## The co-evolution of

# one-mode and two-mode networks 

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We skip the literature review.
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a set $\mathcal{N}$ of actors (the 'actor mode') and
a set $\mathcal{M}$ of groupings (the 'group mode');
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Structural patterns of the evolution of the one-mode network are not discussed now.

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Robins and Alexander (2004):
transitivity in bipartite networks expressed by 4-cycles.

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(2) For panel data: employ a continuous-time model to represent unobserved endogenous network evolution.
(3) The ties have inertia: they are states rather than events.
(0) The multiple relations together develop stochastically according to a Markov process.
(0) At any single moment in time, only one tie variable may change: no coordination.
(0) Changes in each network are modeled as choices by actors in their outgoing ties, with probabilities depending on 'objective functions' of the network state that would obtain after this change.

These objective ('goal') functions are specified separately for each of the $R$ networks.

## Notation

Denote tie variable for $r^{\text {th }}$ relation from $i$ to $j$ by

$$
X_{i j}^{(r)}=\left\{\begin{array}{lll}
1 & \text { if } & i \xrightarrow{r} j \\
0 & \text { if } & \text { not } i \xrightarrow{r} j,
\end{array}\right.
$$

where this depends on time $t$.
By $X$ we denote the collection of all $R$ relations: array $\left(X_{i j}^{(r)}\right)$ for $r=1, \ldots, R ; i=1, \ldots, n ; j=1, \ldots, m_{r}$ ( $m_{r}=n$ if the $r^{\text {th }}$ relation is one-mode).

The statistical model is a process model:
an agent-based simulation model,
which simulates the development of the multiple networks
from one observation to the next;
statistical modeling consists of fitting such a simulation model to the observed network data, and testing
which model components are required to give a good fit.

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Rate of change of relation $r$ is $\lambda_{+}^{(r)}=\sum_{i} \lambda_{i}^{(r)}$; total rate of change is $\lambda_{+}^{(+)}=\sum_{r} \lambda_{+}^{(r)}$.

## Outline of model dynamics / simulation algorithm

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(1) Next event takes place after time interval with exponentially distributed length, average duration $1 / \lambda_{+}^{(+)}$.
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Model for microstep (smallest possible change):
(1) Next event takes place after time interval with exponentially distributed length, average duration $1 / \lambda_{+}^{(+)}$.
Step: Increment $t$ by such a random variable.
(2) The probability that this is an event where actor $i$ may change an $r$-tie is

$$
\frac{\lambda_{i}^{(r)}}{\lambda_{+}^{(+)}} .
$$

Step: Choose $r, i$ with this probability.
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## Outline of algorithm - continued

(3) For this $r$ and $i$, actor $i$ may change one outgoing $r$-tie, or leave all outgoing tie variables $X_{i j}^{(r)}$ unchanged.
The probability of changing toward any new situation $x$ ( $x$ differs only in one tie variable from current situation!) is proportional to

$$
\exp \left(f_{i}^{(r)}(x)\right)
$$

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$$
\frac{\exp \left(f_{i}^{(r)}\left(x \text { changed in } x_{i j}^{(r)}\right)\right)}{\sum_{h} \exp \left(f_{i}^{(r)}\left(x \text { changed in } x_{i h}^{(r)}\right)\right)} .
$$

## Model specification

The objective function can be conveniently modeled as a weighted sum (cf. generalized linear modeling),

$$
f_{i}^{(r)}(\beta, x)=\sum_{k=1}^{L} \beta_{k}^{(r)} s_{i k}^{(r)}(x)
$$

where $s_{i k}^{(r)}(x)$ are 'effects' and $\beta_{k}^{(r)}$ their weights, which jointly drive the dynamics for relation $r$, given the current state of this and all other relations.

These effects will represent the 'internal' dynamics of the network, as dependent on its own current state, on exogenous variables ('covariates'), and, on the other networks.

