

Package ‘noisySBM’

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Type Package

Title Noisy Stochastic Block Mode: Graph Inference by Multiple Testing

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Description Variational Expectation-

Maximization algorithm to fit the noisy stochastic block model to an observed dense graph and to perform a node clustering. Moreover, a graph inference procedure to recover the underlying binary graph. This procedure comes with a control of the false discovery rate. The method is described

in the article ``Powerful graph inference with false discovery rate control" by T. Rebafka, E. Roquain, F. Villers (2020) <[doi:10.48550/arXiv.1907.10176](https://doi.org/10.48550/arXiv.1907.10176)>.

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Contents

addRowToTau	3
ARI	3

classInd	4
convertGroupPair	4
convertGroupPairIdentifier	5
convertNodePair	5
correctTau	6
emv_gamma	6
fitNSBM	7
getBestQ	9
getRho	10
getTauql	10
graphInference	11
ICL_Q	12
initialPoints	13
initialPointsByMerge	14
initialPointsBySplit	15
initialRho	16
initialTau	18
J.gamma	18
JEvalMstep	19
listNodePairs	19
lvaluesNSBM	20
mainVEM_Q	20
mainVEM_Q_par	21
modelDensity	22
Mstep	23
plotGraphs	24
plotICL	24
qvaluesNSBM	25
q_delta_ql	25
res_exp	26
res_gamma	26
res_gauss	27
rnsbm	27
spectralClustering	28
tauDown	28
tauUp	29
tauUpdate	29
update_newton_gamma	30
VEstep	30

addRowToTau	<i>split group q of provided tau randomly into two into</i>
-------------	---

Description

split group q of provided tau randomly into two into

Usage

addRowToTau(tau, q)

Arguments

tau	provided tau
q	indice of group to split

Value

new tau

ARI	<i>Evaluate the adjusted Rand index</i>
-----	---

Description

Compute the adjusted Rand index to compare two partitions

Usage

ARI(x, y)

Arguments

x	vector (of length n) or matrix (with n columns) providing a partition
y	vector or matrix providing a partition

Details

the partitions may be provided as n-vectors containing the cluster memberships of n entities, or by $Q \times n$ - matrices whose entries are all 0 and 1 where 1 indicates the cluster membership

Value

the value of the adjusted Rand index

Examples

```

clust1 <- c(1,2,1,2)
clust2 <- c(2,1,2,1)
ARI(clust1, clust2)

clust3 <- matrix(c(1,1,0,0, 0,0,1,1), nrow=2, byrow=TRUE)
clust4 <- matrix(c(1,0,0,0, 0,1,0,0, 0,0,1,1), nrow=3, byrow=TRUE)
ARI(clust3, clust4)

```

classInd	<i>convert a clustering into a 0-1-matrix</i>
----------	---

Description

convert a clustering into a 0-1-matrix

Usage

```
classInd(cl, nbClusters)
```

Arguments

cl	cluster in vector form
nbClusters	number of clusters

Value

a 0-1-matrix encoding the clustering

convertGroupPair	<i>transform a pair of block identifiers (q,l) into an identifying integer</i>
------------------	--

Description

this is the inverse function of convertGroupPairIdentifier()

Usage

```
convertGroupPair(q, l, Q, directed)
```

Arguments

q	indicator of a latent block
l	indicator of a latent block
Q	number of latent blocks
directed	indicates if the graph is directed

 convertGroupPairIdentifier

takes a scalar indice of a group pair (q,l) and returns the values q and l

Description

this is the inverse function of convertGroupPair()

Usage

```
convertGroupPairIdentifier(ind_ql, Q)
```

Arguments

ind_ql	indicator for a pair of latent blocks
Q	number of latent blocks

 convertNodePair

transform a pair of nodes (i,j) into an identifying integer

Description

Associates an identifying integer with a pair of nodes (i,j)

Usage

```
convertNodePair(i, j, n, directed)
```

Arguments

i	scalar or vector
j	scalar or vector, same length as i
n	number of vertices
directed	boeelan to indicate whether the model is directed or undirected

