DM561 / DM562

Linear Algebra with Applications

Eigenvalues and Page Rank

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Outline

1. Eigenvalue Theory Applications

2. Page Rank Algorithm

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Eigenvalues and Eigenvectors

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Definition

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- Any non-zero vector $\mathbf{x}$ for which this equation holds is called
  eigenvector for eigenvalue λ or
  eigenvector of A corresponding to eigenvalue λ

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$$P = \begin{bmatrix} 5 & 3 \\ 2 & 1 \end{bmatrix} \qquad P^{-1} = \begin{bmatrix} -1 & 3 \\ 2 & -5 \end{bmatrix}$$

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How was such a matrix P found?

When is a matrix diagonalizable?

Summary

- Characteristic polynomial and characteristic equation of a matrix
- eigenvalues, eigenvectors, diagonalization
- finding eigenvalues and eigenvectors
- eigenspace
- diagonalize a diagonalizable matrix
- conditions for digonalizability
- diagonalization as a change of basis, similarity
- geometric effect of linear transformation via diagonalization

Uses of Diagonalization

- find powers of matrices
- solving systems of simultaneous linear difference equations
- Markov chains
- PageRank algorithm

Powers of Matrices

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If we can write: $P^{-1}AP = D$ then $A = PDP^{-1}$

$$\begin{aligned} A^n &= \underbrace{AAA\cdots A}_{n \text{ times}} \\ &= \underbrace{(PDP^{-1})(PDP^{-1})(PDP^{-1})\cdots(PDP^{-1})}_{n \text{ times}} \\ &= PD(P^{-1}P)D(P^{-1}P)D(P^{-1}P)\cdots DP^{-1} \\ &= P\underbrace{DDD\cdots D}_{n \text{ times}}P^{-1} \\ &= PD^nP^{-1} \end{aligned}$$

then closed formula to calculate the power of a matrix.

Difference equations

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- a solution is an expression of the terms $\mathbf{x}_t$

  $$x_{t+1} = ax_t \implies x_t = a^t x_0$$

System of Difference equations

Suppose the sequences x_t and y_t are related as follows:
$x_0 = 1, y_0 = 1$ for $t \geq 0$

$$\begin{aligned} x_{t+1} &= 7x_t - 15y_t \\ y_{t+1} &= 2x_t - 4y_t \end{aligned}$$

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Then:

$$\begin{aligned} \mathbf{x}_1 &= A\mathbf{x}_0 \\ \mathbf{x}_2 &= A\mathbf{x}_1 = A(A\mathbf{x}_0) = A^2\mathbf{x}_0 \\ \mathbf{x}_3 &= A\mathbf{x}_2 = A(A^2\mathbf{x}_0) = A^3\mathbf{x}_0 \\ &\vdots \\ \mathbf{x}_t &= A^t\mathbf{x}_0 \end{aligned}$$

Power sequence generated by A

Markov Chains

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- Suppose that at the end of week 0 it is known that 10000 went to A, 8000 to B and 2000 to none.
- Can we predict the number of shoppers at each supermarket in any future week t? And the long-term distribution?

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- state vector $\mathbf{x}_t$, entries sum to 1.

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- let $\mathbf{x}_0 = P\mathbf{z}_0$ and $\mathbf{z}_0 = P^{-1}\mathbf{x}_0 = \begin{bmatrix} b_1 & b_2 \cdots & b_n \end{bmatrix}^T$ be the representation of $\mathbf{x}_0$ in the basis of eigenvectors, then:

$$\mathbf{x}_t = PD^t P^{-1}\mathbf{x}_0 = b_1\lambda_1^t \mathbf{v}_1 + b_2\lambda_2^t \mathbf{v}_2 + \cdots + b_n\lambda_n^t \mathbf{v}_n$$

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- $\lim_{t\to\infty} 1^t = 1, \quad \lim_{t\to\infty} 0.6^t = 0$ hence the long-term distribution is

$$\mathbf{q} = b_1\mathbf{v}_1 = 0.125 \begin{bmatrix} 3 \\ 4 \\ 1 \end{bmatrix} = \begin{bmatrix} 0.375 \\ 0.500 \\ 0.125 \end{bmatrix}$$

Theory

Definition

A stochastic process is any sequence of experiments for which the outcome at any stage depends on chance.
A Markov process is a stochastic process with the following properties:

1. The set of possible outcomes or states is finite
2. The probability of the next outcome depends only on the previous outcome
3. The probabilities are constant over time:

$$\mathbf{x}_{t+1} = A\mathbf{x}_t \qquad A \text{ transition matrix}$$

Theory

Definition

A matrix such that all its entries are non-negative and the sum of the entries over the columns is 1 is called a stochastic matrix.

Definition

A stochastic matrix A is said to be regular if A or some positive power of A has all positive entries. A Markov chain whose transition matrix is regular is said to be a regular Markov chain.

Theorem

If A is the transition matrix for a regular Markov chain, then:

1. *There is a unique probability vector $\mathbf{q}$ such that $P\mathbf{q} = \mathbf{q}$.*
2. *For any initial probability vector $\mathbf{x}_0$, the sequence of state vectors*

$$\mathbf{x}_0, A\mathbf{x}_0, \ldots, A^k\mathbf{x}_0$$

converges to $\mathbf{q}$.

