Package ‘NetworkChange’

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Title Bayesian Package for Network Changepoint Analysis

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Imports grid, LaplacesDemon, Rmpfr, abind, mvtnorm, tidyr, stats, MASS, methods, RColorBrewer, plyr

Description Network changepoint analysis for undirected network data. The package implements a hidden Markov multilinear tensor regression model (Park and Sohn, 2017, <http://jhp.snu.ac.kr/NetworkChange.pdf>). Functions for break number detection using the approximate marginal likelihood and WAIC are also provided.

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NeedsCompilation no

RoxygenNote 6.0.1

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R topics documented:

`BreakDiagnostic` *Detect a break number using different metrics*

Description

Detect a break number using different metrics

Usage

```
BreakDiagnostic(Y, R = 2, mcmc = 100, burnin = 100, verbose = 100,
  thin = 1, UL.Normal = "Orthonormal", v0 = NULL, v1 = NULL,
  break.upper = 3, a = 1, b = 1)
```

Arguments

`Y`	Reponse tensor
`R`	Dimension of latent space. The default is 2.
`mcmc`	The number of MCMC iterations after burnin.
`burnin`	The number of burn-in iterations for the sampler.
`verbose`	A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every `verbose`th iteration.
`thin`	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
`UL.Normal`	Transformation of sampled U. Users can choose "NULL", "Normal" or "Orthonormal." "NULL" is no normalization. "Normal" is the standard normalization. "Orthonormal" is the Gram-Schmidt orthgonalization. Default is "NULL."

v0	$v_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for V. If v0 = NULL, a value is computed from a test run of NetworkStatic.
v1	$v_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for V. If v1 = NULL, a value is computed from a test run of NetworkStatic.
break.upper	Upper threshold for break number detection. The default is break.upper = 3.
a	a is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.
b	b is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

Examples

```
   ## Not run:
   set.seed(19333)
   ## Generate an array (15 by 15 by 20) with a block merging transition
   Y <- MakeBlockNetworkChange(n=5, T=20, type ="merge")

   ## Fit 3 models (no break, one break, and two break) for break number detection
   detect <- BreakDiagnostic(Y, R=2, break.upper = 2)

   ## Look at the graph
   detect[[1]]; print(detect[[2]])


## End(Not run)
```

BreakPointLoss *Compute the Average Loss of Hidden State Changes from Expected Break Points*

Description

Compute the Average Loss of Hidden State Changes from Expected Break Points

Usage

```
BreakPointLoss(model.list, waic = FALSE, display = TRUE)
```

Arguments

model.list	MCMC output objects. These have to be of class mcmc and have a logmarglike attribute. In what follows, we let M denote the total number of models to be compared.

`waic`	If `waic` is TRUE, `waic`(Watanabe information criterion) will be reported.
`display`	If `display` is TRUE, a plot of `ave.loss` will be produced. `BreakPointLoss`. ave.loss, logmarglike, State, Tau, Tau.samp

Value

`BreakPointLoss` returns five objects. They are: `ave.loss` the expected loss for each model computed by the mean sqaured distance of hidden state changes from the expected break points. `logmarglike` the natural log of the marginal likelihood for each model; `State` sampled state vectors; `Tau` expected break points for each model; and `Tau.samp` sampled break points from hidden state draws.

Examples

```
## Not run:
set.seed(1973)
## Generate an array (30 by 30 by 40) with block transitions
from 2 blocks to 3 blocks
Y <- MakeBlockNetworkChange(n=10, T=40, type ="split")
G <- 100 ## Small mcmc scans to save time

## Fit multiple models for break number detection using Bayesian model comparison
out0 <- NetworkStatic(Y, R=2, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out1 <- NetworkChange(Y, R=2, m=1, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out2 <- NetworkChange(Y, R=2, m=2, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
out3 <- NetworkChange(Y, R=2, m=3, mcmc=G, burnin=G, verbose=G, Waic=TRUE)

## The most probable model given break number 0 to 3 and data is out1 according to WAIC
out <- BreakPointLoss(out0, out1, out2, out3, waic=TRUE)

print(out[["ave.loss"]])

## End(Not run)
```

