARD

Estimate network model using ARD

Description

mcmcARD estimates the network model proposed by Breza et al. (2020).

Usage

```
mcmcARD(
   Y,
   traitARD,
   start,
   fixv,
   consb,
   iteration = 2000L,
   sim.d = TRUE,
   sim.zeta = TRUE,
   hyperparms = NULL,
   ctrl.mcmc = list()
)
```

Arguments

Υ	is a matrix of ARD. The entry (i,k) is the number of i's friends having the trait $k.$
traitARD	is the matrix of traits for individuals with ARD. The entry (i,k) is equal to 1 if i has the trait k and 0 otherwise.
start	is a list containing starting values of z (matrix of dimension $N \times p$), v (matrix of dimension $K \times p$), d (vector of dimension N), b (vector of dimension K), eta (vector of dimension K) and zeta (scalar).
fixv	is a vector setting which location parameters are fixed for identifiability. These fixed positions are used to rotate the latent surface back to a common orientation at each iteration using a Procrustes transformation (see Section Identification in Details).
consb	is a vector of the subset of β_k constrained to the total size (see Section Identification in Details).
iteration	is the number of MCMC steps to be performed.
sim.d	is logical indicating whether the degree d will be updated in the MCMC. If sim.d = FALSE, the starting value of d in the argument start is set fixed along the MCMC.
sim.zeta	is logical indicating whether the degree zeta will be updated in the MCMC. If sim.zeta = FALSE, the starting value of zeta in the argument start is set fixed along the MCMC.

hyperparms is an 8-dimensional vector of hyperparameters (in this order) μ_d , σ_d , μ_b , σ_b , α_η ,

 β_{η} , α_{ζ} and β_{ζ} (see Section Model in Details).

ctrl.mcmc is a list of MCMC controls (see Section MCMC control in Details).

Details

The linking probability is given by

Model:

$$P_{ij} \propto \exp(\nu_i + \nu_j + \zeta \mathbf{z}_i \mathbf{z}_j).$$

McCormick and Zheng (2015) write the likelihood of the model with respect to the spherical coordinate \mathbf{z}_i , the trait locations \mathbf{v}_k , the degree d_i , the fraction of ties in the network that are made with members of group k b_k , the trait intensity parameter η_k and ζ . The following prior distributions are defined.

$$\mathbf{z}_i \sim Uniform\ von\ Mises - Fisher$$
 $\mathbf{v}_k \sim Uniform\ von\ Mises - Fisher$
$$d_i \sim log - \mathcal{N}(\mu_d, \sigma_d)$$

$$b_k \sim log - \mathcal{N}(\mu_b, \sigma_b)$$

$$\eta_k \sim Gamma(\alpha_\eta, \beta_\eta)$$

$$\zeta \sim Gamma(\alpha_\zeta, \beta_\zeta)$$

Identification:

For identification, some \mathbf{v}_k and b_k need to be exogenously fixed around their given starting value (see McCormick and Zheng, 2015 for more details). The parameter fixv can be used to set the desired value for \mathbf{v}_k while fixb can be used to set the desired values for b_k .

MCMC control:

During the MCMC, the jumping scales are updated following Atchade and Rosenthal (2005) in order to target the acceptance rate of each parameter to the target values. This requires to set minimal and maximal jumping scales through the parameter ctrl.mcmc. The parameter ctrl.mcmc is a list which can contain the following named components.

- target: The default value is rep(0.44, 5). The target of every \mathbf{z}_i , d_i , b_k , η_k and ζ is 0.44.
- jumpmin: The default value is c(0,1,1e-7,1e-7,1e-7)*1e-5. The minimal jumping of every \mathbf{z}_i is 0, every d_i is 10^{-5} , and every b_k , η_k and ζ is 10^{-12} .
- jumpmax: The default value is c(100, 1, 1, 1, 1)*20. The maximal jumping scale is 20 except for \mathbf{z}_i which is set to 2000.
- print: A logical value which indicates if the MCMC progression should be printed in the console. The default value is TRUE.

Value

A list consisting of:

n dimension of the sample with ARD.

K number of traits.

p hypersphere dimension.time elapsed time in second.

iteration number of MCMC steps performed.

simulations simulations from the posterior distribution.

hyperparms return value of hyperparameters (updated and non updated).

accept.rate list of acceptance rates.

start starting values.

