# Bayesian Estimation of Blockstructures from Snowball Samples 

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#### Abstract

The snowball sampling procedure is considered to estimate the size of small hidden populations. Previous work in this area have been based on models where the probability of relations is the same across all pairs of members in the network. Here, we use a more general blockmodel which allows a richer probabilistic structure. Bayesian methods are employed and the posterior distribution of the size of the population is easily computed analytically if the block labels are known. If the block labels are unknown or latent, the posterior distribution is computed by the Gibbs sampler algorithm. The Gibbs sampler also provides us with the posterior distributions of other model parameters without any additional difficulty.


Keywords: Bayesian analysis; Hidden population; Network sampling; Random graphs; Stochastic blockmodels.

## 1 Introduction

In studies where the purpose is to estimate features in so called hidden human populations, standard probability sampling designs will lead to inefficient estimates if the samples are of moderate size. Often however, contact patterns between members of the population exists, which facilitates for more effective procedures to collect data. Such procedures are link-tracing sampling designs, which means that social links are followed from one respondent to another to obtain a sample.

We shall consider a link-tracing procedure in which individuals in an initial sample are asked to identify acquaintances, who in turn were asked to identify acquaintances, and so on for a fixed number of stages or waves.

The procedure was termed snowball sampling by Goodman (1961). Various statistical methods for snowball samples are investigated by Frank (1979), Snijders (1992), Frank and Snijders (1994), Thompson and Frank (2000) and Spreen and Coumans (2001). Two papers addressing snowball sampling from a Bayesian viewpoint are given by Chow and Thompson (1999) and Tallberg (2003). An overview of link-tracing designs and further references to the literature on the subject is provided in Spreen (1992).

The motivation for this paper is that the models proposed in those articles fail to yield accurate inferences if members of the population have markedly different contact patterns. For example, a non-representative large proportion of members with particularly rich contact structure in the sample can lead to serious overestimation of the population size. The goal of this paper is to propose inference methods that consider different contact patterns among the members, which should yield more effective estimators.

The concept, where members with similar contact patterns and relational features in a population are partitioned into the same groups or blocks, is in the social network literature described as blockmodels. The members and their relational structure can be represented by graphs, where the members are referred to as vertices or actors and the relations are referred to as arcs. By assuming a random graph, we shall consider stochastic blockmodels which implies that members with the same probabilistic relational structures to the other actors in the graph, are partitioned into the same blocks. Papers describing various aspects of blockmodels include White, Boorman and Breiger (1976), Fienberg and Wasserman (1981), Holland, Laskey and Leinhardt (1983) and Wasserman and Anderson (1987) to mention a few. Blockmodels may also be used to model the important concept of centrality by defining the block consisting of members with the largest probability to generate relations as central. Contributions to the centrality concept, are works given by Beauchamp (1965), Höivik and Gleditsch (1975), Freeman (1977, 1979), Nieminen (1974), Snijders (1981) and Frank (2002) among others. For a more basic clarification on blockmodels, centrality and other social network concepts, the reader is referred to Wasserman and Faust (1994).

The Bayesian approach to analyze data has seen an upsurge in popularity in recent years, including the field of social networks. Snijders and Nowicki (1997) and Nowicki and Snijders (2001) use a Bayesian approach to blockmodels, where the probability of a relation between two actors depends only on the blocks to which the actors belong but is independent of the actors. In their setting the population size is known and the aim is to predict block
affiliation, whereas here the size is unknown and the focus of attention.