`Kmeans` *Contour plot of latent node positions*

Description

Draw a contour plot of latent node positions

Usage

```
Kmeans(out, n.cluster = 2, vertex.names = NULL, main = "")
```

Arguments

out	Output of networkchange objects.
n.cluster	The number of latent block in network for k-means clustering
vertex.names	The vertex names
main	The title of plot

Value

A plot object

Examples

```
   ## Not run: set.seed(1973)
    ## generate an array with three blocks
set.seed(11173)

## The number of node in each block is
N <- 5

## Generate block-splitting network time series data
Yarr <- MakeBlockNetworkChange(n=N, break.point = .5,
        base.prob=.05, block.prob=.5, shape=1, T=20, type ="split")

## Pick is a homophily network with 3 blocks
Y1 <- Yarr[,,16]

## Y2 is a mirror image of Y1, which is heterophilous
Y2 <- 1-Yarr[,,20]
diag(Y2) <- 0

## Combine them into a multilayer network array
Y <- abind(Y1, Y2, along=3)

G <- 100 ## Small mcmc scans to save time
out0 <- NetworkStatic(Y, R=2,  mcmc = G, burnin = G,
        constant=FALSE, verbose= G, degree.normal="eigen")
plot3 <- Kmeans(out0, n.cluster=3, main="(C) Recovered Three Blocks")

require (sna)
g1 <- network(Y[,,1], directed = FALSE)
g2 <- network(Y[,,2], directed = FALSE)

require(ggnet)
plot1 <- ggnet2(g1, node.size = 4, label.size=3,
    label = plot3$data$names, color = rep(c("red", "green", "blue"), each=N),
    label.color = "white", alpha = 0.5) + ggtitle("(A) Network Layer 1")
plot2 <- ggnet2(g2, node.size = 4, label.size=3,
    label = plot3$data$names, color = rep(c("red", "green", "blue"), each=N),
    label.color = "white", alpha = 0.5) + ggtitle("(B) Network Layer 2")
multiplot(plot1, plot2, plot3, cols=3)
```

```
## End(Not run)
```

`MajorAlly` *Major Power Alliance Network (1816 - 2012)*

Description

This dataframe contains major power alliance network data from 1816 to 2012 (2 year interval).

Format

The dataframe has contains data for major power alliance network data from 1816 to 2012. Major power definition is the COW data set, which incldues USA, UK, France, Germany (West Germany during 1954-1989), Austria, Italy, Russia, China, and Japan. In this data set, a defense pact (Type I), which is the highest level of military commitment, is coded as 1, and 0 otherwise.

Source

Correlates of War Project. 2017. "State System Membership List, v2016." Online, http://correlatesofwar.org. Gibler, Douglas M. 2009. *International military alliances, 1648-2008.* CQ Press.

`MakeBlockNetworkChange` *Build a synthetic block-structured temporal data with breaks*

Description

MakeBlockNetworkChange generates a block-structured temporal data with breaks.

Usage

```
MakeBlockNetworkChange(n = 10, break.point = 0.5, base.prob = 0.05,
  block.prob = 0.5, shape = 1, T = 40, break.point1 = 0.25,
  break.point2 = 0.75, type = "merge")
```

Arguments

n	The number of nodes within a block. The total number of nodes is n*block.number.
break.point	The point of break. 0 indicates the beginning, 0.5 indicates the middle, and 1 indicates the end.
base.prob	The probability of link among non-block members.
block.prob	The probability of link among within-block members.
shape	The speed of breaks. The larger shape is, the faster the transition is. shape > 0 and shape < 8.
T	The length of time.
break.point1	The point of the first break in "merge-split" or "split-merge". Any number between 0 and 0.5 can be chosen. For example, 0 indicates #' the beginning, 0.25 indicates the 1/4th point, and 0.5 indicates the half point.
break.point2	The point of the second breakin "merge-split" or "split-merge". Any number between 0.5 and 1 can be chosen. For example, 0.5 indicates the beginning, 0.75 indicates the 3/4th point, and 1 indicates the end point.
type	The type of network changes. Options are "constant", "merge", "split", "merge-split", "split-merge." If "constant" is chosen, the number of breaks is zero. If "merge" or "split" is chosen, the number of breaks is one. If either "merge-split" or "split-merge" is chosen, the number of breaks is two.

