## CS 5683: Big Data Analytics

## Analysis of Large Graphs: PageRank

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#### **Topics Overview**

High. Dim. Data

Data Features

Dimension ality Reduction

Application Rec. Systems Text Data

Clustering

Non-linear Dim. Reduction

<u>Application</u> IR **Graph Data** 

PageRank

ML for Graphs

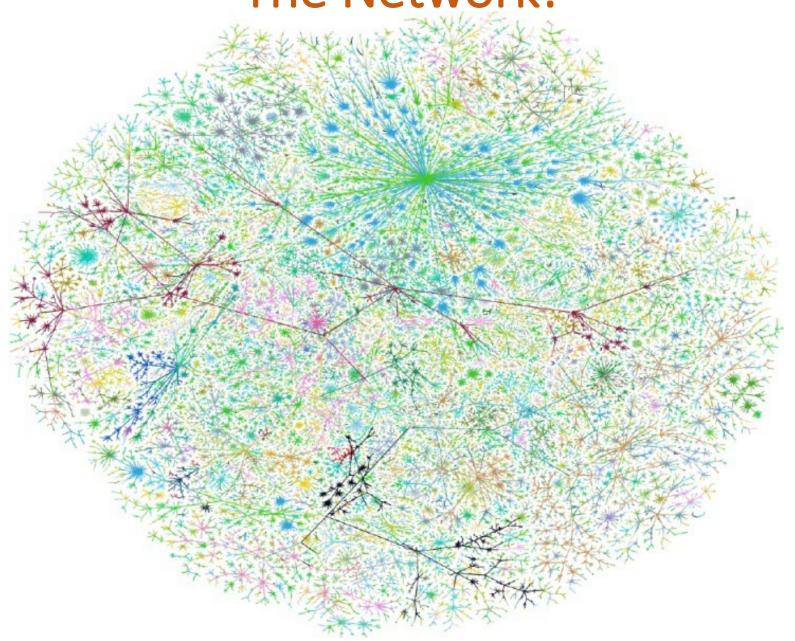
Community Detection

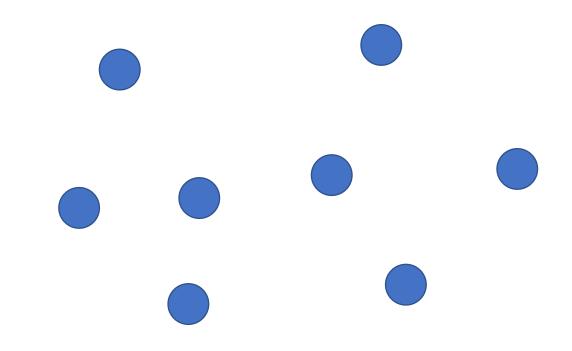
Others

Data Streams Mining

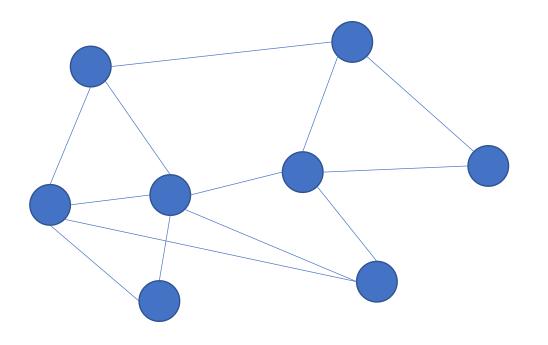
Intro. to Apache Spark

## The Network!





## Entities/Nodes/Vertices



## Network

## **Networks & Complex Systems**

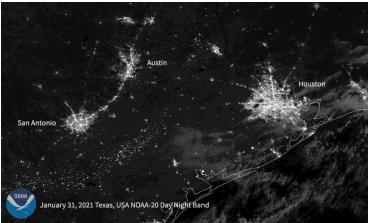
#### Complex systems are hopelessly around us:

- Society is a collection of 7+ billion individuals
- Communication systems link electronic devices
- Information and knowledge is organized and linked January 31, 2021 Texas, US
- Thousands of genes in our cells work together in a seamless fashion

• Our thoughts are hidden in the connections between billions of

neurons in our brain

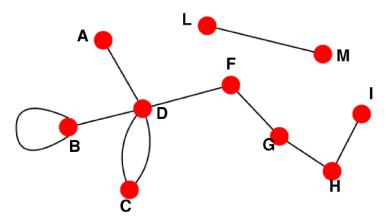




## Types of Network Representations Directed vs. Undirected

#### **Undirected**

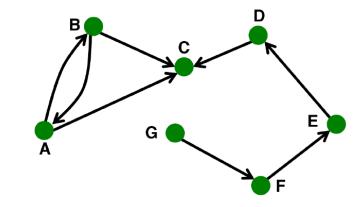
 Links: undirected (symmetrical, reciprocal)