ctrl.mcmc return value of ctrl.mcmc.

```
# Sample size
        <- 30 #for a very small sample
# ARD parameters
genzeta <- 1
       <- -1.35
mu
sigma <- 0.37
        <- 12 # number of traits
        <- 3
                 # Sphere dimension
# Generate z (spherical coordinates)
        <- rvMF(N,rep(0,P))
genz
# Generate nu from a Normal distribution with parameters mu and sigma (The gregariousness)
gennu <- rnorm(N,mu,sigma)</pre>
# compute degrees
gend <- N*exp(gennu)*exp(mu+0.5*sigma^2)*exp(logCpvMF(P,0) - logCpvMF(P,genzeta))</pre>
# Link probabilities
Probabilities <- sim.dnetwork(gennu,gend,genzeta,genz)</pre>
# Adjacency matrix
G <- sim.network(Probabilities)</pre>
# Generate vk, the trait location
genv <- rvMF(K,rep(0,P))</pre>
# set fixed some vk distant
genv[1,] <- c(1,0,0)
genv[2,] <- c(0,1,0)
genv[3,] <- c(0,0,1)
```

```
# eta, the intensity parameter
geneta <-abs(rnorm(K,2,1))</pre>
# Build traits matrix
densityatz
             <- matrix(0,N,K)
for(k in 1:K){
 densityatz[,k] <- dvMF(genz,genv[k,]*geneta[k])</pre>
}
trait
           <- matrix(0,N,K)
NK
           <- floor(runif(K, 0.8, 0.95)*colSums(densityatz)/apply(densityatz, 2, max))</pre>
for (k in 1:K) {
 trait[,k] <- rbinom(N, 1, NK[k]*densityatz[,k]/sum(densityatz[,k]))</pre>
# print a percentage of people having a trait
colSums(trait)*100/N
# Build ARD
ARD
           <- G %*% trait
# generate b
          <- numeric(K)
genb
for(k in 1:K){
 genb[k] <- sum(G[,trait[,k]==1])/sum(G)
# initialization
      <- exp(rnorm(N)); b0 <- exp(rnorm(K)); eta0 <- rep(1,K);
zeta0 <- 05; z0 <- matrix(rvMF(N,rep(0,P)),N); v0 <- matrix(rvMF(K,rep(0,P)),K)
# We need to fix some of the vk and bk for identification (see Breza et al. (2020) for details).
               <- 1:6
vfixcolumn
bfixcolumn
               <- c(3, 5)
b0[bfixcolumn] <- genb[bfixcolumn]</pre>
v0[vfixcolumn,] <- genv[vfixcolumn,]</pre>
start <- list("z" = z0, "v" = v0, "d" = d0, "b" = b0, "eta" = eta0, "zeta" = zeta0)
# MCMC
# REMOVE COMMENTS TO RUN THE REST OF THE CODE.
# mcmcARD USES Rcpp FUNCTIONS IN PARALLEL TO BE FAST AND CRAN POLICY DOES
# NOT ALLOW CODE IN PARALLEL. FOR THIS REASON WE PUT THE REST OF THE CODE IN
# PARALLEL SO THAT CRAN ACCEPTS THE PACKAGE.
# out <- mcmcARD(Y = ARD, traitARD = trait, start = start, fixv = vfixcolumn,</pre>
                  consb = bfixcolumn, iteration = 500)
# # plot simulations
# # plot d
# plot(out$simulations$d[,10], type = "l", col = "blue", ylab = "")
# abline(h = gend[10], col = "red")
#
```

```
# # plot coordinates of individuals
# i <- 13 # individual 123
# {
#
   lapply(1:3, function(x) {
     plot(out\$simulations\$z[i, x,], type = "l", ylab = "", col = "blue", ylim = c(-1, 1))
      abline(h = genz[i, x], col = "red")
#
   })
# }
# # plot coordinates of traits
# k <- 8
# {
    lapply(1:3, function(x) {
     plot(out\$simulations\$v[k, \ x,] \ , \ type = "l", \ ylab = "", \ col = "blue", \ ylim = c(-1, \ 1))
#
      abline(h = genv[k, x], col = "red")
#
   })
# }
```

mcmcSAR

Bayesian Estimator of SAR model

Description

mcmcSAR implements the Bayesian estimator of the linear-in-mean SAR model when only the linking probabilities are available or can be estimated.

Usage

```
mcmcSAR(
  formula,
  contextual,
  start,
  G0.obs,
  G0 = NULL,
  mlinks = list(),
  hyperparms = list(),
  ctrl.mcmc = list(),
  iteration = 2000L,
  data
)
```

Arguments

formula

object of class formula: a symbolic description of the model. The formula should be as for example $y \sim x1 + x2 \mid x1 + x2$ where y is the endogenous vector, the listed variables before the pipe, x1, x2 are the individual exogenous variables and the listed variables after the pipe, x1, x2 are the contextual observable variables. Other formulas may be $y \sim x1 + x2$ for the model without contextual effects, $y \sim -1 + x1 + x2 \mid x1 + x2$ for the model without intercept, or $y \sim x1 + x2 \mid x1 + x2$

x2 | x2 + x3 to allow the contextual variables to be different from the individual variables.

contextual (optional) logical; if true, this means that all individual variables will be set as

contextual variables. Set formula as y ~ x1 + x2 and contextual as TRUE is

equivalent to set formula as $y \sim x1 + x2 \mid x1 + x2$.

start (optional) vector of starting value of the model parameter as $(\beta' \gamma' \alpha \sigma^2)'$, where

 β is the individual variables parameter, γ is the contextual variables parameter, α is the peer effect parameter and σ^2 the variance of the error term. If the start is missing, a Maximum Likelihood estimator will be used, where the network matrix is that given through the argument G0 (if provided) or generated from it

distribution.

Go. obs list of matrices (or simply matrix if the list contains only one matrix) indicating

the part of the network data which is observed. If the (i,j)-th element of the m-th matrix is one, then the element at the same position in the network data will be considered as observed and will not be inferred in the MCMC. In contrast, if the (i,j)-th element of the m-th matrix is zero, the element at the same position in the network data will be considered as a starting value of the missing link which will be inferred. G0.obs can also take "none" when no part of the network data is observed (equivalent to the case where all the entries are zeros) and "all" when the network data is fully observed (equivalent to the case where all the

entries are ones).

