

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

released: 28.11.2012 **due:** 05.12.2012, 13:30h
(solutions can be handed over at the beginning of the lecture)

Task 1: Hammersley Clifford Theorem

6 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 $P(G) > 0$ for all graphs in \mathcal{G} and in which the following independence assumption holds.

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 an ERGM formula for the probability function of a general random graph model in the class \mathcal{K}_c .
- (c) Let $V = \{1, 2, 3\} \uplus \{4\}$. Draw the *dependence graph* of $(\mathcal{G}, P) \in \mathcal{K}_c$.

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Task 2: Hammersley Clifford Theorem

4 points

We define a class of (*anti-Markov*) random graph models satisfying

- (1) the probability of every graph is positive and
- (2) incident dyads $\{i, j\}$ and $\{j, k\}$ are conditionally independent, given the rest of the graph.

Consequently, for every set of four pairwise different vertices $\{i, j, u, v\}$ the dyads $\{i, j\}$ and $\{u, v\}$ might be conditionally dependent, given the rest of the graph.

- (a) Describe the cliques of the resulting dependence graph in words.
- (b) Provide an ERGM formula for the probability function of a general *homogeneous* anti-Markov graph model.