## 2 Blockmodels and concepts of snowball sampling

We shall follow the notation outlined in Frank and Snijders (1994). Consider a directed graph on the vertex set $V=\{1,2, \ldots, v\}$, and let $V^{2}$ denote the set of all ordered pairs $(u, w)$ from $V$. By denoting the adjacency matrix $y$, each entry $y_{u w},(u, w) \in V^{2}$ takes the value 1 if an arc is present from $u$ to $w$ and 0 otherwise. The diagonal entries of $y$ are equal to 1 . We assume that $V$ is partitioned into $c$ mutually exclusive non-empty vertex subsets $V_{1}, V_{2}, \ldots, V_{c}$ called blocks, where $\left|V_{j}\right|=v_{j}, j=1, \ldots, c$ and $v=v_{1}+\ldots+v_{c}$. Let $z_{u}$ be the block label of actor $u$. Conditional on all $z_{1}, \ldots, z_{v}$, the elements $y_{u w}$ for $u \neq w$ are independent random variables with probability

$$
\operatorname{Pr}\left(y_{u w}=1 \mid z_{1}, \ldots, z_{v}\right)=\operatorname{Pr}\left(y_{u w}=1 \mid z_{u}, z_{w}\right)=\beta_{z_{u}, z_{w}} .
$$

Thus, by conditioning on block affiliations, the arcs occur independently, and the probability of an arc from vertex $u$ to vertex $w$ depends on the block labels $z_{u}$ and $z_{w}$ only.

The snowball sample $S \subseteq V$ consists of an initial sample $S_{0} \subseteq V$ selected by some adequate design and $q$ waves $S_{1}, \ldots, S_{q} \subseteq V$ following the initial sample. Here, we restrict ourselves to only one wave after the initial sample. Since we assume a blockmodel, the initial sample is partitioned into $c$ blocks denoted by $S_{01}=S_{0} \cap V_{1}, S_{02}=S_{0} \cap V_{2}, \ldots, S_{0 c}=S_{0} \cap V_{c}$, where $\left|S_{0 j}\right|=n_{j}$ and $n=\left|S_{0}\right|=n_{1}+n_{2}+\ldots+n_{c}$ is the total size of the initial sample. Further, the first wave $S_{1}$ is analogously partitioned into $c$ blocks denoted by $S_{11}=S_{1} \cap V_{1}, S_{12}=S_{1} \cap V_{2}, \ldots, S_{1 c}=S_{1} \cap V_{c}$, where $\left|S_{1 j}\right|=m_{j}$ and $m=\left|S_{1}\right|=m_{1}+m_{2}+\ldots+m_{c}$ is the total size of the first wave.

The subset of vertices that are adjacent from vertex $w$ is denoted by $A_{w}=\left\{u \in V: y_{w u}=1\right\}$, and given by row $w$ of $y$. The size of $A_{w},\left|A_{w}\right|$, is called the out-degree and is denoted by $a_{w}$. If we by

$$
A(S)=\bigcup_{w \in S} A_{w}
$$

denote the subset of vertices adjacent from vertices in $S$, the first wave of the snowball sample is given by $S_{1}=A\left(S_{0}\right) \cap \bar{S}_{0}$. The one-wave snowball initiated by $S_{0}$ is then given by $S_{0} \cup S_{1}$.

## 3 A Bernoulli snowball sampling design

Let $V_{0}$ be a vertex subset constituting vertices known through some register governed by some action of $V_{0}$. In the context of estimating the number of drug users in a city, the register is self-generated by members that are clients at aid agencies.

The unknown process, not controlled by the investigator, performing the selection of the registered clients is modeled by Bernoulli sampling, which means that each client is drawn independently from the population with equal but unknown probability $\pi$. Thus, the size of the registered part of the population $v_{0} \mid v, \pi \sim \operatorname{bin}(v, \pi)$. Since a frame of $V_{0}$ exists, random sampling procedures can be designed exclusively on this set at the initial sampling stage. Like in Tallberg (2003), we let the initial sample $S_{0}$ be a simple random sample of size $n=\left|S_{0}\right|$ drawn without replacement from $V_{0}$. In the sequel we shall for notational simplicity restrict ourselves to a model with only two blocks.