- Examples:
  - Collaborations
  - Friendship on Facebook

#### **Directed**

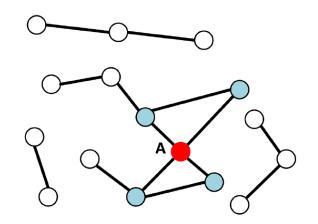
Links: directed (arcs)



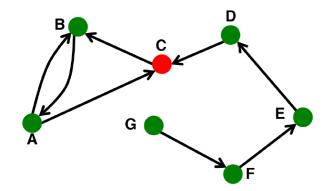
- Examples:
  - Phone calls
  - Following on Twitter

## **Node Degrees**

# **Judirected**



## **Directed**



**Source:** Node with  $k^{in} = 0$ 

**Sink:** Node with  $k^{out} = 0$ 

Node degree,  $k_i$ : the number of edges adjacent to node i

$$k_A = 4$$

Avg. degree: 
$$\overline{k} = \langle k \rangle = \frac{1}{N} \sum_{i=1}^{N} k_i = \frac{2E}{N}$$

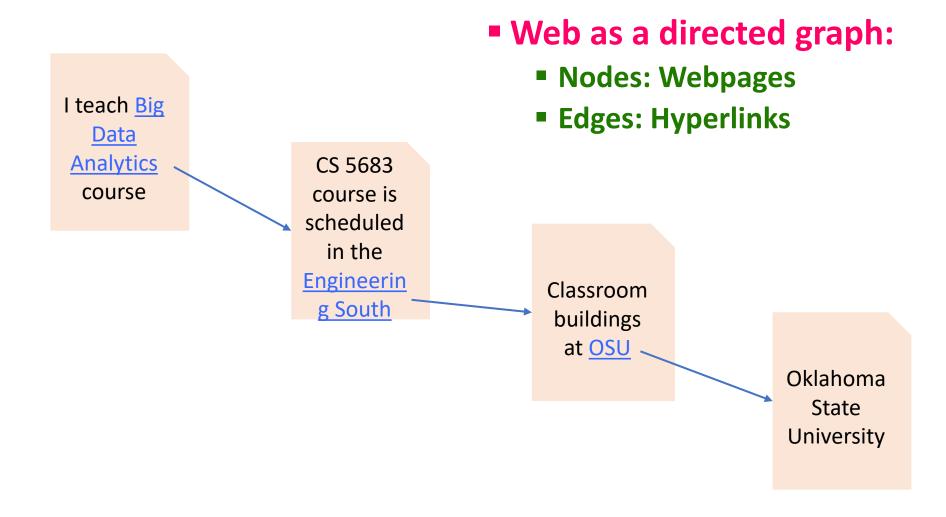
In directed networks we define an **in-degree** and **out-degree**.

The (total) degree of a node is the sum of in- and out-degrees.

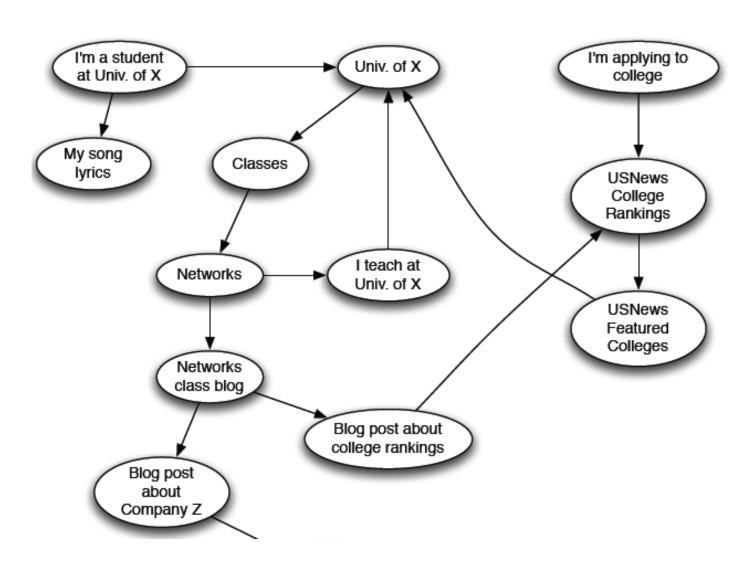
$$k_C^{in} = 2 k_C^{out} = 1 k_C = 3$$

$$\overline{k} = \frac{E}{N} \overline{k^{in}} = \overline{k^{out}}$$

## Web as a Graph



## Web as a Directed Graph



#### **Broad Question**

• How to organize the Web?

- First try: Human curated Web directories
  - Yahoo, DMOZ, LookSmart
- Second try: Web Search
  - Information Retrieval investigates:
    Find relevant docs in a small and trusted set
    - Newspaper articles, Patents, etc.
  - But: Web is huge, full of untrusted documents, random things, web spam, etc.