G0 list of sub-network matrices (or simply network matrix if there is only one sub-

network). Go is made up of starting values for the entries with missing network data and observed values for the entries with observed network data. Go is op-

tional when G0.obs = "none".

mlinks list specifying the network formation model (see Section Network formation

model in Details).

hyperparms (optional) is a list of hyperparameters (see Section Hyperparameters in Details).

ctrl.mcmc list of MCMC controls (see Section MCMC control in Details).

iteration number of MCMC steps to be performed.

data optional data frame, list or environment (or object coercible by as.data.frame to

a data frame) containing the variables in the model. If missing, the variables are taken from environment(formula), typically the environment from which

mcmcSAR is called.

Details

Outcome model:

The model is given by

$$\mathbf{y} = \mathbf{X}\boldsymbol{\beta} + \mathbf{G}\mathbf{X}\boldsymbol{\gamma} + \alpha\mathbf{G}\mathbf{y} + \epsilon.$$

where

$$\epsilon \sim N(0, \sigma^2).$$

The parameters to estimate in this model are the matrix G, the vectors β , γ and the scalar α , σ . Prior distributions are assumed on A, the adjacency matrix in which $A_{ij} = 1$ if i is connected to j and $A_{ij} = 0$ otherwise, and on β , γ , α and σ^2 .

$$\mathbf{A}_{ij} \sim Bernoulli(\mathbf{P}_{ij})$$

$$(\beta' \ \gamma')' | \sigma^2 \sim \mathcal{N}(\mu_{\theta}, \sigma^2 \Sigma_{\theta})$$

$$\zeta = \log\left(\frac{\alpha}{1 - \alpha}\right) \sim \mathcal{N}(\mu_{\zeta}, \sigma_{\zeta}^2)$$

$$\sigma^2 \sim IG(\frac{a}{2}, \frac{b}{2})$$

where \mathbf{P} is the linking probability. The linking probability is an hyperparameters that can be set fixed or updated using a network formation model.

Network formation model:

The linking probability can be set fixed or updated using a network formation model. Information about how **P** should be handled in in the MCMC can be set through the argument mlinks which should be a list with named elements. Divers specifications of network formation model are possible. The list assigned to mlist should include an element named model. The expected values of model are "none" (default value), "logit", "probit", and "latent space".

- "none" means that the network distribution P is set fixed throughout the MCMC,
- "probit" or "logit" implies that the network distribution P will be updated using a Probit or Logit model,
- "latent spate" means that **P** will be updated following Breza et al. (2020).

Fixed network distribution:

To set P fixed, mlinks could contain,

- dnetwork, a list, where the m-th elements is the matrix of link probability in the m-th subnetwork.
- model = "none" (optional as "none" is the default value).

Probit and Logit models:

For the Probit and Logit specification as network formation model, the following elements could be declared in mlinks.

- model = "probit" or model = "logit".
- mlinks.formula object of class formula: a symbolic description of the Logit or Probit model. The formula should only specify the explanatory variables, as for example ~ x1 + x2, the variables x1 and x2 are the dyadic observable characteristics. Each variable should verify length(x) == sum(N^2 N), where N is a vector of the number of individual in each sub-network. Indeed, x will be associated with the entries (1, 2); (1, 3); (1, 4); ...; (2, 1); (2, 3); (2, 4); ... of the linking probability and as so, in all the sub-networks. Functions mat.to.vec and vec.to.mat can be used to convert a list of dyadic variable as in matrix form to a format that suits mlinks.formula.
- weights (optional) is a vector of weights of observed entries. This is important to address the selection problem of observed entries. Default is a vector of ones.
- estimates (optional when a part of the network is observed) is a list containing rho, a vector of the estimates of the Probit or Logit parameters, and var.rho the covariance matrix of the estimator. These estimates can be automatically computed when a part of the network data is available. In this case, rho and the unobserved part of the network are updated without using the observed part of the network. The latter is assumed non-stochastic in the MCMC. In addition, if G0.obs = "none", estimates should also include N, a vector of the number of individuals in each sub-network.

• prior (optional) is a list containing rho, a vector of the prior beliefs on rho, and var.rho the prior covariance matrix of rho. This input is relevant only when the observed part of the network is used to update rho, i.e. only when estimates = NULL (so, either estimates or prior should be NULL).

To understand the difference between estimates and prior, note that estimates includes initial estimates of rho and var.rho, meaning that the observed part of the network is not used in the MCMC to update rho. In contrast, prior contains the prior beliefs of the user, and therefore, rho is updated using this prior and information from the observed part of the network. In addition, if G0.obs = "none", prior should also include N, a vector of the number of individuals in each sub-network.

• mlinks.data optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the dyadic observable characteristics If missing, the variables will be taken from environment(mlinks.formula), typically the environment from which mcmcARD is called.

Latent space models:

The following element could be declared in mlinks.

- model = "latent space".
- estimates a list of objects of class mcmcARD, where the m-th element is Breza et al. (2020) estimator as returned by the function mcmcARD in the m-th sub-network.
- mlinks.data (required only when ARD are partially observed) is a list of matrices, where
 the m-th element is the variable matrix to use to compute distance between individuals
 (could be the list of traits) in the m-th sub-network. The distances will be used to compute gregariousness and coordinates for individuals without ARD by k-nearest neighbors
 approach.
- obsARD (required only when ARD are partially observed) is a list of logical vectors, where the i-th entry of the m-th vector indicates by TRUE or FALSE if the i-th individual in the m-th sub-network has ARD or not.
- mARD (optional, default value is rep(1, M)) is a vector indicating the number of neighbors to use in each sub-network.
- burninARD (optional) set the burn-in to summarize the posterior distribution in estimates.