We shall consider the population $V$ as a realization of some super population, and therefore incorporate a probability denoted by $\theta$, where $z_{1}, \ldots, z_{v} \stackrel{i i d}{\sim}$ $\operatorname{Bernoulli}(\theta)$ and hence, $v_{1} \mid v, \theta \sim \operatorname{bin}(v, \theta)$.

We will assume that the arcs are independent identically distributed Bernoulli variables with probability 1 on the diagonal ( $y_{u u}$ ) and with probability $\beta_{z_{u}, z_{w}}$ elsewhere, for $z_{u}, z_{w} \in\{1,2\}$. The blocks are labeled so that $\beta_{11} \geqslant \beta_{22}$. Usually we assume $\beta_{11}>\beta_{22}$. If $\beta_{11}=\beta_{22}$, then we label the blocks so that $\beta_{12}>\beta_{21}$. Let $y\left(S_{0 i}, S_{0 j}\right)=r_{i j}$ be the number of nonloop arcs from block $i$ to block $j$ in the initial sample and $y\left(S_{0 i}, S_{1 j}\right)=s_{i j}$ the number of arcs from block $i$ in the initial sample to block $j$ in the first wave of the snowball, where the total number of arcs in $S_{0}$, and from $S_{0}$ to $S_{1}$ are given by $y\left(S_{0}, S_{0}\right)=r$ and $y\left(S_{0}, S_{1}\right)=s$, respectively. Hence, conditionally on $S_{0}$, each $r_{i j} \sim \operatorname{bin}\left(n_{i j}, \beta_{i j}\right)$ and each $s_{i j} \sim \operatorname{bin}\left\{n_{i}\left(v_{j}-n_{j}\right), \beta_{i j}\right\}$, where

$$
n_{i j}=\left\{\begin{array}{c}
n_{i}\left(n_{i}-1\right) \text { for } i=j \\
n_{i} n_{j} \text { for } i \neq j
\end{array} .\right.
$$

For $j=1,2, k=0, \ldots, n_{1}$ and $l=0, \ldots, n_{2}$, define $m_{j k l}$ to be the number of individuals in $\bar{S}_{0} \cap V_{j}$ that are mentioned by exactly $k$ members of $S_{0} \cap V_{1}$ and $l$ members in $S_{0} \cap V_{2}$. Then

$$
\sum_{k=0}^{n_{1}} \sum_{l=0}^{n_{2}} m_{j k l}=m_{j 00}+m_{j}
$$

where $m_{j}=\left|S_{1 j}\right|$ and $m_{j 00}=\left|\bar{S}_{0} \cap \bar{S}_{1} \cap V_{j}\right|=v_{j}-n_{j}-m_{j}$. Define further the $\left(n_{1}+1\right)\left(n_{2}+1\right)-1$ vectors

$$
\mathbf{m}_{j}=\left(m_{j 01}, \ldots, m_{j 0 n_{2}}, m_{j 10}, \ldots, m_{j 1 n_{2}}, \ldots, m_{j n_{1} 0}, \ldots, m_{j n_{1} n_{2}}\right), \quad \text { for } j=1,2
$$

It is easy to see that $\mathbf{m}_{1}$ and $\mathbf{m}_{2}$ are independent and that

$$
\mathbf{m}_{j} \sim \operatorname{multinomial}\left(v_{j}-n_{j}, \mathbf{p}_{j}\right),
$$

where $\mathbf{p}_{j}$ is a $\left\{\left(n_{1}+1\right)\left(n_{2}+1\right)-1\right\}$-dimensional vector with elements

$$
p_{j k l}=\binom{n_{1}}{k} \beta_{1 j}^{k}\left(1-\beta_{1 j}\right)^{n_{1}-k}\binom{n_{2}}{l} \beta_{2 j}^{l}\left(1-\beta_{2 j}\right)^{n_{2}-l} .
$$

Let $\mathbf{r}=\left(r_{11}, r_{12}, r_{21}, r_{22}\right)$ be a vector of arc frequencies, $\boldsymbol{\beta}=\left(\beta_{11}, \beta_{12}, \beta_{21}, \beta_{22}\right)$ a vector of arc probabilities and $\mathbf{m}=\left(\mathbf{m}_{1}, \mathbf{m}_{2}\right)$.

