

The Multiple Flavours of Multilevel Issues for Networks

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Then I learned that for sociologists, there is interest in the theoretical distinction between the levels: e.g., pupils in schools exemplify not only *multiple populations* for which inference sample \Rightarrow population is important, but also individuals in social contexts, and different sets of actors mutually interacting. As a statistician, for me originally *multilevel analysis* was about nested data sets.

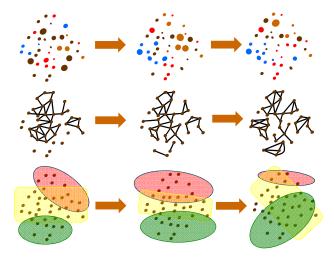
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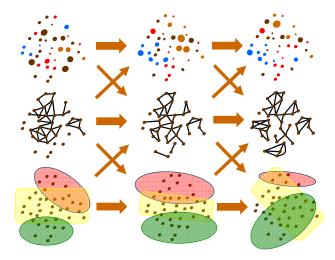
This variety further multiplies when you think of network analysis.











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random/unexplained variability associated with each 'level'.

levels in one network

multiple parallel networks:
replication, populations of networks

multiple actor sets
and multiple types of relation





2 multiple parallel networks: replication, populations of networks

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actor sets with nested structure

Iarge networks

Levels in One Network

1 One Network, Multiple Levels

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Multilevel Flavours

ARS '19 11 / 36

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Level 3 Triads

Higher Larger subgroups ~ hypergraph models

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Higher Larger subgroups ~ hypergraph models

Level 0 Network

Triads are fundamental for the sociological approach to social networks since Simmel.

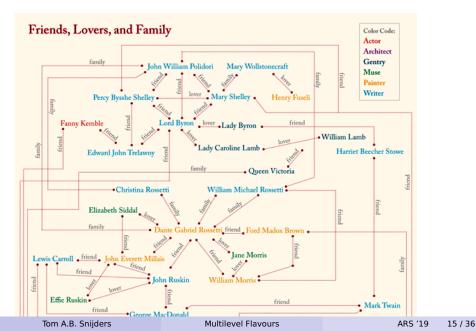
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Hypergraph models are not used so very much. They are a natural representation, e.g., for activities occurring in groups and emails with multiple recipients.

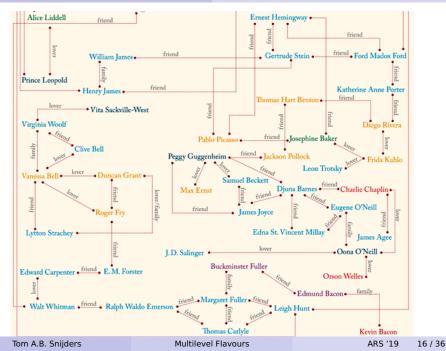
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Theoretical interest for the distinction between the actor and dyad levels becomes even more interesting with multivariate networks. Lapham's Quarterly literary magazine published in June 2010 a network showing friends, lovers and family relations and running from Mary Wollstonecraft to, amongst many others, William Morris and Leon Trotsky.



Levels in One Network



Multilevel issues in multivariate networks

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Here the various levels are not nested:

ties, dyads, actors, triads, subgroups, ...,

Dyad level

direct association (within tie) entrainment



Dyad level

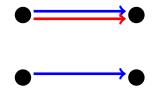
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Dyad level

direct association (within tie) entrainment

mixed reciprocity

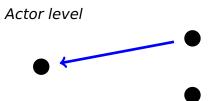


Dyad level

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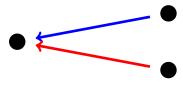
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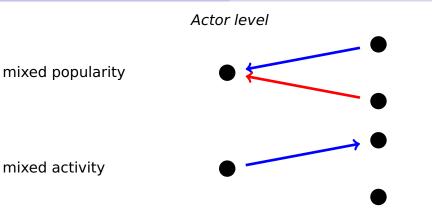


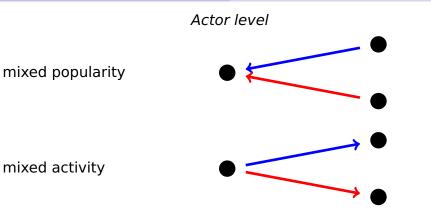
mixed popularity

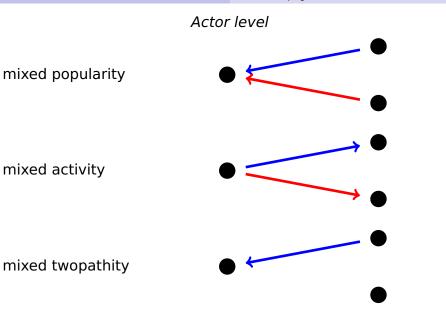
Actor level



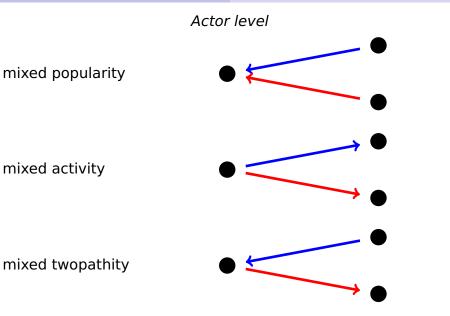
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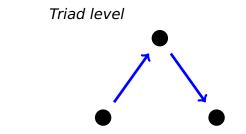


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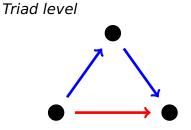


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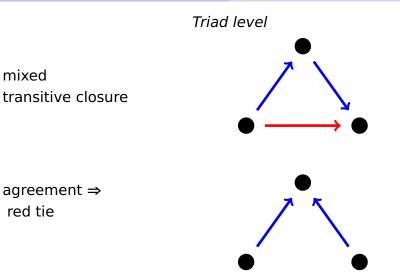
Multilevel Flavours