Details

returns the row number of the matrix build by listNodePairs(n) containing the pair (i,j)

correctTau	<i>corrects values of the variational parameters tau that are too close to the 0 or 1</i>
------------	---

Description

corrects values of the variational parameters tau that are too close to the 0 or 1

Usage

```
correctTau(tau)
```

Arguments

tau	variational parameters
-----	------------------------

emv_gamma	<i>compute the MLE in the Gamma model using the Newton-Raphson method</i>
-----------	---

Description

compute the MLE in the Gamma model using the Newton-Raphson method

Usage

```
emv_gamma(L, M, param.old, epsilon = 0.001, nb.iter.max = 10)
```

Arguments

L	weighted mean of log(data)
M	weighted mean of the data
param.old	parameters of the Gamma distribution
epsilon	threshold for the stopping criterion
nb.iter.max	maximum number of iterations

Value

updated parameters of the Gamma distribution

fitNSBM	<i>VEM algorithm to adjust the noisy stochastic block model to an observed dense adjacency matrix</i>
---------	---

Description

fitNSBM() estimates model parameters of the noisy stochastic block model and provides a clustering of the nodes

Usage

```
fitNSBM(
  dataMatrix,
  model = "Gauss0",
  sbmSize = list(Qmin = 1, Qmax = NULL, explor = 1.5),
  filename = NULL,
  initParam = list(nbOfTau = NULL, nbOfPointsPerTau = NULL, maxNbOfPasses = NULL,
    minNbOfPasses = 1),
  nbCores = parallel::detectCores()
)
```

Arguments

dataMatrix	observed dense adjacency matrix
model	Implemented models: Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters Gauss0 compared to Gauss, the mean of the null distribution is set to 0 Gauss01 compared to Gauss, the null distribution is set to N(0,1) GaussEqVar compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown Gauss0EqVar compared to GaussEqVar, the mean of the null distribution is set to 0 Gauss0Var1 compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to N(0,1) Gauss2distr the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution GaussAffil compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions Exp the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters

	ExpGamma	the null distribution is an unknown exponential, the alternative distributions are Gamma distributions with unknown parameters
sbmSize		list of parameters determining the size of SBM (the number of latent blocks) to be explored
	Qmin	minimum number of latent blocks
	Qmax	maximum number of latent blocks
	explor	if Qmax is not provided, then Qmax is automatically determined as explor times the number of blocks where the ICL is maximal
filename		results are saved in a file with this name (if provided)
initParam		list of parameters that fix the number of initializations
	nbOfTau	number of initial points for the node clustering (i. e. for the variational parameters tau)
	nbOfPointsPerTau	number of initial points of the latent binary graph
	maxNbOfPasses	maximum number of passes through the SBM models, that is, passes from Qmin to Qmax or inversely
	minNbOfPasses	minimum number of passes through the SBM models
nbCores		number of cores used for parallelization

Details

fitNSBM() supports different probability distributions for the edges and can estimate the number of node blocks

Value

Returns a list of estimation results for all numbers of latent blocks considered by the algorithm. Every element is a list composed of:

theta estimated parameters of the noisy stochastic block model; a list with the following elements:

- pi parameter estimate of pi
- w parameter estimate of w
- nu0 parameter estimate of nu0
- nu parameter estimate of nu

clustering node clustering obtained by the noisy stochastic block model, more precisely, a hard clustering given by the maximum a posteriori estimate of the variational parameters sbmParam\$edgeProba

sbmParam further results concerning the latent binary stochastic block model. A list with the following elements:

- Q number of latent blocks in the noisy stochastic block model
- clusterProba soft clustering given by the conditional probabilities of a node to belong to a given latent block. In other words, these are the variational parameters tau; (Q x n)-matrix
- edgeProba conditional probabilities rho of an edges given the node memberships of the interacting nodes; (N_Q x N)-matrix
- ICL value of the ICL criterion at the end of the algorithm

convergence a list of convergence indicators:

J value of the lower bound of the log-likelihood function at the end of the algorithm
 complLogLik value of the complete log-likelihood function at the end of the algorithm
 converged indicates if algorithm has converged
 nbIter number of iterations performed

Examples

```
n <- 10
theta <- list(pi= c(0.5,0.5), nu0=c(0,.1),
             nu=matrix(c(-2,10,-2, 1,1,1),3,2), w=c(.5, .9, .3))
obs <- rnsbm(n, theta, modelFamily='Gauss')
res <- fitNSBM(obs$dataMatrix, sbmSize = list(Qmax=3),
              initParam=list(nbOfTau=1, nbOfPointsPerTau=1), nbCores=1)
```

getBestQ	<i>optimal number of SBM blocks</i>
----------	-------------------------------------

Description

returns the number of SBM blocks that maximizes the ICL

Usage

```
getBestQ(bestSolutionAtQ)
```

Arguments

bestSolutionAtQ
 output of fitNSBM(), i.e. a list of estimation results for varying number of latent blocks

Value

a list the maximal value of the ICL criterion among the provided solutions along with the best number of latent blocks

Examples

```
# res_gauss is the output of a call of fitNSBM()
getBestQ(res_gauss)
```

getRho	<i>compute rho associated with given values of w, nu0 and nu</i>
--------	--

Description

compute rho associated with given values of w, nu0 and nu

Usage

```
getRho(Q, w, nu0, nu, data, modelFamily)
```

Arguments

Q	number of latent blocks in the noisy stochastic block model
w	weight parameter in the noisy stochastic block model
nu0	null parameter in the noisy stochastic block model
nu	alternative parameter in the noisy stochastic block model
data	data vector in the undirected model, data matrix in the directed model
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma

Value

a matrix of conditional probabilities of an edge given the node memberships of the interacting nodes

getTauql	<i>Evaluate tau_q*tau_l in the noisy stochastic block model</i>
----------	---

Description

Evaluate tau_q*tau_l in the noisy stochastic block model

Usage

```
getTauql(q, l, tau, n, directed)
```

Arguments

q	indicator of a latent block
l	indicator of a latent block
tau	variational parameters
n	number of vertices
directed	boeelan to indicate whether the model is directed or undirected

graphInference	<i>new graph inference procedure</i>
----------------	--------------------------------------

Description

new graph inference procedure

Usage

```
graphInference(
  dataMatrix,
  nodeClustering,
  theta,
  alpha = 0.05,
  modelFamily = "Gauss"
)
```

Arguments

dataMatrix	observed adjacency matrix, nxn matrix
nodeClustering	n-vector of hard node Clustering
theta	parameter of the noisy stochastic block model
alpha	confidence level
modelFamily	probability distribution for the edges. Possible values: Gauss and Gamma

Details

graph inference procedure based on conditional q-values in the noisy stochastic block model. It works in the Gaussian model, and also in the Gamma model, but only if the shape parameters of the Gamma distributions under the null and the alternatives are identical (e.g. when all distributions are exponentials).

Value

a list with:

A resulting binary adjacency matrix

qvalues vector with conditional q-values in the noisy stochastic block model

Examples

```
set.seed(1)
theta <- list(pi=c(.5,.5), w=c(.8,.1,.2), nu=c(0,1), nu=matrix(c(-1,5,10, 1,1,1), ncol=2))
obs <- rnsbm(n=30, theta)
# res_gauss <- fitNSBM(obs$dataMatrix, nbCores=1)
resGraph <- graphInference(obs$dataMatrix, res_gauss[[2]]$clustering, theta, alpha=0.05)
sum((resGraph$A))/2 # nb of derived edges
sum(obs$latentAdj)/2 # correct nb of edges
```

 ICL_Q

computation of the Integrated Classification Likelihood criterion

Description

computation of the Integrated Classification Likelihood criterion for a result provided by mainVEM_Q()

Usage

```
ICL_Q(solutionThisRun, model)
```

Arguments

solutionThisRun

result provided by mainVEM_Q()

model

Implemented models:

Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters

Gauss0 compared to Gauss, the mean of the null distribution is set to 0

Gauss01 compared to Gauss, the null distribution is set to N(0,1)

GaussEqVar compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown

Gauss0EqVar compared to GaussEqVar, the mean of the null distribution is set to 0

Gauss0Var1 compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to N(0,1)

Gauss2distr the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution

GaussAffil compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions

Exp the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters

ExpGamma the null distribution is an unknown exponential, the alterantive distribution are Gamma distributions with unknown parameters

Value

value of the ICL criterion

initialPoints	<i>compute a list of initial points for the VEM algorithm</i>
---------------	---

Description

compute a list of initial points of tau and rho for the VEM algorithm for a given number of blocks; returns nbOfTau*nbOfPointsPerTau initial points

Usage

```
initialPoints(
  Q,
  dataMatrix,
  nbOfTau,
  nbOfPointsPerTau,
  modelFamily,
  model,
  directed
)
```

Arguments

Q	number of latent blocks in the noisy stochastic block model
dataMatrix	observed dense adjacency matrix
nbOfTau	number of initializations for the latent block memberships
nbOfPointsPerTau	number of initializations of the latent binary graph associated with each initial latent block memberships
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
model	Implemented models: Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters Gauss0 compared to Gauss, the mean of the null distribution is set to 0 Gauss01 compared to Gauss, the null distribution is set to N(0,1) GaussEqVar compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown Gauss0EqVar compared to GaussEqVar, the mean of the null distribution is set to 0 Gauss0Var1 compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to N(0,1) Gauss2distr the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution

	GaussAffil compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions
	Exp the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters
	ExpGamma the null distribution is an unknown exponential, the alternative distribution are Gamma distributions with unknown parameters
directed	boolean to indicate whether the model is directed or undirected

Value

list of initial points of tau and rho of length nbOfTau*nbOfPointsPerTau

initialPointsByMerge *Construct initial values with Q groups by merging groups of a solution obtained with Q+1 groups*

Description

Construct initial values with Q groups by merging groups of a solution obtained with Q+1 groups

Usage

```
initialPointsByMerge(
  tau_Qp1,
  nbOfTau,
  nbOfPointsPerTau,
  data,
  modelFamily,
  model,
  directed
)
```

Arguments

tau_Qp1	tau for a model with Q+1 latent blocks
nbOfTau	number of initializations for the latent block memberships
nbOfPointsPerTau	number of initializations of the latent binary graph associated with each initial latent block memberships
data	data vector in the undirected model, data matrix in the directed model
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
model	Implemented models: Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters

	Gauss0 compared to Gauss, the mean of the null distribution is set to 0
	Gauss01 compared to Gauss, the null distribution is set to $N(0,1)$
	GaussEqVar compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown
	Gauss0EqVar compared to GaussEqVar, the mean of the null distribution is set to 0
	Gauss0Var1 compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to $N(0,1)$
	Gauss2distr the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution
	GaussAffil compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions
	Exp the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters
	ExpGamma the null distribution is an unknown exponential, the alternative distribution are Gamma distributions with unknown parameters
directed	boolean to indicate whether the model is directed or undirected

Value

list of initial points of tau and rho of length $\text{nbOfTau} * \text{nbOfPointsPerTau}$

`initialPointsBySplit` *Construct initial values with Q groups by splitting groups of a solution obtained with $Q-1$ groups*

Description

Construct initial values with Q groups by splitting groups of a solution obtained with $Q-1$ groups

Usage

```
initialPointsBySplit(
  tau_Qm1,
  nbOfTau,
  nbOfPointsPerTau,
  data,
  modelFamily,
  model,
  directed
)
```