Hyperparameters:

All the hyperparameters can be defined through the argument hyperparms (a list) and should be named as follow.

- mutheta, the prior mean of $(\beta' \ \gamma')' | \sigma^2$. The default value assumes that the prior mean is zero.
- invstheta as Σ_{θ}^{-1} . The default value is a diagonal matrix with 0.01 on the diagonal.
- muzeta, the prior mean of ζ . The default value is zero.
- invszeta, the inverse of the prior variance of ζ with default value equal to 2.
- a and b which default values equal to 4.2 and 2.2 respectively. This means for example that the prior mean of σ^2 is 1.

Inverses are used for the prior variance through the argument hyperparms in order to allow non informative prior. Set the inverse of the prior variance to 0 is equivalent to assume a non informative prior.

MCMC control:

During the MCMC, the jumping scales of α and ρ are updated following Atchade and Rosenthal (2005) in order to target the acceptance rate to the target value. This requires to set a minimal and a maximal jumping scales through the parameter ctrl.mcmc. The parameter ctrl.mcmc is a list which can contain the following named components.

- target: the default value is c("alpha" = 0.44, "rho" = 0.234).
- jumpmin: the default value is c("alpha" = 1e-5, "rho" = 1e-5).
- jumpmax: the default value is c("alpha" = 10, "rho" = 10).
- print.level: an integer in {0, 1, 2} that indicates if the MCMC progression should be printed in the console. If 0, the MCMC progression is not be printed. If 1 (default value), the progression is printed and if 2, the simulations from the posterior distribution are printed.
- block.max: The maximal number of entries that can be updated simultaneously in **A**. It might be more efficient to update simultaneously 2 or 3 entries (see Boucher and Houndetoungan, 2022).

If block.max > 1, several entries are randomly chosen from the same row and updated simultaneously. The number of entries chosen is randomly chosen between 1 and block.max. In addition, the entries are not chosen in order. For example, on the row i, the entries (i, 5) and (i, 9) can be updated simultaneously, then the entries (i, 1), (i, 3), (i, 3), and so on.

Value

A list consisting of:

n.group number of groups.

N vector of each group size.

time elapsed time to run the MCMC in second.

iteration number of MCMC steps performed.

posterior matrix (or list of matrices) containing the simulations.

hyperparms return value of hyperparms.

mlinks return value of mlinks.

accept.rate acceptance rates.

prop.net proportion of observed network data.

method.net network formation model specification.

start starting values.

formula input value of formula and mlinks. formula.

contextual input value of contextual.

ctrl.mcmc return value of ctrl.mcmc.

See Also

```
smmSAR, sim. IV
```

18 peer.avg

Examples

```
# We assume that the network is fully observed
# See our vignette for examples where the network is partially observed
# Number of groups
              <- 10
# size of each group
              <- rep(20, M)
# individual effects
beta
              <-c(2,1,1.5)
# contextual effects
gamma
             <-c(5,-3)
# endogenous effects
             <- 0.4
# std-dev errors
              <- 1
se
# prior distribution
              <- runif(sum(N*(N-1)))
prior
              <- vec.to.mat(prior, N, normalise = FALSE)</pre>
prior
# covariates
              <- cbind(rnorm(sum(N),0,5),rpois(sum(N),7))
# true network
G0
              <- sim.network(prior)
# normalise
G0norm
              <- norm.network(G0)
GΧ
              <- peer.avg(G0norm, X)
# simulate dependent variable use an external package
              <- CDatanet::simsar(~ X + GX, Glist = G0norm,
                                  theta = c(alpha, beta, gamma, se))
              <- y$y
# dataset
              \leftarrow as.data.frame(cbind(y, X1 = X[,1], X2 = X[,2]))
dataset
              <- mcmcSAR(formula = y \sim X1 + X2, contextual = TRUE, G0.obs = "all",
out.none1
                         G0 = G0, data = dataset, iteration = 3000)
summary(out.none1)
plot(out.none1)
plot(out.none1, plot.type = "dens")
```

peer.avg

Computing peer average value

Description

peer.avg computes peer average value using network data (as a list) and observable characteristics.

Usage

```
peer.avg(Glist, V, export.as.list = FALSE)
```

plot.mcmcSAR 19

Arguments

Glist the adjacency matrix or list sub-adjacency matrix.

V vector or matrix of observable characteristics.

export.as.list (optional) boolean to indicate if the output should be a list of matrices or a single matrix.

Value

the matrix product diag(Glist[[1]], Glist[[2]], ...) %*% V, where diag() is the block diagonal operator.

See Also

```
sim.network
```

Examples

```
# Generate a list of adjacency matrices
## sub-network size
N <- c(250, 370, 120)
## rate of friendship
p <- c(.2, .15, .18)
## network data
u <- unlist(lapply(1: 3, function(x) rbinom(N[x]*(N[x] - 1), 1, p[x])))
G <- vec.to.mat(u, N, normalise = TRUE)

# Generate a vector y
y <- rnorm(sum(N))

# Compute G%*%y
Gy <- peer.avg(Glist = G, V = y)</pre>
```

plot.mcmcSAR

Plotting estimation of Bayesian SAR model

Description

Plotting the simulation from the posterior distribution as well as the density functions of Bayesian SAR model parameter. For more details about the graphical parameter arguments, see par.