Value

output An output of `MakeBlockNetworkChange` contains a symmetric block-structured temporal network data set with breaks.

`MarginalCompare` *Compare Log Marginal Likelihood*

Description

Compare Log Marginal Likelihood

Usage

```
MarginalCompare(outlist)
```

Arguments

outlist	List of NetworkChange objects

Value

A matrix of log marginal likelihoods.

References

Siddhartha Chib. 1995. “Marginal Likelihood from the Gibbs Output.” *Journal of the American Statistical Association*. 90: 1313-1321.

See Also

`WaicCompare`

`multiplot` *Printing multiple ggplots in oone file*

Description

Print multiple ggplots in one file. Slightly modified for packaging from the original version in the web.

Usage

```
multiplot(..., plotlist = NULL, cols = 1, layout = NULL)
```

Arguments

`...`	A list of ggplot objects separated by commas.
`plotlist`	A list of ggplot objects
`cols`	The number of columns.
`layout`	A matrix specifying the layout. If present, 'cols' is ignored.

Value

A plot object

Author(s)

http://www.cookbook-r.com/Graphs/Multiple_graphs_on_one_page_(ggplot2)/

NetworkChange *Changepoint analysis of a degree-corrected multilinear tensor model*

Description

NetworkChange implements Bayesian multiple changepoint models to network time series data using a degree-corrected multilinear tensor decomposition method

Usage

```
NetworkChange(Y, R = 2, m = 1, initial.s = NULL, mcmc = 100,
  burnin = 100, verbose = 0, thin = 1, reduce.mcmc = NULL,
  degree.normal = "eigen", UL.Normal = "Orthonormal", DIC = FALSE,
  Waic = FALSE, marginal = FALSE, plotUU = FALSE, plotZ = FALSE,
  constant = FALSE, b0 = 0, B0 = 1, c0 = NULL, d0 = NULL, u0 = NULL,
  u1 = NULL, v0 = NULL, v1 = NULL, a = NULL, b = NULL)
```

Arguments

Y	Reponse tensor
R	Dimension of latent space. The default is 2.
m	Number of change point. If `m = 0` is specified, the result should be the same as `NetworkStatic`.
initial.s	The starting value of latent state vector. The default is sampling from equal probabilities for all states.
mcmc	The number of MCMC iterations after burnin.
burnin	The number of burn-in iterations for the sampler.
verbose	A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every `verbose`th iteration.
thin	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
reduce.mcmc	The number of reduced MCMC iterations for marginal likelihood computations. If `reduce.mcmc = NULL`, `mcmc/thin` is used.
degree.normal	A null model for degree correction. Users can choose "NULL", "eigen" or "Lsym." "NULL" is no degree correction. "eigen" is a principal eigen-matrix consisting of the first eigenvalue and the corresponding eigenvector. " Lsym" is a modularity matrix. Default is "eigen."
UL.Normal	Transformation of sampled U. Users can choose "NULL", "Normal" or "Orthonormal." "NULL" is no normalization. "Normal" is the standard normalization. "Orthonormal" is the Gram-Schmidt orthgonalization. Default is "NULL."
DIC	If `DIC = TRUE`, the deviation information criterion is computed.
Waic	If `Waic = TRUE`, the Watanabe information criterion is computed.