Arguments

tau_Qm1	tau for a model with Q-1 latent blocks
nbOfTau	number of initializations for the latent block memberships
nbOfPointsPerTau	number of initializations of the latent binary graph associated with each initial latent block memberships
data	data vector in the undirected model, data matrix in the directed model
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
model	Implemented models: Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters Gauss0 compared to Gauss, the mean of the null distribution is set to 0 Gauss01 compared to Gauss, the null distribution is set to N(0,1) GaussEqVar compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown Gauss0EqVar compared to GaussEqVar, the mean of the null distribution is set to 0 Gauss0Var1 compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to N(0,1) Gauss2distr the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution GaussAffil compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions Exp the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters ExpGamma the null distribution is an unknown exponential, the alternative distribution are Gamma distributions with unknown parameters
directed	boolean to indicate whether the model is directed or undirected

Value

list of initial points of tau and rho of length nbOfTau*nbOfPointsPerTau

initialRho	<i>compute initial values of rho</i>
------------	--------------------------------------

Description

for every provided initial point of tau nbOfPointsPerTau initial values of rho are computed in the Gamma model also initial values of nu are computed

Usage

```
initialRho(listOfTau, nbOfPointsPerTau, data, modelFamily, model, directed)
```

Arguments

listOfTau	output of initialTau()
nbOfPointsPerTau	number of initializations of the latent binary graph associated with each initial latent block memberships
data	data vector in the undirected model, data matrix in the directed model
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
model	Implemented models: Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters Gauss0 compared to Gauss, the mean of the null distribution is set to 0 Gauss01 compared to Gauss, the null distribution is set to N(0,1) GaussEqVar compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown Gauss0EqVar compared to GaussEqVar, the mean of the null distribution is set to 0 Gauss0Var1 compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to N(0,1) Gauss2distr the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution GaussAffil compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions Exp the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters ExpGamma the null distribution is an unknown exponential, the alterantive distribution are Gamma distributions with unknown parameters
directed	booean to indicate whether the model is directed or undirected

Value

list of inital points of tau and rho

initialTau	<i>compute initial values for tau</i>
------------	---------------------------------------

Description

returns a list of length nbOfTau of initial points for tau using spectral clustering with absolute values, kmeans and random perturbations of these points

Usage

```
initialTau(Q, dataMatrix, nbOfTau, percentageOfPerturbation, directed)
```

Arguments

Q	number of latent blocks in the noisy stochastic block model
dataMatrix	observed dense adjacency matrix
nbOfTau	number of initializations for the latent block memberships
percentageOfPerturbation	percentage of node labels that are perturbed to obtain further initial points
directed	boolean to indicate whether the model is directed or undirected

Value

a list of length nbOfTau of initial points for tau

J.gamma	<i>evaluate the objective in the Gamma model</i>
---------	--

Description

evaluate the objective in the Gamma model

Usage

```
J.gamma(param, L, M)
```

Arguments

param	parameters of the Gamma distribution
L	weighted mean of log(data)
M	weighted mean of the data

Value

value of the lower bound of the log-likelihood function

JEvalMstep	<i>evaluation of the objective in the Gauss model</i>
------------	---

Description

evaluation of the objective in the Gauss model

Usage

JEvalMstep(VE, mstep, data, modelFamily, directed)

Arguments

VE	list with variational parameters tau and rho
mstep	list with current model parameters and additional auxiliary terms
data	data vector in the undirected model, data matrix in the directed model
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
directed	boolean to indicate whether the model is directed or undirected

Value

value of the ELBO and the complete log likelihood function

listNodePairs	<i>returns a list of all possible node pairs (i,j)</i>
---------------	--

Description

returns a list of all possible node pairs (i,j)

Usage

listNodePairs(n, directed = FALSE)

Arguments

n	number of nodes
directed	indicates if the graph is directed

Value

a 2-column matrix with all possible node pairs (i,j)

lvaluesNSBM	<i>compute conditional l-values in the noisy stochastic block model</i>
-------------	---

Description

compute conditional l-values in the noisy stochastic block model

Usage

```
lvaluesNSBM(dataVec, Z, theta, directed = FALSE, modelFamily = "Gauss")
```