Usage

```
## S3 method for class 'mcmcSAR'
plot(x, plot.type = "sim", burnin = NULL, which.parms = "theta", ...)
## S3 method for class 'plot.mcmcSAR'
print(x, ...)
```

20 remove.ids

Arguments

x object of class "mcmcSAR", output of the function mcmcSAR or object of class

"plot.mcmcSAR", output of the function plot.mcmcSAR.

plot.type character indicating the type of plot: "sim" for plotting the simulation from the

posterior distribution or "dens" for plotting the posterior density functions.

burnin number of MCMC steps which will be considered as burn-in iterations. If NULL

(default value), the 50% first MCMC steps performed are used as burn-in itera-

tions.

which.parms character indicating the parameters whose the posterior distribution will be plot-

ted: "theta" for the parameters of the outcome model and "rho" for the pa-

rameters of the network formation model.

... arguments to be passed to methods, such as par.

Value

A list consisting of:

n.group number of groups.

N vector of each group size.

iteration number of MCMC steps performed.

burnin number of MCMC steps which will be considered as burn-in iterations.

posterior summary of the posterior distribution to be plotted.

hyperparms return value of hyperparms. accept.rate acceptance rate of zeta.

propG0.obs proportion of observed network data.

method.net network formation model specification.

formula input value of formula.

ctrl.mcmc return value of ctrl.mcmc.

which.parms return value of which.parms.

plot.type type of the plot.

... arguments passed to methods.

remove.ids Removes IDs with NA in a list of adjacency matrices optimally

Description

The function optimally removes identifiers with NA in a list of adjacency matrices. Many combinations of rows and columns can be deleted removing many rows and column

Usage

```
remove.ids(network, ncores = 1L)
```

rvMF 21

Arguments

network is a list of adjacency matrices

ncores is the number of cores to be used to run the program in parallel

Value

List of adjacency matrices without missing values and a list of vectors of retained indeces

Examples

```
A <- matrix(1:25, 5)
A[1, 1] <- NA
A[4, 2] <- NA
remove.ids(A)

B <- matrix(1:64, 8)
B[1, 1] <- NA
B[4, 2] <- NA
B[2, 4] <- NA
B[,8] <-NA
remove.ids(B)
```

rvMF

Simulation from the von Mises-Fisher distribution

Description

Random generation for the von Mises-Fisher distribution of dimension p with location parameter mu and intensity parameter eta (see Wood, 1994; Mardia, 2014).

Usage

```
rvMF(size, theta)
```

Arguments

size is the number of simulations.
theta is the parameter as eta*mu.

Value

A matrix whose each row is a random draw from the distribution.

22 sim.dnetwork

Examples

```
# Draw 10 vectors from vMF with parameters eta = 1 and mu = c(1,0) rvMF(10,c(1,0))

# Draw 10 vectors from vMF with parameters eta = sqrt(14) and mu proportional to (2,1,3) rvMF(10,c(2,1,3))

# Draw from the vMF distribution with mean direction proportional to c(1,-1) # and concentration parameter 3 rvMF(10, 3 * c(1,-1) / sqrt(2))
```

sim.dnetwork

Simulation of the distribution of the network for Breza et al. (2020)

Description

Compute the distribution of the network following McCormick and Zheng (2015) and Breza et al. (2020).

Usage

```
sim.dnetwork(nu, d, zeta, z)
```

Arguments

nu is the vector of gregariousness.

d is the vector of degrees.

zeta is a scale parameter that captures the influence of the latent positions on the link

probabilities.

z is a matrix where each row is a spherical coordinate.

Value

a matrix of linking probabilities.

See Also

```
sim.network
```

```
N <- 500 zeta <- 1  
# Generate the spherical coordinates z <- rvMF(N, c(0, 0, 0))  
# Genetate the gregariousness
```

sim.IV 23

```
nu <- rnorm(N, -1.35, 0.37)
# Generate degrees
d <- runif(N, 0, 45)
dist <- sim.dnetwork(nu, d, zeta, z)</pre>
```

sim.IV

Instrument Variables for SAR model

Description

sim. IV generates Instrument Variables (IV) for linear-in-mean SAR models using only the distribution of the network. See Propositions 1 and 2 of Boucher and Houndetoungan (2020).

Usage

```
sim.IV(
   dnetwork,
   X,
   y = NULL,
   replication = 1L,
   power = 1L,
   exp.network = FALSE
)
```

Arguments

network matrix of list of sub-network matrices, where the (i, j)-th position is the probability that i be connected to j.

X matrix of the individual observable characteristics.

y (optional) the endogenous variable as a vector.

replication (optional, default = 1) is the number of repetitions (see details).

power (optional, default = 1) is the number of powers of the interaction matrix used to generate the instruments (see details).

exp.network (optional, default = FALSE) indicates if simulated network should be exported.

Details

Bramoulle et al. (2009) show that one can use GX, G^2X , ..., G^PX as instruments for Gy, where P is the maximal power desired. sim. IV generate approximation of those instruments, based on Propositions 1 and 2 in Boucher and Houndetoungan (2020) (see also below). The argument power is the maximal power desired.