Testable hypotheses and 'control mechanisms' are represented by the choice of the effects $s_{i k}^{(r)}(x)$.
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## Estimation

Method of moments, maximum likelihood, Bayesian; straightforward (sometimes tedious) elaboration of these methods for the case of dynamics of a single network (Snijders, 2001; Koskinen \& Snijders, 2007;
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Snijders, Koskinen \& Schweinberger, 2010.)
Score tests useful for testing model extensions where estimation becomes unstable.

## Example: Research with Vanina Torlo and Alessandro Lomi.

International MBA program in Italy; 75 students; 3 waves.
(1) Friendship
(2) Advice:

To whom do you go for help if you missed a class, etc.

## Example: Research with Vanina Torlo and Alessandro Lomi.

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(1) Friendship
(2) Advice:

To whom do you go for help if you missed a class, etc.
(3) Two mode: organizational preference:
in which organizations are you interested
as potential employer.
A total of 100 organizations were mentioned.

## Results: Friendship, univariate

| Effect | par. | $($ s.e. $)$ |
| :--- | ---: | :---: |
| Out-degree | -2.024 | $(0.237)$ |
| Reciprocity | 1.604 | $(0.098)$ |
| Transitive triplets | 0.183 | $(0.017)$ |
| 3-cycles | -0.101 | $(0.028)$ |
| Indegree popularity $(\sqrt{ })$ | 0.218 | $(0.060)$ |
| Outdegree popularity $(\sqrt{ })$ | -0.343 | $(0.066)$ |
| Outdegree activity $(\sqrt{ })$ | -0.061 | $(0.045)$ |
| Same nationality | 0.253 | $(0.083)$ |
| Sex alter | -0.020 | $(0.072)$ |
| Sex ego | -0.168 | $(0.074)$ |
| Same sex | 0.294 | $(0.067)$ |
| Performance alter | -0.021 | $(0.025)$ |
| Performance ego | -0.076 | $(0.025)$ |
| Performance similarity | 0.795 | $(0.200)$ |

## Results: Advice, univariate

| Effect | par. | (s.e.) |
| :--- | ---: | :---: |
| Out-degree | -2.281 | $(0.334)$ |
| Reciprocity | 1.329 | $(0.130)$ |
| Transitive triplets | 0.317 | $(0.038)$ |
| 3-cycles | -0.060 | $(0.064)$ |
| Indegree popularity $(\sqrt{ })$ | 0.255 | $(0.056)$ |
| Outdegree popularity $(\sqrt{ })$ | -0.370 | $(0.145)$ |
| Outdegree activity $(\sqrt{ })$ | -0.077 | $(0.062)$ |
| Same nationality | 0.460 | $(0.125)$ |
| Sex alter | -0.044 | $(0.095)$ |
| Sex ego | -0.276 | $(0.101)$ |
| Same sex | 0.175 | $(0.091)$ |
| Performance alter | 0.124 | $(0.036)$ |
| Performance ego | -0.110 | $(0.036)$ |
| Performance similarity | 0.746 | $(0.262)$ |

## Results: Organizational Preference, univariate

| Effect | par. | (s.e.) |
| :--- | ---: | :---: |
| Out-degree | -2.610 | $(0.102)$ |
| Four-cycles | 0.056 | $(0.009)$ |
| Indegree popularity $(\sqrt{ })$ | 0.293 | $(0.048)$ |

## Results: Friendship Co-evolution (1/2)

| Effect | par. | $($ s.e. $)$ |
| :--- | ---: | :---: |
| Out-degree | -2.281 | $(0.256)$ |
| Reciprocity | 1.288 | $(0.116)$ |
| Transitive triplets | 0.158 | $(0.019)$ |
| 3-cycles | -0.062 | $(0.032)$ |
| Indegree popularity $(\sqrt{ })$ | 0.366 | $(0.066)$ |
| Outdegree popularity $(\sqrt{ })$ | -0.359 | $(0.074)$ |
| Outdegree activity $(\sqrt{ })$ | 0.037 | $(0.044)$ |
| Same nationality | 0.191 | $(0.091)$ |
| Sex alter | -0.013 | $(0.076)$ |
| Sex ego | -0.140 | $(0.073)$ |
| Same sex | 0.229 | $(0.076)$ |
| Performance alter | -0.019 | $(0.030)$ |
| Performance ego | -0.086 | $(0.028)$ |
| Performance similarity | 0.760 | $(0.194)$ |