As $\mathbf{r}$ and $\mathbf{m}$ are independent conditional on $\pi, \theta, \boldsymbol{\beta}, v_{1}$ and $v$ the likelihood function for the case of known blocks can be written

$$
\begin{aligned}
p\left(\mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z} \mid \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right)= & p\left(\mathbf{r} \mid \mathbf{m}, v_{0}, \mathbf{z}, \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right) p\left(\mathbf{m} \mid v_{0}, \mathbf{z}, \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right) \\
& \times p\left(v_{0} \mid \mathbf{z}, \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right) p\left(\mathbf{z} \mid \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right) \\
= & p\left(\mathbf{r} \mid v_{0}, \boldsymbol{\beta}, v_{1}, v\right) p\left(\mathbf{m} \mid v_{0}, \boldsymbol{\beta}, v_{1}, v\right) p\left(v_{0} \mid \pi, v\right) p\left(\mathbf{z} \mid v_{1}, v\right),
\end{aligned}
$$

where $\mathbf{z}$ is a $n+m$ vector of known block labels for the vertices in $S_{0} \cup S_{1}$, and we have used that $\pi$ and $\theta$ provides no additional information about $\mathbf{r}$, $\mathbf{m}$ and $\mathbf{z}$ conditional on $v_{0}, v_{1}$ and $v$. The distribution of $\mathbf{z}$ is computed with the hypergeometric formula as

$$
p\left(\mathbf{z} \mid v_{1}, v\right)=\frac{\binom{v_{1}}{n_{1}+m_{1}}\binom{v_{2}}{n_{2}+m_{2}}}{\binom{v}{n+m}\binom{n+m}{n_{1}+m_{1}}}=\frac{\binom{v-n-m}{v_{1}-n_{1}-m_{1}}}{\binom{v}{v_{1}}} .
$$

By inserting the proper conditional distributions given above, the likelihood
is computed as

$$
\begin{aligned}
& p\left(\mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z} \mid \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right) \\
= & \prod_{i=1}^{2} \prod_{j=1}^{2}\binom{n_{i j}}{r_{i j}} \beta_{i j}^{r_{i j}}\left(1-\beta_{i j}\right)^{n_{i j}-r_{i j}} \prod_{j=1}^{2}\left[\left(v_{j}-n_{j}\right)!\prod_{k=0}^{n_{1}} \prod_{l=0}^{n_{2}} \frac{p_{j k l}^{m_{j k l}}}{m_{j k l}!}\right] \\
& \times\binom{ v}{v_{0}} \pi^{v_{0}}(1-\pi)^{v-v_{0}} \frac{\binom{v-n-m}{v_{1}-n_{1}-m_{1}}}{\binom{v}{v_{1}}} \\
= & {\left[\prod_{i=1}^{2} \prod_{j=1}^{2}\binom{n_{i j}}{r_{i j}} \beta_{i j}^{r_{i j}}\left(1-\beta_{i j}\right)^{n_{i j}-r_{i j}}\right]\binom{v}{v_{0}} \pi^{v_{0}}(1-\pi)^{v-v_{0}} \frac{\binom{v-n-m}{v_{1}-n_{1}-m_{1}}}{\binom{v}{v_{1}}} } \\
& \times \prod_{j=1}^{2}\left[\frac{\left(v_{j}-n_{j}\right)!}{\left(v_{j}-n_{j}-m_{j}\right)!}\left[\prod_{k=1}^{n_{1}} \prod_{l=1}^{n_{2}} \frac{\binom{n_{1}}{k}^{m_{j k l}}}{m_{j k l}!} \frac{\binom{n_{2}}{l}^{m_{j k l}}}{m_{j k l}!}\right] \prod_{i=1}^{2} \beta_{i j}^{s_{i j}}\left(1-\beta_{i j}\right)^{n_{i}\left(v_{j}-n_{j}\right)-s_{i j}}\right] \\
= & \binom{v}{v_{0}} \pi^{v_{0}}(1-\pi)^{v-v_{0}} \frac{\binom{v-n-m}{v_{1}-n_{1}-m_{1}}}{\binom{v}{v_{1}}} \\
& \times \prod_{j=1}^{2}\left[\frac{\left(v_{j}-n_{j}\right)!}{\left(v_{j}-n_{j}-m_{j}\right)!}\left[\prod_{k=1}^{n_{1}} \prod_{l=1}^{n_{2}} \frac{\binom{n_{1}}{k}^{m_{j k l}}}{m_{j k l}!} \frac{\binom{n_{2}}{l}^{m_{j k l}}}{m_{j k l}!}\right] \prod_{i=1}^{2}\binom{n_{i j}}{r_{i j}} \beta_{i j}^{t_{i j}}\left(1-\beta_{i j}\right)^{n_{i}\left(v_{j}-\delta_{i j}\right)-t_{i j}}\right]
\end{aligned}
$$