When Gy and the instruments GX, G^2X , ..., G^PX are not observed, Boucher and Houndetoungan (2022) show that we can use one drawn from the distribution of the network in order to approximate Gy, but that the same draw should not be used to approximate the instruments. Thus, each component in the function's output gives G1y and G1X computed with the same network and G2X computed

24 sim.IV

with another network, which can be used in order to approximate the instruments. This process can be replicated several times and the argument replication can be used to set the number of replications desired.

Value

list of replication components. Each component is a list containing G1y (if the argument y was provided), G1 (if exp.network = TRUE), G2 (if exp.network = TRUE), G1X, and G2X where G1 and G2 are independent draws of network from the distribution (see details).

G1y	is an approximation of Gy .
G1X	is an approximation of G^pX with the same network draw as that used in G1y. G1X is an array of dimension $N\times K\times power$, where K is the number of column in X. For any $p\in\{1,2,,power\}$, the approximation of G^pX is given by G1X[,,p].
G2X	is an approximation of G^pX with a different different network. G2X is an array of dimension $N\times K\times power$. For any $p\in\{1,2,,power\}$, the approximation of G^pX is given by G2X[,,p].

See Also

mcmcSAR

```
library(AER)
# Number of groups
           <- 30
# size of each group
             <- rep(50,M)
N
# individual effects
beta <-c(2,1,1.5)
# endogenous effects
alpha
# std-dev errors
            <- 2
# prior distribution
             <- runif(sum(N*(N-1)))
             <- vec.to.mat(prior, N, normalise = FALSE)
# covariates
             <- cbind(rnorm(sum(N),0,5),rpois(sum(N),7))
Χ
# true network
G0
             <- sim.network(prior)
# normalise
             <- norm.network(G0)
# simulate dependent variable use an external package
             <- CDatanet::simsar(~ X, Glist = G0norm,
                                 theta = c(alpha, beta, se))
             <- y$y
# generate instruments
             <- sim.IV(prior, X, y, replication = 1, power = 1)
```

sim.network 25

```
GY1c1
              <- instr[[1]]$G1y
                                     # proxy for Gy (draw 1)
GXc1
              <- instr[[1]]$G1X[,,1] # proxy for GX (draw 1)
GXc2
              <- instr[[1]]G2X[,,1] # proxy for GX (draw 2)
# build dataset
# keep only instrument constructed using a different draw than the one used to proxy Gy
                   <- as.data.frame(cbind(y, X, GY1c1, GXc1, GXc2))</pre>
{\tt colnames(dataset)} \, \leftarrow \, {\tt c("y","X1","X2","G1y", "G1X1", "G1X2", "G2X1", "G2X2")}
# Same draws
                   <- ivreg(y \sim X1 + X2 + G1y | X1 + X2 + G1X1 + G1X2, data = dataset)
out.iv1
summary(out.iv1)
# Different draws
out.iv2
                  <- ivreg(y \sim X1 + X2 + G1y | X1 + X2 + G2X1 + G2X2, data = dataset)
summary(out.iv2)
```

sim.network

Simulating network data

Description

Simulating network data

Usage

```
sim.network(dnetwork, normalise = FALSE)
```

Arguments

dnetwork is a list

is a list of sub-network matrices, where the (i, j)-th position of the m-th matrix is the probability that i be connected to j, with i and j individuals from the m-th

network.

normalise boolea

boolean takes TRUE if the returned matrices should be row-normalized and FALSE

otherwise.

Value

list of (row-normalized) adjacency matrices.

See Also

sim.dnetwork

26 smmSAR

Examples

```
# Generate a list of adjacency matrices
## sub-network size
N <- c(250, 370, 120)
## distribution
dnetwork <- lapply(N, function(x) matrix(runif(x^2), x))
## network
G <- sim.network(dnetwork)</pre>
```

smmSAR

Simulated Method of Moments (SMM) Estimator of SAR model

Description

smmSAR implements the Simulated Method of Moments (SMM) estimator of the linear-in-mean SAR model when only the linking probabilities are available or can be estimated.

Usage

```
smmSAR(
   formula,
   contextual = FALSE,
   fixed.effects = FALSE,
   dnetwork,
   W = "identity",
   smm.ctr = list(R = 30L, iv.power = 2L, opt.tol = 1e-04, smoother = FALSE, print =
        FALSE),
   cond.var = TRUE,
   data
)
```

Arguments

formula

object of class formula: a symbolic description of the model. The formula should be as for example $y \sim x1 + x2 \mid gy \mid gx1 + gx2$ where y is the endogenous vector, the listed variables before the pipe, x1, x2 are the individual exogenous variables, gy is the average of y among friends, and gx1, gx2 are the contextual observed variables. If gy is observed and gx1, gx2 are not, the formula should be $y \sim x1 + x2 \mid gy$. If gy is not observed and gx1, gx2 are, the formula should be $y \sim x1 + x2 \mid gx1 + gx2$. If gy, gx1, and gx2 are not observed, the the formula should simply be $y \sim x1 + x2$.

contextual

logical; if true, this means that all individual variables will be set as contextual variables. In contrast mcmcSAR, formula as $y \sim x1 + x2$ and contextual as TRUE is not equivalent to set formula as $y \sim x1 + x2$ | | gx1 + gx2. formula = $y \sim x1 + x2$ means that gy, gx1, and gx2 are not observed and contextual = TRUE means that the estimated model includes contextual effects.

fixed.effects

logical; if true, group heterogeneity is included as fixed effects.

smmSAR 27

dnetwork a list, where the m-th elements is the matrix of link probability in the m-th sub-

network.