Arguments

dataVec	data vector
Z	a node clustering
theta	list of parameters for a noisy stochastic block model
directed	indicates if the graph is directed
modelFamily	probability distribution for the edges. Possible values: Gauss and Gamma

Value

conditional l-values in the noisy stochastic block model

mainVEM_Q	<i>main function of VEM algorithm with fixed number of SBM blocks</i>
-----------	---

Description

main function of VEM algorithm with fixed number of SBM blocks

Usage

```
mainVEM_Q(init, modelFamily, model, data, directed)
```

Arguments

init	list of initial points for the algorithm
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
model	Implemented models: Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters Gauss0 compared to Gauss, the mean of the null distribution is set to 0

	Gauss01 compared to Gauss, the null distribution is set to $N(0,1)$
	GaussEqVar compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown
	Gauss0EqVar compared to GaussEqVar, the mean of the null distribution is set to 0
	Gauss0Var1 compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to $N(0,1)$
	Gauss2distr the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution
	GaussAffil compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions
	Exp the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters
	ExpGamma the null distribution is an unknown exponential, the alternative distribution are Gamma distributions with unknown parameters
data	data vector in the undirected model, data matrix in the directed model
directed	boolean to indicate whether the model is directed or undirected

Value

list of estimated model parameters and a node clustering; like the output of fitNSBM()

mainVEM_Q_par	<i>main function of VEM algorithm for fixed number of latent blocks in parallel computing</i>
---------------	---

Description

runs the VEM algorithm the provided initial point

Usage

```
mainVEM_Q_par(s, ListOfTauRho, modelFamily, model, data, directed)
```

Arguments

s	indice of initial point in ListOfTauRho to be used for this run
ListOfTauRho	a list of initial points
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
model	Implemented models: Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters

	Gauss0	compared to Gauss, the mean of the null distribution is set to 0
	Gauss01	compared to Gauss, the null distribution is set to $N(0,1)$
	GaussEqVar	compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown
	Gauss0EqVar	compared to GaussEqVar, the mean of the null distribution is set to 0
	Gauss0Var1	compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to $N(0,1)$
	Gauss2distr	the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution
	GaussAffil	compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions
	Exp	the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters
	ExpGamma	the null distribution is an unknown exponential, the alternative distribution are Gamma distributions with unknown parameters
data		data vector in the undirected model, data matrix in the directed model
directed		boolean to indicate whether the model is directed or undirected

Value

list of estimated model parameters and a node clustering; like the output of `fitNSBM()`

modelDensity	<i>evaluate the density in the current model</i>
--------------	--

Description

evaluate the density in the current model

Usage

```
modelDensity(x, nu, modelFamily = "Gauss")
```

Arguments

x	vector with points where to evaluate the density
nu	distribution parameter
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma, Poisson

Mstep	<i>M-step</i>
-------	---------------

Description

performs one M-step, that is, update of pi, w, nu, nu0

Usage

Mstep(VE, mstep, model, data, modelFamily, directed)

Arguments

VE	list with variational parameters tau and rho
mstep	list with current model parameters and additional auxiliary terms
model	Implemented models: Gauss all Gaussian parameters of the null and the alternative distributions are unknown ; this is the Gaussian model with maximum number of unknown parameters Gauss0 compared to Gauss, the mean of the null distribution is set to 0 Gauss01 compared to Gauss, the null distribution is set to N(0,1) GaussEqVar compared to Gauss, all Gaussian variances (of both the null and the alternative) are supposed to be equal, but unknown Gauss0EqVar compared to GaussEqVar, the mean of the null distribution is set to 0 Gauss0Var1 compared to Gauss, all Gaussian variances are set to 1 and the null distribution is set to N(0,1) Gauss2distr the alternative distribution is a single Gaussian distribution, i.e. the block memberships of the nodes do not influence on the alternative distribution GaussAffil compared to Gauss, for the alternative distribution, there's a distribution for inter-group and another for intra-group interactions Exp the null and the alternatives are all exponential distributions (i.e. Gamma distributions with shape parameter equal to one) with unknown scale parameters ExpGamma the null distribution is an unknown exponential, the alternative distribution are Gamma distributions with unknown parameters
data	data vector in the undirected model, data matrix in the directed model
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
directed	boolean to indicate whether the model is directed or undirected