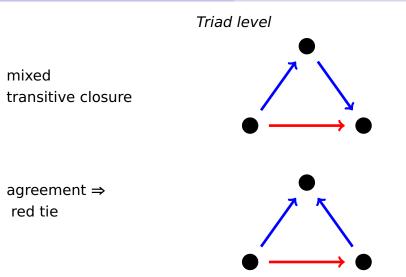


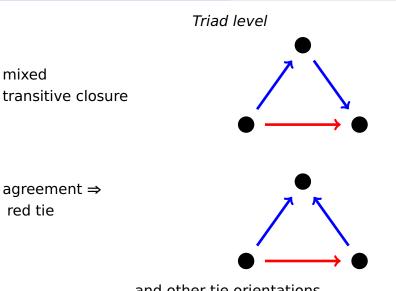
mixed transitive closure



mixed transitive closure







... and other tie orientations ...

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Multilevel Flavours

Multivariate Stochastic Actor-Oriented Models

This shows that in multivariate networks the researcher is confronted almost automatically by multilevel issues.

The co-evolution of multivariate networks (i.e., multiple interdependent networks on one node set) can be studied by Stochastic Actor-oriented Models using RSiena; see Snijders, Lomi, and Torló (*Social Networks*, 2013). Dynamics of multivariate networks can be represented by stochastic actor-oriented models as a direct extension of such models for single networks.

Multivariate dynamics modeled as continuous-time Markov chain, with state = the multivariate network, where tie variables change one by one.

Note that in Markov process modeling, extending the state space means relaxing the Markov assumption: the current state then provides more information. Multiple Parallel Networks

2

Multiple Parallel Networks

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Multilevel network analysis in the sense of analyzing multiple similar networks, mutually independent, permits research to transcend the level of network as case studies, and to generalize to a population of networks.

This was proposed by Snijders & Baerveldt (*J. Math. Soc. 2003*).

Also see Entwisle, Faust, Rindfuss, & Kaneda (AJS, 2007).

Sample from Population of Networks

Suppose we have a sample indexed by j = 1, ..., N from a population of networks, where the networks are similar in some sense;

stochastic replicates of each other;

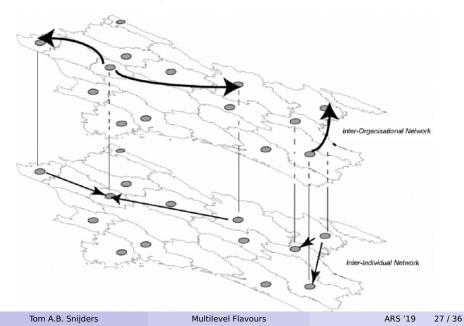
Sample from Population of Networks

- Suppose we have a sample indexed by j = 1, ..., Nfrom a population of networks, where the networks are similar in some sense; stochastic replicates of each other; they all are regarded as realizations of processes obeying the same model, but having different parameters $\theta_1, ..., \theta_j, ..., \theta_N$.
- This can be studied in RSienaTest using the function sienaBayes.

3 Multiple Actor Sets and Multiple Relations

Multiple Actor Types

E. Lazega et al./ Social Networks 30 (2008) 159-176



Multilevel network analysis with multiple actor types was pioneered by Breiger (*Social Forces*, 1974), Hedstrøm, Sandell & Stern (*AJS*, 2000) and Lazega, Jourda, Mounier & Stofer (*Social Networks*, 2008).

In 2013 an important paper appeared in *Social Networks* by Peng Wang, Garry Robins, Pip Pattison, and Emmanuel Lazega defining a multilevel network as a network with nodes of several types, distinguishing between types of ties according to types of nodes they connect.

Longitudinal data of linked networks with multiple actor types also can be analyzed using *RSiena*,

thanks to the flexible design by Krists Boitmanis and Ruth Ripley.

Networks with Nested Node Sets

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Multilevel Flavours

ARS '19 29 / 36

Networks with Nested Node Sets

Networks with nested node sets lead to special considerations.

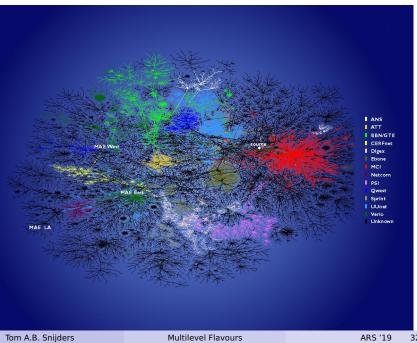
An example will be given where this is handled by a multivariate network: Within and Between. Large Networks

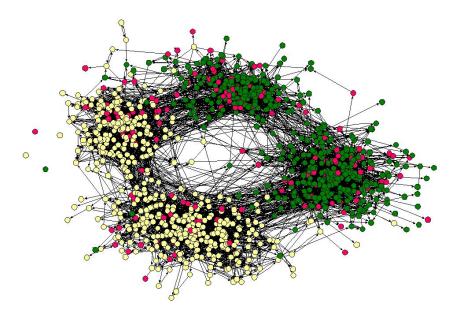
5 Large Networks

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Multilevel Flavours

ARS '19 31 / 36





A collection of many groups ~ many 'parallel' networks is really a case of a large network where between-group ties are ignored.

The applicability of our usual network models to large groups (hundreds of actors and more) seems limited by the fact that we still do not know a lot about how the large-scale structure of networks differs from the small-scale and medium-scale structures;

and large networks must be full of heterogeneity where, e.g., ERGM parameters will not be constant in all 'regions' of the network

– but how to define such 'regions'?

This is not treated in this course...

