Stochastic Block Transition Models for Dynamic Networks: Supplementary Material

Kevin S. Xu
Technicolor Research, 175 S. San Antonio Rd., Los Altos, CA 94022, USA
kevinxu@outlook.com
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A Proofs

Proof of Proposition 1. Begin with property 1. Let \( i \in a \) and \( j \in b \) at both times \( t-1 \) and \( t \). From (15) and (16),
\[
\xi^{t|0}_{ij} = \alpha(a,b) + \frac{\beta(a,b) - \alpha(a,b)}{\gamma(a,b)}
\]
\[
= \alpha(a,b) + (1 - \alpha(a,b))
\]
\[
= 1. \tag{A.1}
\]
Substituting (A.1) and (7) into (10),
\[
\xi^{t|1}_{ij} = \frac{\pi^{t|0}_{ab} (\theta^{t-1}_{ab} - 1)}{\pi^{t|1}_{ab} \theta^{t-1}_{ab}} + \frac{\pi^{t|0}_{ab} (1 - \theta^{t-1}_{ab}) + \pi^{t|1}_{ab} \theta^{t-1}_{ab}}{\pi^{t|1}_{ab} \theta^{t-1}_{ab}} = 1.
\]
Thus property 1 is satisfied.

From the derivation of the scaling factor assignment, it was shown that properties 2 and 3 are satisfied provided \( \gamma(a',b') \geq 1 \) for all \( (a',b') \). From (16), this is true if and only if \( \beta(a,b) \geq 1 \) for all \( (a,b) \). From (14), \( \beta(a,b) \geq 1/\pi^{t|0}_{ab} \geq 1 \) because \( \pi^{t|0}_{ab} \) is a probability and hence must be between 0 and 1, and
\[
\beta(a,b) \geq \frac{\theta^{t}_{ab}}{\pi^{t|0}_{ab} (1 - \theta^{t-1}_{ab})} = 1 + \frac{\pi^{t|1}_{ab} \theta^{t-1}_{ab}}{\pi^{t|0}_{ab} (1 - \theta^{t-1}_{ab})} \geq 1,
\]
where the equality follows from (7), and the final inequality results from \( \pi^{t|0}_{ab} \), \( \pi^{t|1}_{ab} \), and \( \theta^{t-1}_{ab} \) all being probabilities and hence between 0 and 1. Thus properties 2 and 3 are also satisfied.

Proof of Theorem 1. The scaled adjacencies \( w^{t}_{ij}/\xi^{t}_{ij} \) are independent, but not identically distributed, so the classical Central Limit Theorem (CLT) no longer
applies. However, the Lyapunov CLT can be applied provided Lyapunov’s condition is satisfied (Billingsley, 1995). Let \( \text{Var}_u(\cdot) \) denote the conditional variance \( \text{Var}(\cdot|w^t_{ij} = u) \). The conditional variance of the scaled adjacencies is given by

\[
\text{Var}_u\left( \frac{w^t_{ij}}{\xi^t_{ij}} \right) = \left( \frac{1}{\xi^t_{ij}} \right)^2 \left( \xi^t_{ij}\pi^t_{ab} \right) \left( 1 - \xi^t_{ij}\pi^t_{ab} \right) = \frac{\pi^t_{ab}}{\xi^t_{ij}} - \left( \frac{\pi^t_{ab}}{\xi^t_{ij}} \right)^2.
\]

Thus

\[
\sum_{(i,j) \in B^t_{ab}} \text{Var}_u\left( \frac{w^t_{ij}}{\xi^t_{ij}} \right) = \pi^t_{ab} \sum_{(i,j) \in B^t_{ab}} \frac{1}{\xi^t_{ij}} - n^t_{ab} \left( \pi^t_{ab} \right)^2 = \left( s^t_{ab} \right)^2,
\]

where \( s^t_{ab} \) was defined in (19). In this setting, Lyapunov’s condition specifies that for some \( \delta > 0 \),

\[
\lim_{n^t_{ab} \to \infty} \frac{1}{\left( s^t_{ab} \right)^{2+\delta}} \sum_{(i,j) \in B^t_{ab}} E_u \left[ \left( \frac{w^t_{ij}}{\xi^t_{ij}} - \pi^t_{ab} \right)^{2+\delta} \right] = 0,
\]

where \( E_u[\cdot] \) denotes the conditional expectation \( E[\cdot|w^t_{ij-1} = u] \).

I demonstrate that Lyapunov’s condition is satisfied for \( \delta = 2 \). First note that, although there are an infinite number of terms in the summation (in the limit), there are a finite number of unique terms. Specifically \( w^t_{ij} \in \{0,1\} \), and \( \xi^t_{ij} \) depends only on \( i, j \) through their current and previous class memberships \( a, b, a', \) and \( b' \), which are all in \( \{0,1,\ldots,k\} \). Hence

\[
\frac{1}{\left( s^t_{ab} \right)^4} \sum_{(i,j) \in B^t_{ab}} E_u \left[ \left( \frac{w^t_{ij}}{\xi^t_{ij}} - \pi^t_{ab} \right)^4 \right] \leq \frac{n^t_{ab}}{\left( s^t_{ab} \right)^4} \max_{(i,j) \in B^t_{ab}} E_u \left[ \left( \frac{w^t_{ij}}{\xi^t_{ij}} - \pi^t_{ab} \right)^4 \right] = \frac{1}{O(n^t_{ab})},
\]

where the last equality follows from (19). Thus (A.2) approaches 0 as \( n^t_{ab} \to \infty \), and Lyapunov’s condition is satisfied. The Lyapunov CLT states that

\[
\frac{1}{\left( s^t_{ab} \right)} \sum_{(i,j) \in B^t_{ab}} \left( \frac{w^t_{ij}}{\xi^t_{ij}} - \pi^t_{ab} \right) \xrightarrow{d} \mathcal{N}(0,1)
\]

where \( \xrightarrow{d} \) denotes convergence in distribution. By rearranging terms one obtains the desired result. \( \square \)
Visualizations of Facebook Wall Posts Data

Visualizations of the class structure overlaid onto the adjacency matrices at several time steps constructed from the Facebook wall posts data (Viswanath et al., 2009) are shown in Figure B.1.
References