W is the weighted-matrix in the objective function of the SMM.

smm.ctr is the list of some control parameters (see details).

cond.var logical; if true the estimator variance conditional on dnetwork will be computed.

data optional data frame, list or environment (or object coercible by as.data.frame to

a data frame) containing the variables in the model. If missing, the variables are taken from environment (formula), typically the environment from which

smmSAR is called.

Details

The parameter smm.ctr is the list of some control parameters such as:

- R numbers of draws R (in the package, we assume S = 1 and T = 1);
- iv. power number of powers of the network matrix G to be used to construct instruments;
- opt.tol optimization tolerance that will be used in optimize;
- smoother (logical) which indicates if draws should be performed using the smoother simulator;
- h bandwith of the smoother (required if smoother = TRUE);
- print (logical) indicates if the optimization process should be printed step by step.

Value

A list consisting of:

n.group number of groups.

N vector of each group size.

time elapsed time to run the SMM in second.

estimates vector of estimated parameters.

formula input value of formula.

contextual input value of contextual.

fixed.effects input value of fixed.effects.

smm.ctr input value of smm.ctr. details other details of the model.

28 smmSAR

```
<-c(-0.8, 0.2, -0.1)
# individual effects
         <- c(2, 1, 1.5, 5, -3)
beta
# endogenous effects
alpha
         <- 0.4
# std-dev errors
         <- 1
# network
         <- c(0, cumsum(N))
tmp
X11
         <- lapply(1:M, function(x) X[c(tmp[x] + 1):tmp[x+1],1])
         <- lapply(1:M, function(x) X[c(tmp[x] + 1):tmp[x+1],2])
X21
dist.net \leftarrow function(x, y) abs(x - y)
X1.mat <- lapply(1:M, function(m) {</pre>
  matrix(kronecker(X11[[m]], X11[[m]], FUN = dist.net), N[m])})
X2.mat <- lapply(1:M, function(m) {</pre>
  matrix(kronecker(X21[[m]], X21[[m]], FUN = dist.net), N[m])})
Xnet
         <- as.matrix(cbind("Const" = 1,
                             "dX1" = mat.to.vec(X1.mat),
                             "dX2" = mat.to.vec(X2.mat)))
ynet
         <- Xnet %*% rho
         <- c(1*((ynet + rlogis(length(ynet))) > 0))
ynet
G0
         <- vec.to.mat(ynet, N, normalise = FALSE)
# normalise
G0norm <- norm.network(G0)</pre>
# Matrix GX
         <- peer.avg(G0norm, X)
# simulate the dependent variable use an external package
         <- CDatanet::simsar(~ X + GX, Glist = G0norm,
                              theta = c(alpha, beta, se))
Gy
         <- y$Gy
         <- y$y
# build dataset
dataset
                  <- as.data.frame(cbind(y, X, Gy, GX))
colnames(dataset) <- c("y","X1","X2", "Gy", "GX1", "GX2")</pre>
          <- nrow(Xnet) # network formation model sample size
Aobs
          <- sample(1:nNet, round(0.3*nNet)) # We observed 30%
# We can estimate rho using the gml function from the stats package
logestim <- glm(ynet[Aobs] ~ -1 + Xnet[Aobs,], family = binomial(link = "logit"))</pre>
slogestim <- summary(logestim)</pre>
rho.est <- logestim$coefficients</pre>
          <- slogestim$cov.unscaled # we also need the covariance of the estimator
rho.var
d.logit
            <- lapply(1:M, function(x) {
  out
            <- 1/(1 + exp(-rho.est[1] - rho.est[2]*X1.mat[[x]] -
                             rho.est[3]*X2.mat[[x]]))
  diag(out) <- 0</pre>
  out})
          <- smmSAR(y ~ X1 + X2, dnetwork = d.logit, contextual = TRUE,
smm.logit
                      smm.ctr = list(R = 100L, print = TRUE), data = dataset)
summary(smm.logit, dnetwork = d.logit, data = dataset)
```

summary.mcmcSAR 29

summary	mcmcSAD
Summar v	. IIICIIICSAR

Summarizing Bayesian SAR Model

Description

Summary and print methods for the class mcmcSAR.

Usage

```
## S3 method for class 'mcmcSAR'
summary(object, alpha = 0.95, plot.type = NULL, burnin = NULL, ...)
## S3 method for class 'summary.mcmcSAR'
print(x, ...)
## S3 method for class 'mcmcSAR'
print(x, ...)
```

Arguments

object	an object of class "mcmcSAR", output of the function mcmcSAR.
alpha	(optional, default = 0.95), the significance level of parameter.
plot.type	(optional) a character that indicate if the simulations from the posterior distribution should be printed (if plot.type = "sim") or if the posterior distribution densities should be plotted (plot.type = "dens"). The plots can also done using the method plot.
burnin	is the number of MCMC steps which will be considered as burn-in iterations. If NULL (default value), the 50% first MCMC steps performed are used as burn-in iterations.
	further arguments passed to or from other methods.
х	an object of class "summary.mcmcSAR" or "mcmcSAR, output of the functions

Details

The function is smart and allows all the possible arguments with the functions summary, plot, par... such as col, lty, mfrow... summary.mcmcSAR, print.summary.mcmcSAR and print.mcmcSAR can be called by summary or print.

summary.mcmcSAR and print.summary.mcmcSAR.