- `marginal` If `marginal = TRUE`, the log marignal likelihood is computed using the method of Chib (1995).
- `plotUU` If `plotUU = TRUE` and `verbose > 0`, then the plot of the latent space will be printed to the screen at every `verbose`th iteration. The default is `plotUU = FALSE`.
- `plotZ` If `plotZ = TRUE` and `verbose > 0`, then the plot of the degree-corrected input matrix will be printed to the screen with the sampled mean values at every `verbose`th iteration. The default is `plotUU = FALSE`.
- `constant` If `constant = TRUE`, constant parameter is sampled and saved in the output as attribute `bmat`. Default is `constant = FALSE`.
- `b0` The prior mean of β. This must be a scalar. The default value is 0.
- `B0` The prior variance of β. This must be a scalar. The default value is 1.
- `c0` = 0.1
- `d0` = 0.1
- `u0` $u_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for U. The default is 10.
- `u1` $u_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for U. The default is 1.
- `v0` $v_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for V. The default is 10.
- `v1` $v_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for V. The default is the time length of Y.
- `a` a is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.
- `b` b is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute `Waic.out` that contains results of WAIC and the log-marginal likelihood of the model (`logmarglike`). The object also contains an attribute `prob.state` storage matrix that contains the probability of $state_i$ for each period

References

Jong Hee Park and Yunkyun Sohn. 2017. "Detecting Structural Change in Network Time Series Data using Bayesian Inference." Working Paper.

Peter D. Hoff 2011. "Hierarchical Multilinear Models for Multiway Data." *Computational Statistics \& Data Analysis*. 55: 530-543.

Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

Sumio Watanabe. 2010. "Asymptotic equivalence of Bayes cross validation and widely applicable information criterion in singular learning theory." *Journal of Machine Learning Research*. 11: 3571-3594. Siddhartha Chib. 1995. “Marginal Likelihood from the Gibbs Output.” *Journal of the American Statistical Association*. 90: 1313-1321.

See Also

NetworkStatic

Examples

```
   ## Not run:
   set.seed(1973)
   ## Generate an array (30 by 30 by 40) with block transitions
   from 2 blocks to 3 blocks
   Y <- MakeBlockNetworkChange(n=10, T=40, type ="split")
   G <- 100 ## Small mcmc scans to save time

   ## Fit multiple models for break number detection using Bayesian model comparison
   out0 <- NetworkStatic(Y, R=2, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
   out1 <- NetworkChange(Y, R=2, m=1, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
   out2 <- NetworkChange(Y, R=2, m=2, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
   out3 <- NetworkChange(Y, R=2, m=3, mcmc=G, burnin=G, verbose=G, Waic=TRUE)
   outlist <- list(out0, out1, out2, out3)

  ## The most probable model given break number 0 to 3 and data is out1 according to WAIC
   WaicCompare(outlist)

   ## plot latent node positions
   plotU(out1)

   ## plot layer-specific network generation rules
   plotV(out1)

## End(Not run)
```

NetworkChangeRobust   *Changepoint analysis of a degree-corrected multilinear tensor model with t-distributed error*

Description

NetworkChangeRobust implements Bayesian multiple changepoint models to network time series data using a degree-corrected multilinear tensor decomposition method with t-distributed error

Usage

```
NetworkChangeRobust(Y, R = 2, m = 1, initial.s = NULL, mcmc = 100,
  burnin = 100, verbose = 0, thin = 1, degree.normal = "eigen",
  UL.Normal = "Orthonormal", plotUU = FALSE, plotZ = FALSE, b0 = 0,
  B0 = 1, c0 = NULL, d0 = NULL, n0 = 2, m0 = 2, u0 = NULL,
  u1 = NULL, v0 = NULL, v1 = NULL, a = NULL, b = NULL)
```