## Web Search: 2 Challenges

#### 2 challenges of web search:

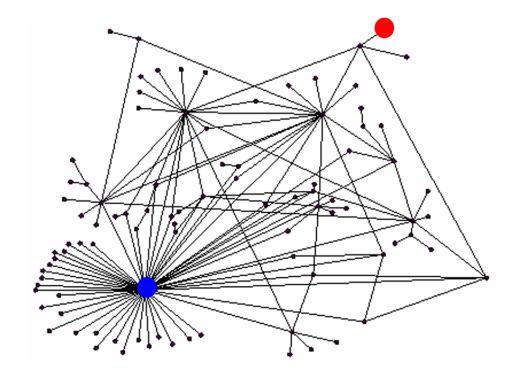
- (1) Web contains many sources of information Who to "trust"?
  - Trick: Trustworthy pages may point to each other!
- (2) What is the "best" answer to query "newspaper"?
  - No single right answer
  - Trick: Pages that actually know about newspapers might all be pointing to many newspapers

## Ranking Nodes on the Graph

• All web pages are not equally "important"

There is large diversity in the web-graph node connectivity.

Let's rank the pages by the link structure!



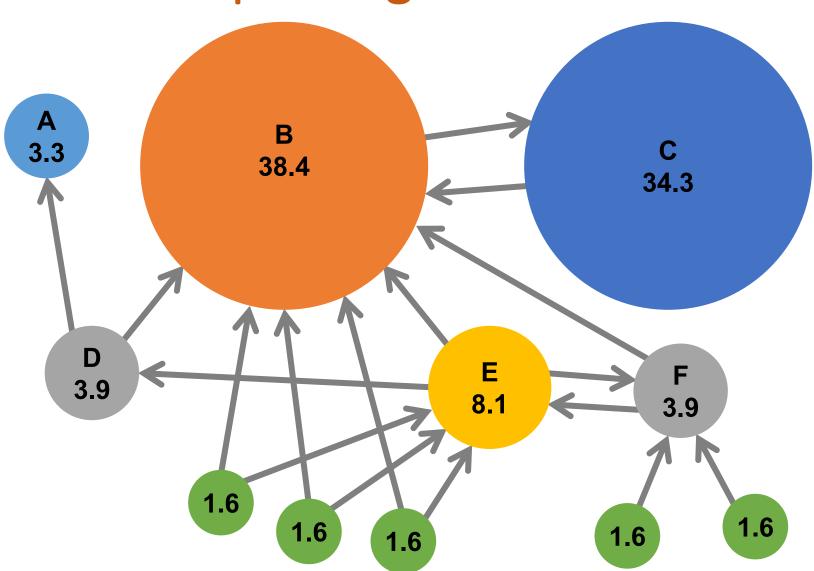
## Link Analysis Algorithms

- We will cover the following Link Analysis approaches for computing importance of nodes in a graph:
  - Page Rank
  - Hubs and Authorities (HITS)
  - Topic-Specific (Personalized) Page Rank
  - Web Spam Detection Algorithms

#### PageRank – Links as Votes

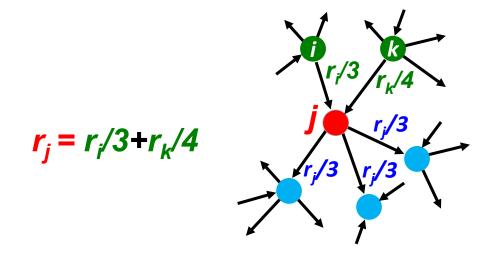
- Idea: Links as votes
  - Page is more important if it has more links
    - In-coming links? Out-going links?
- Think of in-links as votes:
  - www.okstate.edu has 1,000s of in-links
  - www.joe-schmoe.com has 1 in-link
- Are all in-links are equal?
  - Links from important pages count more
  - Recursive question!

## Example: PageRank Scores



## Simple Recursive Formulation

- Each link's vote is proportional to the **importance** of its source page
- If page j with importance  $r_j$  has n out-links, each link gets  $r_j / n$  votes
- Page j's own importance is the sum of the votes on its in-links

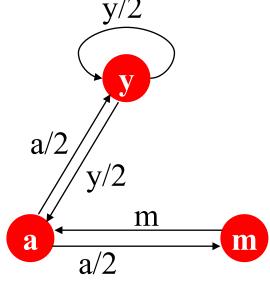


## PageRank: The "Flow" Model

- A "vote" from an important page is worth more
- A page is important if it is pointed to by other important pages
- Define a "rank"  $r_j$  for page j

$$r_j = \sum_{i \to j} \frac{r_i}{d_i}$$

 $d_i$  ... out-degree of node i



$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

## Solving the Flow Equations

- 3 equations, 3 unknowns, no constants
  - No unique solution
  - All solutions equivalent modulo the scale factor
- Additional constraint forces uniqueness:

$$r_y + r_a + r_m = 1$$

• Solution: 
$$r_y = \frac{2}{5}$$
,  $r_a = \frac{2}{5}$ ,  $r_m = \frac{1}{5}$ 

 Gaussian elimination method works for small examples, but we need a better method for large web-size graphs

We need a new formulation!