where $s_{1 j}=\sum_{k=0}^{n_{1}} \sum_{l=0}^{n_{2}} k m_{j k l}, s_{2 j}=\sum_{k=0}^{n_{1}} \sum_{l=0}^{n_{2}} l m_{j k l}, t_{i j}=r_{i j}+s_{i j}$ and

$$
\delta_{i j}=\left\{\begin{array}{l}
1 \text { for } i=j \\
0 \text { for } i \neq j
\end{array} .\right.
$$

By discarding a multiplicative constant which does not depend on model parameters, the essential part of the likelihood is given by

$$
\begin{aligned}
& f\left(\mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z} \mid \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right)=\frac{\left(v-v_{1}\right) v_{1}!}{\left(v-v_{0}\right)!} \pi^{v_{0}}(1-\pi)^{v-v_{0}}\binom{v-n-m}{v_{1}-n_{1}-m_{1}} \\
& \times \prod_{j=1}^{2}\left[\frac{\left(v_{j}-n_{j}\right)!}{\left(v_{j}-n_{j}-m_{j}\right)!} \prod_{i=1}^{2} \beta_{i j}^{t_{i j}}\left(1-\beta_{i j}\right)^{n_{i}\left(v_{j}-\delta_{i j}\right)-t_{i j}}\right] .
\end{aligned}
$$

A more elaborate and perhaps more interesting case is when only the edge structure $y$ can be observed, i.e. the block labels are unobserved (latent). The probability of observing edge pattern $y$ after discarding a multiplicative
constant which does not depend on model parameters, is then given by

$$
\begin{aligned}
& g\left(\mathbf{r}, \mathbf{m}, v_{0} \mid \pi, \theta, \boldsymbol{\beta}, v_{1}, v, \mathbf{z}\right)=\frac{v!}{\left(v-v_{0}\right)!} \pi^{v_{0}}(1-\pi)^{v-v_{0}} \\
& \times \prod_{j=1}^{2}\left[\frac{\left(v_{j}-n_{j}\right)!}{\left(v_{j}-n_{j}-m_{j}\right)!} \prod_{i=1}^{2} \beta_{i j}^{t_{i j}}\left(1-\beta_{i j}\right)^{n_{i}\left(v_{j}-\delta_{i j}\right)-t_{i j}}\right]
\end{aligned}
$$