## Results: Friendship Co-evolution (2/2)

| Effect | par. | (s.e.) |
| :--- | ---: | :---: |
| Advice $\Rightarrow$ Friendship | 1.653 | $(0.223)$ |
| ‘Incoming' advice $\Rightarrow$ Friendship | 0.669 | $(0.187)$ |
| Indegree advice $(\sqrt{ }) \Rightarrow$ Friendship pop. | -0.157 | $(0.048)$ |
| Outdegree advice $(\sqrt{ }) \Rightarrow$ Friendship act. | -0.185 | $(0.076)$ |

## Results: Advice Co-evolution (1/2)

| Effect | par. | (s.e.) |
| :--- | ---: | :---: |
| Out-degree | -2.357 | $(0.409)$ |
| Reciprocity | 0.551 | $(0.173)$ |
| Transitive triplets | 0.251 | $(0.043)$ |
| 3-cycles | -0.082 | $(0.060)$ |
| Indegree popularity $(\sqrt{ })$ | 0.328 | $(0.057)$ |
| Outdegree popularity $(\sqrt{ })$ | 0.016 | $(0.162)$ |
| Outdegree activity $(\sqrt{ })$ | 0.049 | $(0.074)$ |
| Same nationality | 0.460 | $(0.125)$ |
| Sex alter | 0.052 | $(0.104)$ |
| Sex ego | -0.175 | $(0.109)$ |
| Same sex | 0.050 | $(0.099)$ |
| Performance alter | 0.147 | $(0.044)$ |
| Performance ego | -0.056 | $(0.040)$ |
| Performance similarity | 0.478 | $(0.276)$ |

## Results: Advice Co-evolution (2/2)

| Effect | par. | (s.e.) |
| :--- | ---: | :---: |
| Friendship $\Rightarrow$ Advice | 1.782 | $(0.269)$ |
| 'Incoming' friendship $\Rightarrow$ Advice | 0.266 | $(0.203)$ |
| Indegree friendship $(\sqrt{ }) \Rightarrow$ Advice pop. | -0.293 | $(0.076)$ |
| Outdegree friendship $(\sqrt{ }) \Rightarrow$ Advice act. | -0.318 | $(0.061)$ |
| Org. pref. agreement $\Rightarrow$ Advice | 0.232 | $(0.079)$ |

## Results: Organizational Preference Co-evolution

| Effect | par. | (s.e.) |
| :--- | ---: | :---: |
| Out-degree | -1.984 | $(0.438)$ |
| Four-cycles | $p>0.20$ |  |
| Indegree popularity $(\sqrt{ })$ | -0.189 | $(0.338)$ |
| Friendship $\Rightarrow$ Org. pref. agreement | 0.294 | $(0.118)$ |

Thus, organizational preference is influenced by preference of friends.
When the dynamics of organizational preference is analyzed without influences of friends or advisers, we find a strong 'indegree popularity' ('Matthew') effect as well as a four-cycle effect.

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The co-evolution between friendship and organizational preference shows that these effects emerge from the influence between friends.

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If I agree with my friends about organizations ... and we tend to make multiple choices ... then I will agree with persons about multiple organizations, \& indegree differences between organizations are reinforced.

## Discussion

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$\Rightarrow$ Testing cross-network dependencies in dynamics of multiple networks gives interesting new possibilities for hypothesis testing.
$\Rightarrow$ Elaborated along the lines of actor-based modeling.
$\Rightarrow$ Compared to modeling dynamics of single networks, this approach attenuates the Markov assumption by extending the state space to a multiple network.
$\Rightarrow$ New perspectives possible by combining one-mode and two-mode networks.
$\Rightarrow$ The method is being made available in Siena. This will work for a small number (e.g., 2-6) of networks, and a limited number of actors (up to a few hundred).
$\Rightarrow$ Models for larger networks are under development.