#### Flow equations:

$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

## PageRank: Matrix Formulation

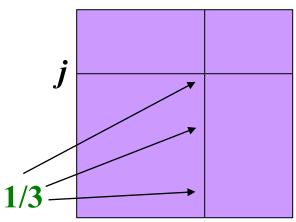
#### Stochastic adjacency matrix M

- lacktriangle Let page i has  $d_i$  out-links
- If  $i \rightarrow j$ , then  $M_{ji} = \frac{1}{d}$  else  $M_{ji} = 0$ 
  - *M* is a column stochastic matrix
    - Columns sum to 1



- $lacktriangleright r_i$  is the importance score of page i
- $-\sum_{i} r_{i} = 1$
- The flow equations can be written

$$r = M \cdot r$$

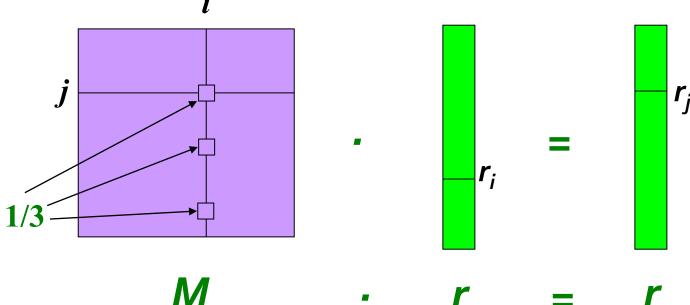


M

$$r_j = \sum_{i \to j} \frac{r_i}{d_i}$$

## Example

- Remember the flow equation:  $r_j = \sum_{i \to j} \frac{r_i}{d_i}$  Flow equation in the matrix form
- Flow equation in the matrix form
- $M \cdot r = r$ 
  - Suppose page i links to 3 pages, including j



#### **Eigenvector Formulation**

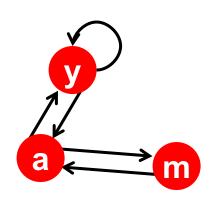
The flow equations can be written

$$r = M \cdot r$$

**NOTE:** x is an eigenvector with the corresponding eigenvalue  $\lambda$  if:  $Ax = \lambda x$ 

- So, the **rank vector r** is an **eigenvector** of the stochastic web matrix **M** 
  - In fact, its first or principal eigenvector, with corresponding eigenvalue 1
    - Largest eigenvalue of M is 1 since M is column stochastic (with non-negative entries)
      - lacktriangle We know r is unit length and each column of  $m{M}$  sums to one, so  $m{M}r \leq m{1}$
- We can now efficiently solve for r!
  The method is called Power iteration

#### **Example: Flow Equations & M**



$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

	y	a	m
y	1/2	1/2	0
a	1/2	0	1
m	0	1/2	0

$$r = M \cdot r$$

$$\begin{vmatrix} y \\ a \\ m \end{vmatrix} = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 \\ \frac{1}{2} & 0 & 1 \\ 0 & \frac{1}{2} & 0 \end{vmatrix} \begin{vmatrix} y \\ a \\ m \end{vmatrix}$$

#### **Power Iteration Method**

• Given a web graph with n nodes, where the nodes are pages and edges are hyperlinks

- Power iteration: a simple iterative scheme
  - Suppose there are N web pages
  - Initialize:  $\mathbf{r}^{(0)} = [1/N,....,1/N]^T$
  - Iterate:  $\mathbf{r}^{(t+1)} = \mathbf{M} \cdot \mathbf{r}^{(t)}$
  - Stop when  $|\mathbf{r}^{(t+1)} \mathbf{r}^{(t)}|_1 < \varepsilon$

$$|\mathbf{x}|_1 = \sum_{1 \le i \le N} |\mathbf{x}_i|$$
 is the **L**<sub>1</sub> norm  
Can use any other vector norm, e.g., Euclidean

$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{d_i}$$

d<sub>i</sub> .... out-degree of node i

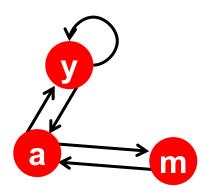
#### PageRank: How to solve?