## 4 Prior and posterior distributions

A Bayesian analysis requires the specification of a prior of the parameters $\pi, \theta, \boldsymbol{\beta}, v_{1}$ and $v$, when the blocks are known, and the computation of the posterior distribution given by

$$
p\left(\pi, \theta, \boldsymbol{\beta}, v_{1}, v \mid \mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z}\right) \propto p\left(\mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z} \mid \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right) p\left(\pi, \theta, \boldsymbol{\beta}, v_{1}, v\right)
$$

according to Bayes theorem. The prior distribution can be written as

$$
p\left(\pi, \theta, \boldsymbol{\beta}, v_{1}, v\right)=p\left(v_{1} \mid v, \theta\right) p(v) p(\theta) p(\boldsymbol{\beta}) p(\pi)
$$

if mutual independence is assumed between $\pi, \boldsymbol{\beta}$ and $\left(v_{1}, v, \theta\right)$ and between $v$ and $\theta$. The posterior distribution is then given by

$$
\begin{aligned}
& p\left(\pi, \theta, \boldsymbol{\beta}, v_{1}, v \mid \mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z}\right) \\
\propto & p\left(\mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z} \mid \pi, \theta, \boldsymbol{\beta}, v_{1}, v\right) p\left(v_{1} \mid v, \theta\right) p(v) p(\theta) p(\boldsymbol{\beta}) p(\pi)
\end{aligned}
$$

In the case with unknown blocks, we will arrive at the same posterior distribution although $\mathbf{z}$ is now considered as an unknown parameter instead of observed data.

We assume a priori that $\beta_{i j} \sim \operatorname{beta}\left(a_{i j}, b_{i j}\right), \pi \sim \operatorname{beta}\left(a_{\pi}, b_{\pi}\right)$ and $\theta \sim \operatorname{beta}\left(a_{\theta}, b_{\theta}\right)$. Further, as a discrete informative prior for $v$ which only takes positive values, we choose the zero truncated "discretized" gamma distribution considered in Tallberg (2003). The "discretized" gamma distribution implies that we assign a proportional functional value in a gamma distribution as a probability to the associated discrete outcome; see Bernardo and Smith (1994). As a non-informative alternative prior we consider Jeffreys' (1961) prior given by $p(v)=1 / v, v=1,2, \ldots$, which is also the leading term of Rissanen's (1983) prior based on information theory argument.

### 4.1 With known blocks

In this paper $v$ is the focus of attention, whereas $\pi, \theta, \boldsymbol{\beta}$ and $v_{1}$ are regarded as nuisance parameters, or at least parameters of lesser interest. It is therefore our desire to eliminate them from the analysis in order to concentrate on $v$. In the simpler case with known blocks, this is achieved by computing the marginal posterior distribution of $v$ in the following way

$$
\begin{aligned}
& p\left(v \mid \mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z}\right) \propto p\left(\mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z} \mid v\right) p(v) \\
= & \sum_{v_{1} \in V_{1}} \int_{0}^{1} \int_{0}^{1} \int_{0}^{1} p\left(\mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z} \mid \pi, \boldsymbol{\beta}, \boldsymbol{\theta}, v_{1}, v\right) p(\pi) p(\boldsymbol{\beta}) p(\theta) \\
& \times p\left(v_{1} \mid v, \theta\right) p(v) d \pi d \boldsymbol{\beta} d \theta
\end{aligned}
$$

