

## Glossary

### General:

*Dependence assumption:* Theoretical assumption about dependencies among possible network ties; determines the type of parameters in the model.

*Exponential random graph models:* a model for a social network, expressing a probability distribution of graphs with an exponential form: see also  $p^*$ .

*Homogeneity assumption:* Assumption about which parameters to equate, to make the model identifiable.

*Graph statistics:* for homogeneous models these are counts of the configurations in the observed graph; more generally they may depend also on node-wise or dyad-wise covariates

*Network Configuration:* A small sub-graph that may be observed in the data and that is represented by parameters in the model: eg reciprocated ties, triangles.

*Parameters:* relate to specific network configurations that may be observed in the graph; a large positive parameter is interpreted as the presence of more of the configurations than might be expected from chance (given the other effects in the model); a large negative parameter signifies the relative absence of the configuration.

$p^*$ : the term for exponential random graph models introduced by Wasserman and Pattison (1996).

### Edge and dyad independence models:

*Dyad independence:* assumes that dyads are independent of one another; the model includes edge and reciprocity parameters, and possibly also node or dyad attributes.

*p1 models (Holland and Leinhardt):* an early dyad independence model, including popularity and expansiveness effects.

*p2 model:* elaboration of  $p1$  model, where popularity and expansiveness effects are random, and independent variables may be used to predict ties.

*Simple random graphs, Bernoulli graphs, Erdos-Renyi graphs:* assume that edges are independent of one another and are observed with a given probability.

### Markov random graph models

*alternating k-stars:* a Markov parameter (and statistic) but used in the new higher order models; a particular combination of Markov  $k$ -star counts into the one statistic; equivalent to *geometrically weighted degree counts*; useful for modelling the degree distribution.

*cyclic triad:* a Markov graph configuration: in a directed network, ties  $ij$ ,  $jk$  and  $ki$  are observed among actors  $i$ ,  $j$ , and  $k$ .

*degeneracy (or near-degeneracy):* when a model implies that very few distinct graphs are probable, often only empty or complete graphs; degenerate models cannot be good models for social network data.

*geometrically weighted degree counts:* a statistic (and parameter) in higher order models: a sum of degree counts with geometrically decreasing weights; equivalent to *alternating k-stars*.

*k-star:* a Markov graph configuration: in a non-directed graph,  $k$  edges are expressed by the one actor.

*k-in-star:* a Markov graph configuration: in a directed graph,  $k$  arcs are directed to the one actor.

*k-out-star:* a Markov graph configuration: in a directed graph,  $k$  arcs are expressed by the one actor.

*Markov dependence assumption:* introduced by Frank and Strauss (1986), proposes that, conditional on the rest of the graph, two possible ties are dependent on one another when they share an actor.

*mixed-star:* a Markov graph configuration: a two path in a directed graph.

*transitive triad:* a Markov graph configuration: in a directed network, ties  $ij$ ,  $jk$  and  $ik$  are observed among actors  $i$ ,  $j$ , and  $k$ .

*triangle:* a Markov graph configuration: in a non-directed network, a clique of three actors, ties  $ij$ ,  $jk$  and  $ik$  are observed among actors  $i$ ,  $j$ , and  $k$ .

### Higher order models

*alternating independent-2-paths:* a parameter (and statistic) in higher order models; a particular combination of  $k$ -independent-2-path counts into the one statistic; when this parameter is negative, together with a positive alternating  $k$ -triangle parameter, there is a tendency against 4-cycles in the network, unless those cycles include triangles (alternatively, the presence of many 2-paths between nodes is related to the formation of triangles.)

*alternating k-triangles:* a parameter (and statistic) in higher order models; a particular combination of  $k$ -triangle counts into the one statistic; expresses the tendency for many triangles to form together in the observed network; a positive parameter in the model suggests regions in the network of high

triangulation, possibly core-periphery-type structures; a positive parameter, together with a negative alternating  $k$ -star parameter, suggests several smaller regions (possibly connected) of triangulation; equivalent to *weighted shared partners*.

*Dyad-wise shared partners (dsp)*: a parameter (and statistic) in the higher order models; expresses the tendency in the observed network for dyads (whether tied or not) to have multiple shared partners; equivalent to *alternating independent 2-paths*.

*Edge-wise shared partner distribution*: Distribution of the number of dyads who are themselves related and who have a fixed number of shared partners.

*Edge-wise shared partners (esp)*: a parameter (and statistic) in the higher order models; expresses the tendency in the observed network for tied nodes to have multiple shared partners; equivalent to *alternating  $k$ -triangles*.

*$k$ -triangle*: a configuration in higher order models; in a non-directed graph, the combination of  $k$  triangles, each sharing the one edge (the base of the  $k$ -triangle).

*$k$ -independent-2-paths*: configurations in the higher order models; equivalent to  $k$ -triangles but without the base.

*partial dependence assumption* (Pattison & Robins, 2002): assumption for dependencies among possible ties created by the presence of other ties; permits models with higher order configurations than Markov configurations. For example,  $X_{ij}$  and  $X_{kl}$  are conditionally dependent if  $x_{ik} = x_{jl} = 1$  or if  $x_{il} = x_{jk} = 1$ .

## Estimation

*Monte Carlo Markov Chain maximum likelihood estimation (MCMCMLE)*: Method of estimation based on computer simulation; more principled than pseudolikelihood; produces reliable standard errors.

*Pnet*: (Wang, Robins, & Pattison, 2005). Software that includes procedures for MCMCMLE for exponential random graph models – University of Melbourne, Australia.

*Pseudo-likelihood estimation*: an approximate method of estimation using logistic regression; does not produce reliable standard errors; properties are not well understood.

*Statnet*: (Handcock, Hunter, Butts, Goodreau, & Morris, 2005). A software package using *R*, including procedures for MCMCMLE for exponential random graph models – University of Washington.

*SIENA*: (Boer, Huisman, Snijders, & Zeggelink, 2003). A procedure within the StOCNET software package that includes provisions for MCMCMLE for exponential random graph models – University of Groningen, the Netherlands. (<http://stat.gamma.rug.nl/StOCNET>)