

## Assignments $\mathcal{N}^{\circ}$ 2 - PART I

**released:** 14.11.2012     **due:** 21.11.2012, 13:30h  
(solutions can be handed over at the beginning of the lecture)

### Task 1: Defining an ERGM

**4 points**

An exponential random graph model is specified by a set of statistics and associated parameters. Together they define the probability of a graph as

$$P_{\theta}(G) = \frac{1}{\kappa(\theta)} \exp \left( \sum_{i=1}^k \theta_i \cdot g_i(G) \right)$$

where  $g_i: \mathcal{G} \rightarrow \mathbb{R}$ ,  $\theta_i \in \mathbb{R}$ ,  $\theta = (\theta_1, \dots, \theta_k)$  and the normalizing constant is implicitly defined by

$$\kappa(\theta) = \sum_{G' \in \mathcal{G}} \exp \left( \sum_{i=1}^k \theta_i \cdot g_i(G') \right)$$

Define an ERGM that is identical to the “boys&girls” planted partition model we used in the last assignments, and explain how the parameters of the two models translate into each other.

[please turn over to the next page]

**Task 2: Dyad Dependency in ERGMs**

**6 points**

Let  $\mathcal{G}$  the set of undirected, loopless graphs with  $n = 3$  vertices and consider an exponential random graph model  $(\mathcal{G}, P)$  with only one statistic, namely

- (a)  $t(G)$  (the number of triangles) with associated parameter value  $\ln 2$ .
- (b)  $m_a(G)$  (the number of edges connecting actors with the same attribute value) with associated parameter value  $\ln 2$ . In our case, let  $a$  divide the node set  $\{1, 2, 3\}$  into *even* and *odd* numbers.

For each case separately, a) triangle statistic and b) homophily statistic, prove whether edge probabilities are dependent or independent.