By inserting the priors given above, the marginal posterior is computed as

$$
\begin{aligned}
& p\left(v \mid \mathbf{r}, \mathbf{m}, v_{0}, \mathbf{z}\right) \propto \sum_{v_{1} \in V_{1}} \frac{\left(v_{1}-n_{1}\right)!}{\left(v_{1}-n_{1}-m_{1}\right)!} \frac{\Gamma\left(n_{1}\left(v_{1}-1\right)+b_{11}-t_{11}\right)}{\Gamma\left(a_{11}+b_{11}+n_{1}\left(v_{1}-1\right)\right)} \\
& \times \frac{\Gamma\left(n_{2} v_{1}+b_{21}-t_{21}\right)}{\Gamma\left(a_{21}+b_{21}+n_{2} v_{1}\right)} \frac{\left(v-v_{1}-n_{2}\right)!}{\left(v-v_{1}-n_{2}-m_{2}\right)!} \frac{\Gamma\left(n_{1}\left(v-v_{1}\right)+b_{12}-t_{12}\right)}{\Gamma\left(a_{12}+b_{12}+n_{1}\left(v-v_{1}\right)\right)} \\
& \times \frac{\Gamma\left(n_{2}\left(v-v_{1}-1\right)+b_{22}-t_{22}\right)}{\Gamma\left(a_{22}+b_{22}+n_{2}\left(v-v_{1}-1\right)\right)} \frac{v!}{\left(v-v_{0}\right)!} \frac{\Gamma\left(v-v_{0}+b_{\pi}\right)}{\Gamma\left(v+a_{\pi}+b_{\pi}\right)} \\
& \times \frac{\Gamma\left(v_{1}+a_{\theta}\right) \Gamma\left(v-v_{1}+b_{\theta}\right)}{\Gamma\left(v+a_{\theta}+b_{\theta}\right)}\binom{v-n-m}{v_{1}-n_{1}-m_{1}} p(v) .
\end{aligned}
$$

### 4.2 With unknown blocks

Obviously, when the block structure is unknown an extra component of uncertainty is added to the estimation procedure. With unknown blocks it is difficult to derive an explicit analytical expression for the posterior of $v$. Since the full conditional posterior distribution of each involved parameter is easy to compute, a feasible approach is to implement the Gibbs sampler algorithm. It is a computer-intensive statistical method which allows us to simulate from the exact posterior distributions. The Gibbs sampler works by iteratively drawing values from each of the full conditional distributions, each conditionally on the last updated values of all the other unknown parameters. As the number of draws approaches infinity, the Gibbs sampler generates accurate samples from the joint posterior distributions. For a more extensive review of the Gibbs sampler algorithm; see Gelman et al (1995) and Gilks,

Richardson and Spiegelhalter (1996). Note that by using Gibbs sampling, we obtain the posterior distributions not only of $v$ but also of the nuisance parameters $\pi, \boldsymbol{\beta}, v_{1}, \mathbf{z}$ and $\theta$ without any additional difficulty. In the case with known blocks, one could implement the Gibbs sampler instead of computing the posterior of $v$ analytically, since both methods will yield the same result, and as a spin-off obtain posterior distributions of $\pi, \boldsymbol{\beta}, v_{1}$ and $\theta$ as well.

- The full conditional distribution of $v_{1}$

$$
\begin{aligned}
& p\left(v_{1} \mid \mathbf{r}, \mathbf{m}, \boldsymbol{\beta}, v, \mathbf{z}, \theta\right) \propto \frac{v!}{\left(v-v_{0}\right)!} \pi^{v_{0}}(1-\pi)^{v-v_{0}} \\
& \times\binom{ v}{v_{1}} \theta^{v_{1}}(1-\theta)^{v-v_{1}} \frac{\binom{v-n-m}{v_{1}-n_{1}-m_{1}}}{\binom{v}{v_{1}}} \\
& \times \prod_{j=1}^{2} \frac{\left(v_{j}-n_{j}\right)!}{\left(v_{j}-n_{j}-m_{j}\right)!} \prod_{i=1}^{2} \beta_{i j}^{t_{i j}}\left(1-\beta_{i j}\right)^{n_{i}\left(v_{j}-\delta_{i j}\right)-t_{i j}} \\
\propto & \left(\frac{\theta}{1-\theta}\right)^{v_{1}}\binom{v-n-m}{v_{1}-n_{1}-m_{1}} \\
& \times \frac{\left(v_{1}-n_{1}\right)!}{\left(v_{1}-n_{1}-m_{1}\right)!}\left(1-\beta_{11}\right)^{n_{1} v_{1}}\left(1-\beta_{21}\right)^{n_{2} v_{1}} \\
& \times \frac{\left(v-v_{1}-n_{2}\right)!}{\left(v-v_{1}-n_{2}-m_{2}\right)!}\left(1-\beta_{12}\right)^{-n_{1} v_{1}}\left(1-\beta_{22}\right)^{-n_{2} v_{1}} .
\end{aligned}
$$