#### **■** Power Iteration:

- Set  $r_j = 1/N$
- 1:  $r'_j = \sum_{i \to j} \frac{r_i}{d_i}$
- 2: r = r'
- Goto 1

#### Example:

$\mathbf{r}_{\mathbf{y}}$		1/3
$r_a$	=	1/3
$r_{\rm m}$		1/3
		Iteration 0, 1, 2,



	У	a	m
y	1/2	1/2	0
a	1/2	0	1
m	0	1/2	0

$$r_y = r_y/2 + r_a/2$$

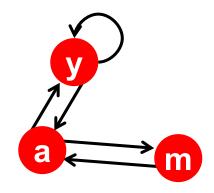
$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

#### PageRank: How to solve?

#### Power Iteration:

- Set  $r_j = 1/N$
- 1:  $r'_j = \sum_{i \to j} \frac{r_i}{d_i}$
- 2: r = r'
- Goto 1



	у	a	m
y	1/2	1/2	0
a	1/2	0	1
m	0	1/2	0

$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

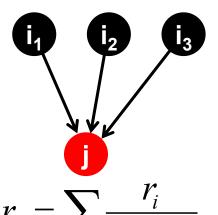
$$r_m = r_a/2$$

#### Example:

$$r_y$$
 1/3 1/3 5/12 9/24 6/15  
 $r_a$  = 1/3 3/6 1/3 11/24 ... 6/15  
 $r_m$  1/3 1/6 3/12 1/6 3/15

Iteration 0, 1, 2, ...

## Random Walk Interpretation



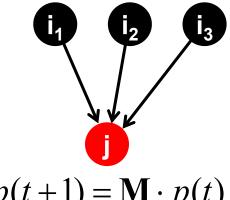
#### Imagine a random web surfer:

- At any time t, surfer is on some page i
- lacktriangle At time t+1, the surfer follows an out-link from i uniformly at random
- Ends up on some page j linked from i
- Process repeats indefinitely

#### Let:

- p(t) ... vector whose i<sup>th</sup> coordinate is the prob. that the surfer is at page i at time t
- lacksquare So,  $m{p}(m{t})$  is a probability distribution over pages

## The Stationary Distribution



$$p(t+1) = \mathbf{M} \cdot p(t)$$

- Where is the surfer at time *t*+1?
  - Follows a link uniformly at random

$$p(t+1) = M \cdot p(t)$$

Suppose the random walk reaches a steady state

$$p(t+1) = M \cdot p(t) = p(t)$$

- then p(t) is stationary distribution of a random walk
- Our original rank vector r satisfies  $r = M \cdot r$ 
  - So, r is a stationary distribution for the random walk

#### **Existence and Uniqueness**

A central result from the theory of random walks (a.k.a. Markov processes):

For graphs that satisfy **certain conditions**, the **stationary distribution is unique** and eventually will be reached no matter what the initial probability distribution at time **t** = **0** 

## PageRank: Google Formulation

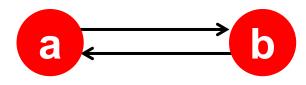
$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{\mathbf{d_i}} \quad \text{or} \quad \mathbf{r} = Mr$$

#### Google's PageRank with 3 Questions:

- Does this converge?
- Does it converge to what we want?
- Are results reasonable?

## 1. Does this converge?

#### The "Spider trap" problem

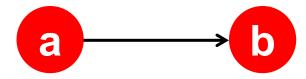


$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{\mathbf{d}_i}$$

#### Example:

## 2. Does this converge to what we want?

#### The "Dead end" problem



$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{d_i}$$

#### Example:

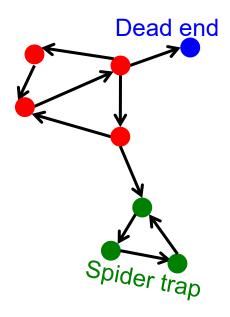
#### PageRank: Problems

#### 2 problems:

- (1) Some pages are dead ends (have no out-links)
  - Random walk has "nowhere" to go to
  - Such pages cause importance to "leak out"



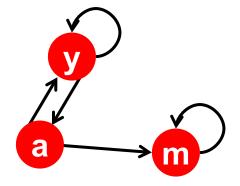
- Random walker gets "stuck" in a trap
- And eventually spider traps absorb all importance



#### Problem: Spider Traps

#### Power Iteration:

- Set  $r_i = 1$
- $r_j = \sum_{i \to j} \frac{r_i}{d_i}$ 
  - And iterate



m is a spider trap

	у	a	m
y	1/2	1/2	0
a	1/2	0	0
m	0	1/2	1

$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2$$

$$r_m = r_a/2 + r_m$$

#### Example:

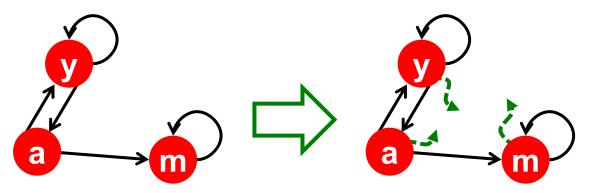
$r_y$		1/3	2/6	3/12	5/24	0
$r_a$	=	1/3	1/6	2/12	3/24	0
$r_{m}$		1/3	3/6	7/12	16/24	1

Iteration 0, 1, 2, ...

