

Assignments \mathcal{N}^0 3 - PART I

released: 23.11.2011 **due:** 30.11.2011, 14:15h
(solutions can be handed over at the beginning of the lecture)

Task 1: Hammersley Clifford Theorem

10 points

Let \mathcal{G} the set of undirected, loopless graphs with n vertices and let $c: V \rightarrow \{A, B\}$ divide the set of vertices $V = \{1, \dots, N\}$ into two disjoint subsets, $V = A \uplus B$.

Consider the class of random graph models $\mathcal{K}_c = \{(\mathcal{G}, P)\}$ containing all models, which fulfill the following independence assumption.

For all pairs of dyads d_1, d_2 it holds that d_1 and d_2 are conditionally independent, unless both of the following properties hold:

- d_1 and d_2 are incident
- all nodes incident to d_1 and d_2 belong to the same subset.
More precisely, if $d_1 = \{u, v\}$ and $d_2 = \{x, y\}$, then

$$c(u) = c(v) = c(x) = c(y) .$$

- (a) Which random graph models in \mathcal{K}_c are *Markov random graphs*?
- (b) Provide a set of statistics, such that the resulting class of ERGMs is exactly the class \mathcal{K}_c . (cf. corollary)
- (c) Let $V = \{1, 2, 3\} \uplus \{4\}$. Draw the *dependence graph* of $(\mathcal{G}, P) \in \mathcal{K}_c$.