

## Assignments $\mathcal{N}^o$ 7

released: 09.12.2015      due: 14.12.2015

### Task 1: Method of Moments

5 points

Suppose that 10 undirected, simple, loopless graphs were generated from a  $\mathcal{G}(30, p)$ . The following table shows the number of edges  $y_i$  in each graph

	$g_1$	$g_2$	$g_3$	$g_4$	$g_5$	$g_6$	$g_7$	$g_8$	$g_9$	$g_{10}$
$y_i$	37	40	35	32	39	34	25	28	41	32

Let  $Y$  be a random variable describing the number of edges within  $\mathcal{G}(30, p)$  such that:

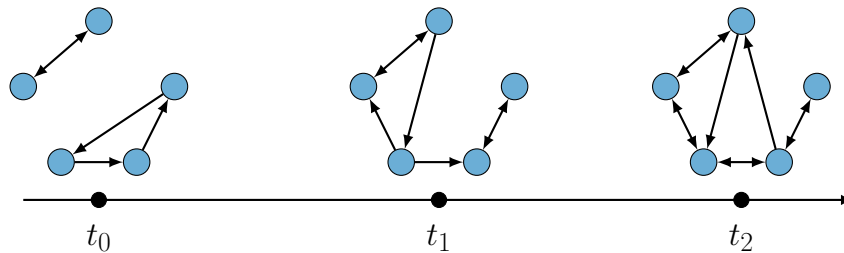
$$P(Y = y) = \binom{M}{y} p^y (1-p)^{M-y}, \quad M = \frac{n(n-1)}{2}$$

Estimate  $p$  using the Method of Moments and compare the estimate with that computed using the Maximum Likelihood estimation.  
 (See slide 130 in `slides_static.pdf`)

### Task 2: Estimating the parameter of the SAOM

5 points

A certain relation was observed over a set of 5 actors at three time points. The observed networks are represented in the picture below



Let us assume that the network evolution is explained by outdegree, reciprocity and 3-cycles.

Given the picture and the specification of the evaluation function, specify the system of moment conditions that should be solved in order to estimate the parameter  $\theta$  of the SAOM with the MoM.

**Task 3: Chain probability in R**

**10 points**

Let us consider the data collected by Andrea Knecht.

- (a) Import the data collected by Andrea Knecht and available at <http://algo.uni-konstanz.de/lehre/ws15/nm/local/data/data.html>. Load the data in RSiena.
  
- (b) Specify a SAOM based on the following statistics: outdegree, reciprocity, transitivity and 3-cycles.
  - (b.1) Estimate the model
  - (b.2) Which effects are significant and how would you interpret them?
  - (b.3) Compute the contribution to the evaluation function associated to a tie that reciprocates another tie, closes 4 transitive triplets and 2 three-cycles. Interpret the result.
  
- (c) Consider the following three statements:
  - i. Girls are more active in friendship
  - ii. Boys are more popular in friendship
  - iii. Friendship between pupils having the same gender is more likely
  - (c.1) Specify a SAOM in order to test if these statements are supported by the data.
  - (c.2) Which statements are supported by the data?