All the PageRank score gets "trapped" in node m.

## Solution: Teleports!

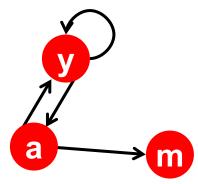
- The Google solution for spider traps: At each time step, the random surfer has two options
  - With prob.  $\beta$ , follow a link at random
  - With prob. **1-** $\beta$ , jump to some random page
  - $\blacksquare$  Common values for  $\beta$  are in the range 0.8 to 0.9
- Surfer will teleport out of spider trap within a few time steps



#### **Problem: Dead Ends**

#### Power Iteration:

- Set  $r_j = 1$
- $r_j = \sum_{i \to j} \frac{r_i}{d_i}$ 
  - And iterate



	У	a	m
y	1/2	1/2	0
a	1/2	0	0
n	0	1/2	0

$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2$$

$$r_m = r_a/2$$

#### Example:

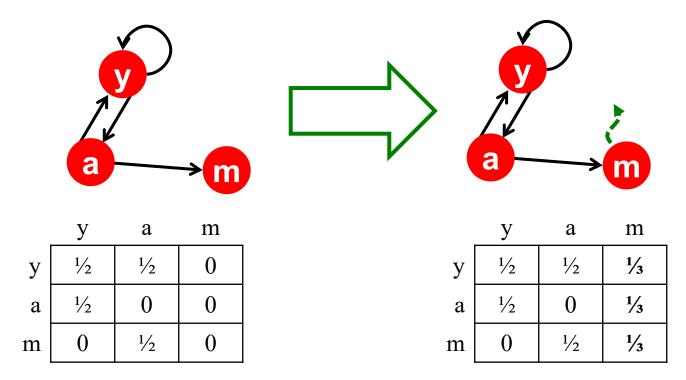
$r_y$		1/3	2/6	3/12	5/24		0
$\mathbf{r}_{\mathrm{a}}$	=	1/3	1/6	2/12	3/24	• • •	0
$r_{\rm m}$		1/3	1/6	1/12	2/24		0

Iteration 0, 1, 2, ...

Here the PageRank "leaks" out since the matrix is not stochastic.

### Solution: Always Teleport!

- Teleports: Follow random teleport links with probability 1.0 from dead-ends
  - Adjust matrix accordingly



### Why Teleports Solve the Problem?

Why are dead-ends and spider traps a problem and why do teleports solve the problem?

- Spider-traps are not a problem, but with traps PageRank scores are not what we want
  - Solution: Never get stuck in a spider trap by teleporting out of it in a finite number of steps
- Dead-ends are a problem
  - The matrix is not column stochastic so our initial assumptions are not met
  - Solution: Make matrix column stochastic by always teleporting when there is nowhere else to go

### Solution: Random Teleports

- Google's solution that does it all:
  - At each step, random surfer has two options:
    - With probability  $\beta$ , follow a link at random
    - With probability  $1-\beta$ , jump to some random page
- PageRank equation [Brin-Page, 98]

$$r_j = \sum_{i o j} eta \; rac{r_i}{d_i} + (1 - eta) rac{1}{N}$$
 d<sub>i</sub> ... out-degree of node i

This formulation assumes that *M* has no dead ends. We can either preprocess matrix *M* to remove all dead ends or explicitly follow random teleport links with probability 1.0 from dead-ends.

### The Google Matrix

PageRank equation

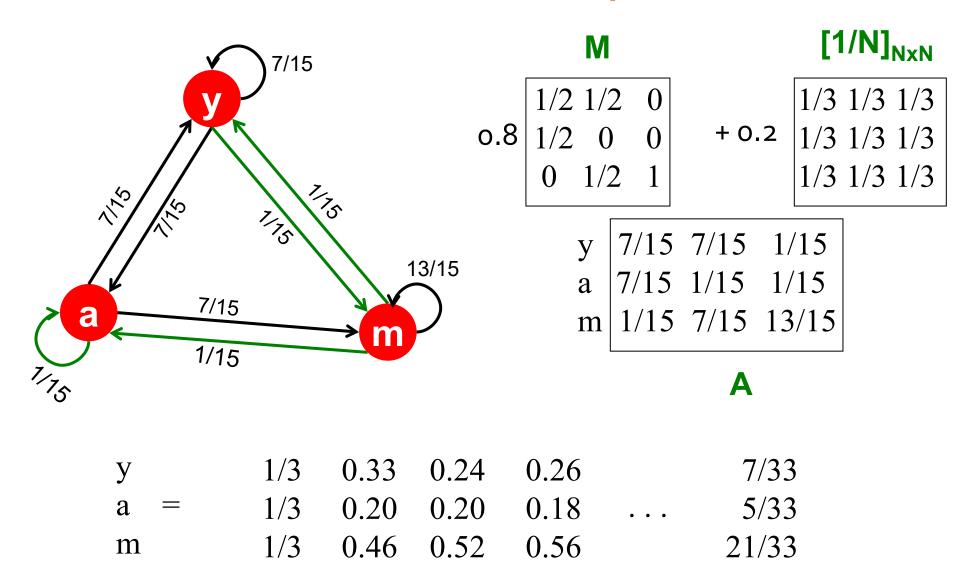
$$r_j = \sum_{i \to j} \beta \frac{r_i}{d_i} + (1 - \beta) \frac{1}{N}$$