Arguments

`Y`	Reponse tensor
`R`	Dimension of latent space. The default is 2.
`m`	Number of change point. If `m = 0` is specified, the result should be the same as `NetworkStatic`.
`initial.s`	The starting value of latent state vector. The default is sampling from equal probabilities for all states.
`mcmc`	The number of MCMC iterations after burnin.
`burnin`	The number of burn-in iterations for the sampler.
`verbose`	A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every `verbose`th iteration.
`thin`	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
`degree.normal`	A null model for degree correction. Users can choose "NULL", "eigen" or "Lsym." "NULL" is no degree correction. "eigen" is a principal eigen-matrix consisting of the first eigenvalue and the corresponding eigenvector. " Lsym" is a modularity matrix. Default is "eigen."
`UL.Normal`	Transformation of sampled U. Users can choose "NULL", "Normal" or "Orthonormal." "NULL" is no normalization. "Normal" is the standard normalization. "Orthonormal" is the Gram-Schmidt orthgonalization. Default is "NULL."
`plotUU`	If `plotUU = TRUE` and `verbose > 0`, then the plot of the latent space will be printed to the screen at every `verbose`th iteration. The default is `plotUU = FALSE`.
`plotZ`	If `plotZ = TRUE` and `verbose > 0`, then the plot of the degree-corrected input matrix will be printed to the screen with the sampled mean values at every `verbose`th iteration. The default is `plotUU = FALSE`.
`b0`	The prior mean of β. This must be a scalar. The default value is 0.
`B0`	The prior variance of β. This must be a scalar. The default value is 1.
`c0`	= 0.1 The shape parameter of inverse gamma prior for σ^2.
`d0`	= 0.1 The rate parameter of inverse gamma prior for σ^2.
`n0`	= 0.1 The shape parameter of inverse gamma prior for γ of Student-t distribution.
`m0`	= 0.1 The rate parameter of inverse gamma prior for γ of Student-t distribution.
`u0`	$u_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for U. The default is 10.

u1 — $u_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for U. The default is 1.

v0 — $v_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for V. The default is 10.

v1 — $v_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for V. The default is the time length of Y.

a — a is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

b — b is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute `Waic.out` that contains results of WAIC and the log-marginal likelihood of the model (`logmarglike`). The object also contains an attribute `prob.state` storage matrix that contains the probability of $state_i$ for each period

References

Jong Hee Park and Yunkyun Sohn. 2017. "Detecting Structural Change in Network Time Series Data using Bayesian Inference." Working Paper.

Peter D. Hoff 2011. "Hierarchical Multilinear Models for Multiway Data." *Computational Statistics \& Data Analysis*. 55: 530-543.

Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

Sumio Watanabe. 2010. "Asymptotic equivalence of Bayes cross validation and widely applicable information criterion in singular learning theory." *Journal of Machine Learning Research*. 11: 3571-3594. Siddhartha Chib. 1995. “Marginal Likelihood from the Gibbs Output.” *Journal of the American Statistical Association*. 90: 1313-1321.

See Also

NetworkStatic

Examples

```
## Not run:
set.seed(1973)
## Generate an array (30 by 30 by 40) with block transitions
from 2 blocks to 3 blocks
Y <- MakeBlockNetworkChange(n=10, T=40, type ="split")
G <- 100 ## only 100 mcmc scans to save time
## Fit models
out1 <- NetworkChangeRobust(Y, R=2, m=1, mcmc=G, burnin=G, verbose=G)
```

```
    ## plot latent node positions
    plotU(out1)
    ## plot layer-specific network generation rules
    plotV(out1)

## End(Not run)
```

NetworkStatic *Degree-corrected multilinear tensor model*

Description

NetworkStatic implements a degree-corrected Bayesian multilinear tensor decomposition method

Usage

```
NetworkStatic(Y, R = 2, mcmc = 100, burnin = 100, verbose = 0,
  thin = 1, reduce.mcmc = NULL, degree.normal = "eigen",
  UL.Normal = "Orthonormal", plotUU = FALSE, plotZ = FALSE,
  constant = FALSE, b0 = 0, B0 = 1, c0 = NULL, d0 = NULL, u0 = NULL,
  u1 = NULL, v0 = NULL, v1 = NULL, marginal = FALSE, DIC = FALSE,
  Waic = FALSE)
```