Value

updated list mstep with current model parameters and additional auxiliary terms

plotGraphs *plot the data matrix, the inferred graph and/or the true binary graph*

Description

plot the data matrix, the inferred graph and/or the true binary graph

Usage

```
plotGraphs(dataMatrix = NULL, inferredGraph = NULL, binaryTruth = NULL)
```

Arguments

dataMatrix observed data matrix
inferredGraph graph inferred by the multiple testing procedure via graphInference()
binaryTruth true binary graph

Value

a list of FDR and TDR values, if possible

plotICL *plot ICL curve*

Description

plot ICL curve

Usage

```
plotICL(res)
```

Arguments

res output of fitNSBM()

Value

figure of ICL curve

Examples

```
# res_gauss is the output of a call of fitNSBM()
plotICL(res_gauss)
```

qvaluesNSBM	<i>compute q-values in the noisy stochastic block model</i>
-------------	---

Description

compute q-values in the noisy stochastic block model

Usage

```
qvaluesNSBM(
  dataVec,
  Z,
  theta,
  lvalues,
  modelFamily = "Gauss",
  directed = FALSE
)
```

Arguments

dataVec	data vector
Z	a node clustering
theta	list of parameters for a noisy stochastic block model
lvalues	conditional l-values in the noisy stochastic block model
modelFamily	probability distribution for the edges. Possible values: Gauss and Gamma
directed	indicates if the graph is directed

Value

q-values in the noisy stochastic block model

q_delta_ql	<i>auxiliary function for the computation of q-values</i>
------------	---

Description

auxiliary function for the computation of q-values

Usage

```
q_delta_ql(theta, ind, t, modelFamily = "Gauss")
```

Arguments

theta	list of parameters for a noisy stochastic block model
ind	indicator for a pair of latent blocks
t	l-values
modelFamily	probability distribution for the edges. Possible values: Gauss and Gamma

res_exp	<i>Output of fitNSBM() on a dataset applied in the exponential NSBM</i>
---------	---

Description

Parameter estimates fitted on a dataset given in the vignette

Usage

```
res_exp
```

Format

List with estimation results for different number of SBM blocks. Output of fitNSBM()

res_gamma	<i>Output of fitNSBM() on a dataset applied in the Gamma NSBM</i>
-----------	---

Description

Parameter estimates fitted on a dataset given in the vignette

Usage

```
res_gamma
```

Format

List with estimation results for different number of SBM blocks. Output of fitNSBM()

res_gauss	<i>Output of fitNSBM() on a dataset applied in the Gaussian NSBM</i>
-----------	--

Description

Parameter estimates fitted on a dataset given in the vignette

Usage

```
res_gauss
```

Format

List with estimation results for different number of SBM blocks. Output of fitNSBM()

rnsbm	<i>simulation of a graph according the noisy stochastic block model</i>
-------	---

Description

simulation of a graph according the noisy stochastic block model

Usage

```
rnsbm(n, theta, modelFamily = "Gauss", directed = FALSE)
```

Arguments

n	number of nodes
theta	model parameters of the noisy stochastic block model pi latent block proportions, Q-vector w connectivity parameters, N_Q-vector nu0 parameters of the null distribution nu parameters of the alternative distribution
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma, Poisson
directed	indicates if the graph is directed (boolean)