■ The Google Matrix A:

$$A = \beta M + (1 - \beta) \left[ \frac{1}{N} \right]_{N \times N}$$
 [1/N]<sub>NxN</sub>...N by N matrix where all entries are 1/N

- We have a recursive problem:  $r = A \cdot r$ And the Power method still works!
- What is  $\beta$ ?
  - In practice  $\beta = 0.8, 0.9$  (make 5 steps on avg., jump)

## Random Teleports ( $\beta$ =0.8)



### How do we actually compute PageRank?

Key step is matrix-vector multiplication

$$rightarrow restauration resta$$

■ Easy if we have enough main memory to hold **A**, **r**<sup>old</sup>, **r**<sup>new</sup>

$$\mathbf{A} = \beta \cdot \mathbf{M} + (1 - \beta) [1/N]_{N \times N}$$

- Say N = 1 billion pages
  - We need 4 bytes for each entry (say)
  - 2 billion entries for vectors, approx 8GB
  - Matrix A has N<sup>2</sup> entries
    - 10<sup>18</sup> is a large number!

$$\mathbf{A} = 0.8 \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 1 \end{bmatrix} + 0.2 \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix}$$

### **Matrix Formulation**

- Suppose there are N pages
- Consider page *i*, with **d**<sub>i</sub> out-links
- We have  $M_{ji} = 1/|d_i|$  when  $i \rightarrow j$  and  $M_{ji} = 0$  otherwise
- The random teleport is equivalent to:
  - Adding a **teleport link** from i to every other page and setting transition probability to  $(1-\beta)/N$
  - Reducing the probability of following each out-link from  $1/|d_i|$  to  $\beta/|d_i|$
  - **Equivalent:** Tax each page a fraction  $(1-\beta)$  of its score and redistribute evenly

### Rearranging the Equation

• 
$$r = A \cdot r$$
, where  $A_{ji} = \beta M_{ji} + \frac{1-\beta}{N}$   
•  $r_j = \sum_{i=1}^N A_{ji} \cdot r_i$   
•  $r_j = \sum_{i=1}^N \left[\beta M_{ji} + \frac{1-\beta}{N}\right] \cdot r_i$   
 $= \sum_{i=1}^N \beta M_{ji} \cdot r_i + \frac{1-\beta}{N} \sum_{i=1}^N r_i$   
 $= \sum_{i=1}^N \beta M_{ji} \cdot r_i + \frac{1-\beta}{N}$  since  $\sum r_i = 1$   
• So we get:  $r = \beta M \cdot r + \left[\frac{1-\beta}{N}\right]_N$ 

**Note:** Here we assumed **M** has no dead-ends

### **Sparse Matrix Formulation**

- We just rearranged the PageRank equation
- $r = \beta M \cdot r + \left[\frac{1-\beta}{N}\right]_N$ 
  - where  $[(1-\beta)/N]_N$  is a vector with all N entries  $(1-\beta)/N$
- M is a sparse matrix! (with no dead-ends)
  - 10 links per node, approx 10N entries
- So in each iteration, we need to:
  - Compute  $r^{\text{new}} = \beta M \cdot r^{\text{old}}$
  - Add a constant value (1- $\beta$ )/N to each entry in  $r^{\text{new}}$ 
    - Note if M contains dead-ends then  $\sum_j r_j^{new} < 1$  and we also have to renormalize  $r^{\text{new}}$  so that it sums to 1

# PageRank: The Complete Algorithm

- Input: Graph G and parameter  $\beta$ 
  - Directed graph G (can have spider traps and dead ends)
  - Parameter **β**
- Output: PageRank vector r<sup>new</sup>
  - Set:  $r_j^{old} = \frac{1}{N}$
  - repeat until convergence:  $\sum_{j} \left| r_{j}^{new} r_{j}^{old} \right| > \varepsilon$ 
    - $\forall j : r'_{j}^{new} = \sum_{i \to j} \beta \frac{r_{i}^{old}}{d_{i}}$   $r'_{j}^{new} = \mathbf{0} \text{ if in-degree of } \mathbf{j} \text{ is } \mathbf{0}$
    - Now re-insert the leaked PageRank:

$$\forall j: r_j^{new} = r_j^{new} + \frac{1-S}{N}$$
 Where:  $S = \sum_j r_j^{new}$ 

 $r^{old} = r^{new}$ 

If the graph has no dead-ends then the amount of leaked PageRank is  $1-\beta$ . But since we have dead-ends the amount of leaked PageRank may be larger. We have to explicitly account for it by computing **S**.