Arguments

Y	Reponse tensor
R	Dimension of latent space. The default is 2.
mcmc	The number of MCMC iterations after burnin.
burnin	The number of burn-in iterations for the sampler.
verbose	A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every verboseth iteration.
thin	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
reduce.mcmc	The number of reduced MCMC iterations for marginal likelihood computations. If reduce.mcmc = NULL, mcmc/thin is used.
degree.normal	A null model for degree correction. Users can choose "NULL", "eigen" or "Lsym." "NULL" is no degree correction. "eigen" is a principal eigen-matrix consisting of the first eigenvalue and the corresponding eigenvector. " Lsym" is a modularity matrix. Default is "eigen."
UL.Normal	Transformation of sampled U. Users can choose "NULL", "Normal" or "Orthonormal." "NULL" is no normalization. "Normal" is the standard normalization. "Orthonormal" is the Gram-Schmidt orthgonalization. Default is "NULL."
plotUU	If plotUU = TRUE and verbose > 0, then the plot of the latent space will be printed to the screen at every verboseth iteration. The default is plotUU = FALSE.

plotZ	If `plotZ = TRUE` and `verbose > 0`, then the plot of the degree-corrected input matrix will be printed to the screen with the sampled mean values at every `verbose`th iteration. The default is `plotUU = FALSE`.
constant	If `constant = TRUE`, constant parameter is sampled and saved in the output as attribute `bmat`. Default is `constant = FALSE`.
b0	The prior mean of β. This must be a scalar. The default value is 0.
B0	The prior variance of β. This must be a scalar. The default value is 1.
c0	= 0.1
d0	= 0.1
u0	$u_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for U. The default is 10.
u1	$u_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for U. The default is 1.
v0	$v_0/2$ is the shape parameter for the inverse Gamma prior on variance parameters for V. The default is 10.
v1	$v_1/2$ is the scale parameter for the inverse Gamma prior on variance parameters for V. The default is the time length of Y.
marginal	If `marginal = TRUE`, the log marignal likelihood is computed using the method of Chib (1995).
DIC	If `DIC = TRUE`, the deviation information criterion is computed.
Waic	If `Waic = TRUE`, the Watanabe information criterion is computed.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute `Waic.out` that contains results of WAIC and the log-marginal likelihood of the model (`logmarglike`).

References

Jong Hee Park and Yunkyun Sohn. 2017. "Detecting Structural Change in Network Time Series Data using Bayesian Inference." Working Paper.

Peter D. Hoff 2011. "Hierarchical Multilinear Models for Multiway Data." *Computational Statistics \& Data Analysis*. 55: 530-543.

Sumio Watanabe. 2010. "Asymptotic equivalence of Bayes cross validation and widely applicable information criterion in singular learning theory." *Journal of Machine Learning Research*. 11: 3571-3594. Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.

See Also

NetworkChange

Examples

```
## Not run:
set.seed(1973)

## generate an array with three constant blocks
Y <- MakeBlockNetworkChange(n=10, shape=10, T=10, type ="constant")
G <- 100 ## Small mcmc scans to save time
out0 <- NetworkStatic(Y, R=2, mcmc=G, burnin=G, verbose=G)

## recovered latent blocks
Kmeans(out0, n.cluster=3, main="Recovered Blocks")

## contour plot of latent node positions
plotContour(out0)

## plot latent node positions
plotU(out0)

## plot layer-specific network connection rules
plotV(out0)

## End(Not run)
```

`plotContour` *Contour plot of latent node positions*

Description

Draw a contour plot of latent node positions

Usage

```
plotContour(OUT, main = "", k = 8, my.cols = brewer.pal(k, "Spectral"))
```

Arguments

`OUT`	Output of networkchange objects.
`main`	The title of plot
`k`	The number of levels (nlevels in contour ()).
`my.cols`	Color scale. Use brewer.pal() from RColorBrewer.

Value

A plot object

Examples

```
    ## Not run: set.seed(1973)
    ## generate an array with two constant blocks
    Y <- MakeBlockNetworkChange(n=10, shape=10, T=40, type ="constant")
    out0 <- NetworkStatic(Y, R=2, mcmc=10, burnin=10,
    verbose=10, UL.Normal = "Orthonormal")
    ## contour plot of latent node positions
    plotContour(out0)

## End(Not run)
```

`plotU` *Plot of latent node positions*

Description

Plot latent node positions.