- The full conditional distribution of $v$

$$
\begin{aligned}
& p\left(v \mid \mathbf{r}, \mathbf{m}, v_{0}, \pi, \boldsymbol{\beta}, v_{1}, \mathbf{z}, \theta\right) \propto \frac{v!}{\left(v-v_{0}\right)!} \pi^{v_{0}}(1-\pi)^{v-v_{0}} \\
& \times\binom{ v}{v_{1}} \theta^{v_{1}}(1-\theta)^{v-v_{1}} \frac{\binom{v-n-m}{v_{1}-n_{1}-m_{1}}}{\binom{v}{v_{1}}} p(v) \\
& \times \prod_{j=1}^{2} \frac{\left(v_{j}-n_{j}\right)!}{\left(v_{j}-n_{j}-m_{j}\right)!} \prod_{i=1}^{2} \beta_{i j}^{t_{i j}}\left(1-\beta_{i j}\right)^{n_{i}\left(v_{j}-\delta_{i j}\right)-t_{i j}} \\
\propto & \frac{v!}{\left(v-v_{0}\right)!}(1-\pi)^{v}(1-\theta)^{v}\binom{v-n-m}{v_{1}-n_{1}-m_{1}} p(v) \\
& \times \frac{\left(v-v_{1}-n_{2}\right)!}{\left(v-v_{1}-n_{2}-m_{2}\right)!}\left(1-\beta_{12}\right)^{n_{1} v}\left(1-\beta_{22}\right)^{n_{2} v} .
\end{aligned}
$$

- The full conditional distribution of $\theta$

$$
\theta \mid v_{1}, v \sim \operatorname{beta}\left(v_{1}+a_{\theta}, v+b_{\theta}-v_{1}\right) .
$$

- The full conditional distribution of $\beta_{i j}$

$$
\beta_{i j} \mid \mathbf{r}, \mathbf{m}, v_{1}, v \sim \operatorname{beta}\left(t_{i j}+a_{i j}, n_{i}\left(v_{j}-\delta_{i j}\right)-t_{i j}\right)
$$

- The full conditional distribution of $\pi$

$$
\pi \mid v_{0}, v \sim \operatorname{beta}\left(v_{0}+a_{\pi}, v+b_{\pi}-v_{0}\right)
$$

- The full conditional distribution of $\mathbf{z}$

$$
\begin{aligned}
& \operatorname{Pr}\left(z_{u}=1 \mid\left\{z_{w}\right\}_{w \neq u}, \mathbf{r}, \mathbf{m}, \boldsymbol{\beta}, v_{1}, v\right) \propto\binom{v-n-m}{v_{1}-n_{1}-m_{1}} \\
& \times \prod_{j=1}^{2} \frac{\left(v_{j}-n_{j}\right)!}{\left(v_{j}-n_{j}-m_{j}\right)!} \prod_{i=1}^{2} \beta_{i j}^{t_{i j}}\left(1-\beta_{i j}\right)^{n_{i}\left(v_{j}-\delta_{i j}\right)-t_{i j}} .
\end{aligned}
$$

## 5 Concluding remarks

We employ a Bayesian blockmodel approach to estimate the size of small populations with rare properties by using snowball sampling. If contact patterns varies between actors, the estimators can seriously overestimate or underestimate the size of the population, if not taken into account in the model. Therefore we propose a blockmodel approach which ought to improve on the estimators.

Posterior distributions of model parameters are computed when the number of blocks are known. A natural extension would be to generalize the analysis to an unknown number of blocks, and compute the posterior distribution for the number of blocks.

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