Welcome Tutorial :-) Tutorial 9

GAO Ming

SE & DaSE @ ECNU

Foundations of Data Science, 2016

Tutorial 9

- ① Please prove that $\beta A + \beta^2 A^2 + \beta^3 A^3 + \cdots = (I \beta A)^{-1} I$, where $\beta \in [0,1]$.
- ② Let W be transition probability matrix of a random walk, please prove that the hitting time matrix $H = W + 2W^2 + 3W^3 + \cdots = ((I W)^{-1} I)(I W)^{-1}$.
- Opening Please analysis the differences between PageRank and random walk with restart.