Usage

```
plotU(OUT, Year = NULL, names = NULL, main = "")
```

Arguments

`OUT`	Output of networkchange objects.
`Year`	Starting of the time period. If NULL, 1.
`names`	Node names. If NULL, use natural numbers.
`main`	The title of plot

Value

A plot object

Examples

```
    ## Not run: set.seed(1973)
    ## generate an array with two constant blocks
    Y <- MakeBlockNetworkChange(n=10, shape=10, T=40, type ="constant")
    out0 <- NetworkStatic(Y, R=2, mcmc=10, burnin=10,
    verbose=10, UL.Normal = "Orthonormal")
    ## latent node positions
    plotU(out0)

## End(Not run)
```

plotV *Plot of layer-specific network generation rules.*

Description

Plot layer-specific network generation rules.

Usage

```
plotV(OUT, main = "", cex = 2)
```

Arguments

OUT	Output of networkchange objects.
main	The title of plot
cex	point size

Value

A plot object

Examples

```
   ## Not run: set.seed(1973)
   ## generate an array with two constant blocks
   Y <- MakeBlockNetworkChange(n=10, shape=10, T=40, type ="constant")
   out0 <- NetworkStatic(Y, R=2, mcmc=10, burnin=10,
   verbose=10, UL.Normal = "Orthonormal")
   ## latent node positions
   plotV(out0)

## End(Not run)
```

PostwarAlly *Postwar Alliance Network (1846 - 2012)*

Description

This dataframe contains postwar alliance network data from 1946 to 2012 (2 year interval).

Format

The dataframe has contains data for postwar alliance network data from 1946 to 2012 with 2 year interval. After removing disconnected components, 104 countries are included. In this data set, a defense pact (Type I), which is the highest level of military commitment, is coded as 1, and 0 otherwise.

Source

Correlates of War Project. 2017. "State System Membership List, v2016." Online, http://correlatesofwar.org. Gibler, Douglas M. 2009. *International military alliances, 1648-2008.* CQ Press.

`startS` *Sample a starting value of hidden states*

Description

Sample a starting value of hidden states

Usage

```
startS(Z, Time, m, initial.U, V, s2, R)
```

Arguments

`Z`	Degree-corrected network array data
`Time`	The length of time.
`m`	The number of breaks
`initial.U`	Initialized U matrix.
`V`	Initialized V matrix.
`s2`	Initialized error variance
`R`	The dimensionality of latent space

Value

A state vector

`startUV` *Starting values of U and V*

Description

Initialize starting values of U and V

Usage

```
startUV(Z, R, K)
```

Arguments

Z	Degree-corrected network array data.
R	The dimensionality of latent space.
K	The dimensionality of Z.

Value

A list of U and V

ULUstateSample *Hidden State Sampler*

Description

Sample hidden states from hidden Markov multilinear model

Usage

```
ULUstateSample(m, s, ZMUt, s2, P, SOS.random)
```

Arguments

m	The number of break
s	Latent state vector
ZMUt	Z - MU
s2	error variance
P	Transition matrix
SOS.random	single observation state random perturbation

Value

A list of a state vector, state probabilities, and SOS.random.

updateb — *Update time-constant regression parameters*

Description

Update time-constant regression parameters

Usage

```
updateb(Z, MU, s2, XtX, b0, B0)
```

Arguments

Z	Degree corrected response tensor
MU	Mean array
s2	Error variance
XtX	X'X
b0	Prior mean of beta
B0	Prior variance of beta

Value

A vector of regression parameters

updatebm — *Update regime-changing regression parameters*

Description

Update regime-changing beta

Usage

```
updatebm(ns, K, s, s2, B0, p, ZU)
```

Arguments

ns	The number of hidden states
K	The dimensionality of Z
s	Latent state vector
s2	The variance of error
B0	The prior variance of beta
p	The rank of X
ZU	Z - ULU

Value

A vector of regime-changing regression parameters

`updateP` *Update transition matrix*

Description

Update transition matrix

Usage

```
updateP(s, ns, P, A0)
```

Arguments

`s`	Latent state vector
`ns`	The number of hidden states
`P`	Transition matrix
`A0`	Prior of transition matrix

Value

A transtion matrix

`updateS` *Update latent states*

Description

Update latent states

Usage

```
updateS(iter, s, V, m, Zb, Zt, Time, MU.state, P, s2, N.upper.tri,
  random.perturb)
```

Arguments

`iter`	iteration number
`s`	the most recent latent states
`V`	Network generation rules
`m`	The number of breaks
`Zb`	Z - b
`Zt`	Z stacked by time
`Time`	The length of time
`MU.state`	UVU for each state
`P`	Transition matrix
`s2`	error variance
`N.upper.tri`	The number of upper triangular elements
`random.perturb`	If `random.perturb` = TRUE and a single state observation is found, the latent state is randomly selected by equal weights.