Value

a list with:

dataMatrix simulated matrix from the noisy stochastic block model

theta model parameters of the noisy stochastic block model

latentZ underlying latent node memberships

latentAdj underlying latent binary graph

Examples

```
n <- 10
Q <- 2
theta <- list(pi= rep(1/Q,Q), nu0=c(0,1))
theta$nu <- matrix(c(-2,10,-2, 1,1,1),nrow=Q*(Q+1)/2,ncol=2)
theta$w <- c(.5, .9, .3)
obs <- rnsbm(n, theta, modelFamily='Gauss')
obs
```

spectralClustering *spectral clustering with absolute values*

Description

performs absolute spectral clustering of an adjacency matrix

Usage

```
spectralClustering(A, K)
```

Arguments

A	adjacency matrix
K	number of desired clusters

Value

a vector containing a node clustering into K groups

tauDown *Create new initial values by merging pairs of groups of provided tau*

Description

Create nbOfMerges new initial values by merging nbOfMerges (or all possible) pairs of groups of provided tau

Usage

```
tauDown(tau, nbOfMerges)
```

Arguments

tau	soft node clustering
nbOfMerges	number of required merges of blocks

Value

a list of length nbOfMerges (at most) of initial points for tau

tauUp	<i>Create new values of tau by splitting groups of provided tau</i>
-------	---

Description

Create nbOfSplits (or all) new values of tau by splitting nbOfSplits (or all) groups of provided tau

Usage

```
tauUp(tau, nbOfSplits = 1)
```

Arguments

tau	soft node clustering
nbOfSplits	number of required splits of blocks

Value

a list of length nbOfSplits (at most) of initial points for tau

tauUpdate	<i>Compute one iteration to solve the fixed point equation in the VE-step</i>
-----------	---

Description

Compute one iteration to solve the fixed point equation in the VE-step

Usage

```
tauUpdate(tau, log.w, log.1mw, data, VE, mstep, modelFamily, directed)
```

Arguments

tau	current value of tau
log.w	value of log(w)
log.1mw	value of log(1-w)
data	data vector in the undirected model, data matrix in the directed model
VE	list with variational parameters tau and rho
mstep	list with current model parameters and additional auxiliary terms
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
directed	booean to indicate whether the model is directed or undirected

Value

updated value of tau

update_newton_gamma	<i>Perform one iteration of the Newton-Raphson to compute the MLE of the parameters of the Gamma distribution</i>
---------------------	---

Description

Perform one iteration of the Newton-Raphson to compute the MLE of the parameters of the Gamma distribution

Usage

```
update_newton_gamma(param, L, M)
```

Arguments

param	current parameters of the Gamma distribution
L	weighted mean of log(data)
M	weighted mean of the data

Value

updated parameters of the Gamma distribution

VEstep	<i>VE-step</i>
--------	----------------

Description

performs one VE-step, that is, update of tau and rho

Usage

```
VEstep(VE, mstep, data, modelFamily, directed, fix.iter = 5)
```

Arguments

VE	list with variational parameters tau and rho
mstep	list with current model parameters and additional auxiliary terms
data	data vector in the undirected model, data matrix in the directed model
modelFamily	probability distribution for the edges. Possible values: Gauss, Gamma
directed	boeelan to indicate whether the model is directed or undirected
fix.iter	maximal number of iterations for fixed point equation

VEstep

31

Value

updated list VE with variational parameters tau and rho

Index

* datasets

res_exp, 26
res_gamma, 26
res_gauss, 27

addRowToTau, 3

ARI, 3

classInd, 4

convertGroupPair, 4

convertGroupPairIdentifier, 5

convertNodePair, 5

correctTau, 6

emv_gamma, 6

fitNSBM, 7

getBestQ, 9

getRho, 10

getTauql, 10

graphInference, 11

ICL_Q, 12

initialPoints, 13

initialPointsByMerge, 14

initialPointsBySplit, 15

initialRho, 16

initialTau, 18

J.gamma, 18

JEvalMstep, 19

listNodePairs, 19

lvaluesNSBM, 20

mainVEM_Q, 20

mainVEM_Q_par, 21

modelDensity, 22

Mstep, 23

plotGraphs, 24

plotICL, 24

q_delta_ql, 25

qvaluesNSBM, 25

res_exp, 26

res_gamma, 26

res_gauss, 27

rnsbm, 27

spectralClustering, 28

tauDown, 28

tauUp, 29

tauUpdate, 29

update_newton_gamma, 30

VEstep, 30