### **Sparse Matrix Encoding**

- Encode sparse matrix using only nonzero entries
  - Space proportional roughly to number of links
  - Say 10B, or 4\*10\*1 billion = 40GB
  - Still won't fit in memory, but will fit on disk

source node	degree	destination nodes
0	3	1, 5, 7
1	5	17, 64, 113, 117, 245
2	2	13, 23

### Basic Algorithm: Update Step

- Assume enough RAM to fit r<sup>new</sup> into memory
  - Store *r*<sup>old</sup> and matrix **M** on disk
- 1 step of power-iteration is:

```
Initialize all entries of r^{new} = (1-\beta) / N
```

For each page i (of out-degree  $d_i$ ):

Read into memory: i,  $d_i$ ,  $dest_1$ , ...,  $dest_{di}$ ,  $r^{old}(i)$ 

For  $j = 1...d_i$ 

 $r^{new}(dest_i) += \beta r^{old}(i) / d_i$ 

0	rne
0	
2	
2 3 4 5	
4	
5	
6	

source degree destination				
0	3	1, 5, 6		
1	4	17, 64, 113, 117		
2	2	13, 23		

•old		0
		1
		2
		3
		4
		5
		6
	1	

## Analysis

- Assume enough RAM to fit r<sup>new</sup> into memory
  - Store *r*<sup>old</sup> and matrix *M* on disk
- In each iteration, we have to:
  - Read **r**<sup>old</sup> and **M**
  - Write *r*<sup>new</sup> back to disk
  - Cost per iteration of Power method:

$$= 2|r| + |M|$$

#### • Question:

■ What if we could not even fit *r*<sup>new</sup> in memory?

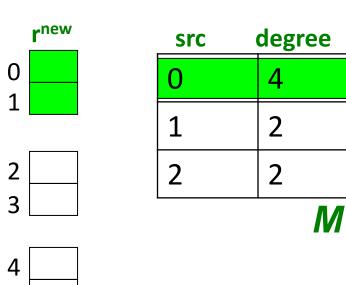
### Block-based Update Algorithm

destination

0, 1, 3, 5

0, 5

3, 4



r <sup>old</sup>	
	0
	1
	2
	3
	4
	5

- Break **r**<sup>new</sup> into **k** blocks that fit in memory
- Scan M and  $r^{\text{old}}$  once for each block

### **Analysis of Block Update**

#### Similar to nested-loop join in databases

- Break r<sup>new</sup> into k blocks that fit in memory
- Scan *M* and *r*<sup>old</sup> once for each block

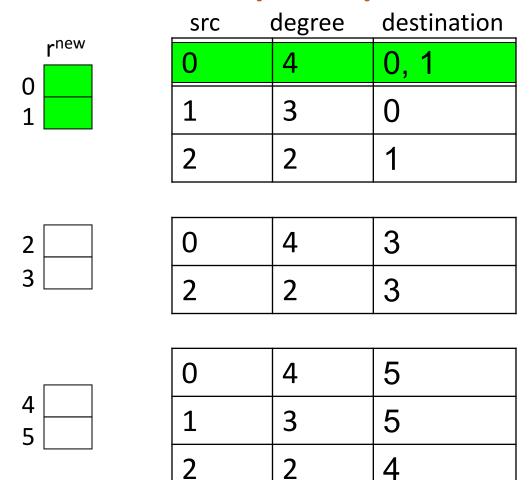
#### Total cost:

- k scans of M and rold
- Cost per iteration of Power method: k(|M| + |r|) + |r| = k|M| + (k+1)|r|

#### Can we do better?

■ **Hint:** *M* is much bigger than *r* (approx 10-20x), so we must avoid reading it *k* times per iteration

### Block-Stripe Update Algorithm





rold

5

**Break** *M* **into stripes!** Each stripe contains only destination nodes in the corresponding block of *r*<sup>new</sup>

### **Block-Stripe Analysis**

- Break M into stripes
  - Each stripe contains only destination nodes in the corresponding block of *r*<sup>new</sup>
- Some additional overhead per stripe
  - But it is usually worth it
- Cost per iteration of Power method =  $|M|(1+\varepsilon) + (k+1)|r|$

### Some Problems with PageRank

- Measures generic popularity of a page
  - Biased against topic-specific authorities
  - Solution: Topic-Specific PageRank (next)
- Uses a single measure of importance
  - Other models of importance
  - Solution: Hubs-and-Authorities
- Susceptible to Link spam
  - Artificial link topographies created in order to boost page rank
  - **Solution:** TrustRank

# Questions???



### Acknowledgements

Most of this lecture slides are obtained from the Mining Massive

Datasets course: <a href="http://www.mmds.org/">http://www.mmds.org/</a>