Value

A list of vectors containing latent states and their probabilities

---

`updates2m` *Update regime-specific variance*

Description

Update regime-specific variance parameter

Usage

```
updates2m(ns, Zm, MU, c0, d0, Km)
```

Arguments

`ns`	The number of hidden states
`Zm`	The regime-specific holder of Z - beta
`MU`	The mean array.
`c0`	Scalar shape parameter
`d0`	Scalar scale parameter
`Km`	Regime-specific dimensions

Value

A scalar for a regime-specific variance

updateU — *Update time-constant latent node positions*

Description

Update time-constant latent node positions

Usage

```
updateU(K, U, V, R, Zb, s2, eU, iVU)
```

Arguments

K	The dimensionality of Z
U	The most recent draw of latent node positions
V	Layer-specific network generation rule
R	The dimensionality of latent space
Zb	Z - beta
s2	error variance
eU	The mean of U
iVU	The variance of U

Value

A matrix of time-constant latent node positions

updateUm — *Regime-specific latent node positions*

Description

Update regime-specific latent node positions.

Usage

```
updateUm(ns, U, V, R, Zm, Km, ej, s2, eU, iVU, UL.Normal)
```

Arguments

ns	The number of latent states
U	THe latent node positions
V	Layer-specific network generation rule.
R	The dimensionality of latent space
Zm	Regim-specific Z - beta
Km	The dimension of regime-specific Z.
ej	Regime indicator.
s2	The variance of error.
eU	The regim-specific mean of U.
iVU	The regim-specific variance of U.
UL.Normal	Normalization method for U. "Normal" or "Orthonormal" are supported.

Value

A matrix of regime-specific latent node positions

---

updateV *Update layer specific network generation rules*

Description

Update layer specific network generation rules

Usage

```
updateV(Zb, U, R, K, s2, eV, iVV, UTA)
```

Arguments

Zb	Z - beta.
U	The latent node positions.
R	The dimension of latent space.
K	The dimension of Z.
s2	The variance of error.
eV	The mean of V.
iVV	The variance of V.
UTA	Indicator of upper triangular array

Value

A matrix of layer specific network generation rules

updateVm — *Update V from a change-point network process*

Description

Update layer specific network generation rules from a change-point network process

Usage

```
updateVm(ns, U, V, Zm, Km, R, s2, eV, iVV, UTA)
```

Arguments

`ns`	The number of hidden regimes.
`U`	The latent node positions.
`V`	The layer-specific network generation rule.
`Zm`	The holder of Z - beta.
`Km`	The dimension of regime-specific Z.
`R`	The dimension of latent space.
`s2`	The variance of error.
`eV`	The mean of V
`iVV`	The variance of V
`UTA`	Indicator of upper triangular array

Value

A matrix of regime-specific layer specific network generation rules

WaicCompare — *Compare WAIC*

Description

Compare Widely Applicable Information Criterion

Usage

```
WaicCompare(outlist)
```

Arguments

`outlist`	List of NetworkChange objects

Value

out

A matrix of log marginal likelihoods.

References

Sumio Watanabe. 2010. "Asymptotic equivalence of Bayes cross validation and widely applicable information criterion in singular learning theory." *Journal of Machine Learning Research*. 11: 3571-3594.

Andrew Gelman, Jessica Hwang, and Aki Vehtari. 2014. "Understanding predictive information criteria for Bayesian models." *Statistics and Computing*. 24(6):997-1016.

See Also

`MarginalCompare`

Index