Value

A list consisting of:

```
n.group number of groups.N vector of each group size.iteration number of MCMC steps performed.
```

30 summary.smmSAR

burnin number of MCMC steps which will be considered as burn-in iterations.

posterior matrix (or list of matrices) containing the simulations.

hyperparms return value of hyperparms. accept.rate acceptance rate of zeta.

prop.net proportion of observed network data.

method.net network formation model specification.

formula input value of formula.

alpha significance level of parameter.
ctrl.mcmc return value of ctrl.mcmc.
... arguments passed to methods.

summary.smmSAR

Summarizing SMM Estimation of SAR model

Description

Summary and print methods for the class smmSAR.

Usage

```
## $3 method for class 'smmSAR'
summary(object, .fun, .args, sim = 30, ncores = 1, dnetwork, data, ...)
## $3 method for class 'summary.smmSAR'
print(x, ...)
## $3 method for class 'smmSAR'
print(x, dnetwork, .fun, .args, sim = NULL, ncores = 1, data, ...)
```

Arguments

object an object of class "smmSAR", output of the function smmSAR.

.fun, .args are used to simulate from the distribution of dnetwork. .fun is the simula-

tor function where .args is a list of its arguments. Typically do.call(.fun,

.args) is supposed to simulate one dnetwork from the distribution.

sim the number of simulations of dnetwork.

ncores the number of cores to be used for the simulation. Use a lot of cores for fast

simulations.

dnetwork a list, where the m-th elements is the matrix of link probability in the m-th sub-

network.

data optional data frame, list or environment (or object coercible by as.data.frame to

a data frame) containing the variables in the model. If missing, the variables are taken from environment(formula), typically the environment from which

smmSAR is called.

vec.to.mat 31

. . . further arguments passed to or from other methods.

x an object of class "summary.smmSAR" or "smmSAR", output of the functions

summary.smmSAR or smmSAR.

Value

A list consisting of:

n.group number of groups.

N vector of each group size.

estimates vector of estimated parameters.

formula input value of formula.

contextual input value of contextual.

fixed.effects input value of fixed.effects.

smm.ctr input value of smm.ctr.
details other details of the model.

vec.to.mat

Creating objects for network models

Description

vec.to.mat creates a list of square matrices from a given vector. The elements of the generated matrices are taken from the vector and placed column-wise (ie. the first column is filled up before filling the second column) and from the first matrix of the list to the last matrix of the list. The diagonal of the generated matrices are zeros. mat.to.vec creates a vector from a given list of square matrices. The elements of the generated vector are taken from column-wise and from the first matrix of the list to the last matrix of the list, while dropping the diagonal entry. norm.network row-normalizes matrices in a given list.

Usage

```
vec.to.mat(u, N, normalise = FALSE, byrow = FALSE)
mat.to.vec(W, ceiled = FALSE, byrow = FALSE)
norm.network(W)
```

Arguments

u numeric vector to convert.

N vector of sub-network sizes such that length(u) == sum(N*(N-1)).

normalise Boolean takes TRUE if the returned matrices should be row-normalized and FALSE

otherwise.

vec.to.mat

byrow Boolean takes TRUE is entries in the matrices should be taken by row and FALSE

if they should be taken by column.

W matrix or list of matrices to convert.

ceiled Boolean takes TRUE if the given matrices should be ceiled before conversion and

FALSE otherwise.

Value

```
a vector of size sum(N*(N-1)) or list of length(N) square matrices. The sizes of the matrices are N[1], N[2], ...
```

See Also

```
sim.network, sim.dnetwork, peer.avg.
```

```
# Generate a list of adjacency matrices
## sub-network size
N <- c(250, 370, 120)
## rate of friendship
p <- c(.2, .15, .18)
## network data
u <- unlist(lapply(1: 3, function(x) rbinom(N[x]*(N[x] - 1), 1, p[x])))
W <- vec.to.mat(u, N)

# Convert G into a list of row-normalized matrices
G <- norm.network(W)

# recover u
v <- mat.to.vec(G, ceiled = TRUE)
all.equal(u, v)</pre>
```

Index

```
as.data.frame, 14, 16, 27, 30
                                                  sim.network, 19, 22, 25, 32
                                                  smmSAR, 17, 26, 30, 31
dvMF, 2, 4
                                                  summary, 29
                                                  summary.mcmcSAR, 29, 29
fit.dnetwork, 4
                                                  summary.smmSAR, 30, 31
formula, 13, 15, 26
                                                  vec.to.mat, 15, 31
ivreg, 2
logCpvMF, 2, 8
mat.to.vec, 15
mat.to.vec(vec.to.mat), 31
mcmcARD, 5, 9, 16
mcmcSAR, 2, 13, 20, 24, 26, 29
norm.network (vec.to.mat), 31
optimize, 27
par, 19, 20, 29
PartialNetwork
        (PartialNetwork-package), 2
PartialNetwork-package, 2
peer.avg, 18, 32
plot, 29
plot.mcmcSAR, 19, 20
print.mcmcSAR (summary.mcmcSAR), 29
print.plot.mcmcSAR (plot.mcmcSAR), 19
print.smmSAR (summary.smmSAR), 30
print.summary.mcmcSAR, 29
print.summary.mcmcSAR
        (summary.mcmcSAR), 29
print.summary.smmSAR (summary.smmSAR),
        30
remove.ids, 20
rvMF, 2, 21
sim.dnetwork, 22, 25, 32
sim.IV, 2, 17, 23
```