Theory

Definitions:

- Non-negative matrices are matrices with exclusively non-negative real numbers as elements.
- Positive matrices are matrices with exclusively positive real numbers as elements.
- The eigenvalues of a real square matrix A are in the general case complex numbers that make up the spectrum of the matrix.
- The exponential growth rate of the matrix powers A^k as $k \to \infty$ is controlled by the eigenvalue of A with the largest absolute value (modulus).
- If the distinct eigenvalues of a matrix A are $\lambda_1, \lambda_2, \ldots, \lambda_k$, and if $|\lambda_1|$ is larger than $|\lambda_2|, \ldots, |\lambda_k|$, then λ_1 is called a dominant eigenvalue of A.
- Any eigenvector corresponding to a dominant eigenvalue is called a dominat eigenvector of A.

The Perron–Frobenius theorem (next slide) describes the properties of the dominant eigenvalue and of the corresponding eigenvectors when A is a non-negative real square matrix. In the next slide we focus only on a restricted case, the case of positive square martices.

Theory

Theorem (Perron's Theorem)

If A is a positive $n \times n$ matrix, then A has a positive real eigenvalue r with the following properties:

1. *r is simple root of the charachteristic equation*
2. *r has a positive eigenvector $\mathbf{x}$*
3. *If λ is any other eigenvealue of A, then $|\lambda| < r$.*

(The theorem is a special case of a more general theorem due to Frobenius on irreducible non-negative matrices.)

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- Hence the Markov chain with transition matrix A converges to a steady state vector for any starting state $\mathbf{x}_o$

Theory

Theorem

If a Markov chain with an $n \times n$ transition matrix A converges to a steday state vector $\mathbf{x}$, then

1. $\mathbf{x}$ *is a probability vector*
2. $\lambda_1 = 1$ *is an eigenvalue of* A *and* $\mathbf{x}$ *is an eigenvector belonging to* λ_1

Outline

1. Eigenvalue Theory Applications

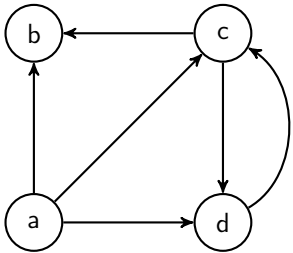
2. Page Rank Algorithm

Page Rank Algorithm

- The PageRank algorithm is one way of ranking the nodes in a graph by importance
- Brin, S.; Page, L. (1998). "The anatomy of a large-scale hypertextual Web search engine". Computer Networks and ISDN Systems. 30: 107–117.
- Currently, PageRank is not the only algorithm used by Google to order search results, but it is the first algorithm that was used by the company, and it is the best-known.

The Model

Let's consider a Tiny-Web: nodes are pages and arcs are hyperlinks.



Adiacency matrix

$$A = \begin{array}{c} \\ a \\ b \\ c \\ d \end{array} \begin{array}{c} \begin{array}{cccc} a & b & c & d \end{array} \\ \begin{bmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{bmatrix} \end{array}$$

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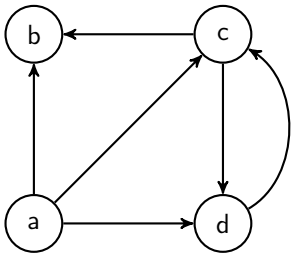

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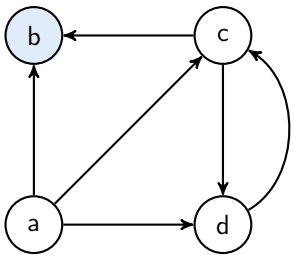
If n users start on random pages in the network and click on a link every 5 minutes, which page in the network will have the most views after an hour?
Which will have the fewest?

The Model

In nodes with no outgoing link (dangling pages), the surfer would stand. Unrealistic. $\rightsquigarrow$ modify each sink in the graph by adding edges from the sink to every node in the graph (random jumps).



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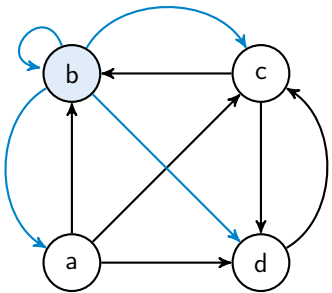

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Example:

$$x_{t+1}(a) = \frac{1}{3}x_t(b),$$
$$x_{t+1}(b) = \frac{1}{3}x_t(a) + \frac{1}{2}x_t(c).$$

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$$\boxed{x_{t+1}(i) = \sum_{j=1}^{n} \widetilde{A}_{ij} \frac{x_t(j)}{\sum_{k=1}^{n} \widetilde{A}_{kj}}.}$$

A More Realistic Model

Let $\epsilon \in [0, 1]$ be the probability that a user follows one of the outgoing links at step t (damping factor) and $1 - \epsilon$ that he jumps at random.

A More Realistic Model

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In matrix terms:

$$\mathbf{x}_{t+1} = \epsilon \widehat{A} \mathbf{x}_t + (1-\epsilon) \frac{1}{n} \mathbf{1}\mathbf{1}^{\mathsf{T}} \mathbf{x}_t,$$

where $\mathbf{x}_t = [x_t(1), x_t(2), \ldots, x_t(n)]^{\mathsf{T}}$, $\mathbf{1}$ is a vector of n ones, and $\widehat{A}$ is the $n \times n$ matrix with entries

$$\widehat{A}_{ij} = \frac{\widetilde{A}_{ij}}{\sum_{k=1} \widetilde{A}_{kj}}.$$

For our example:

$$\widehat{A} = \begin{array}{c} \\ \mathsf{a} \\ \mathsf{b} \\ \mathsf{c} \\ \mathsf{d} \end{array} \begin{array}{c} \begin{array}{cccc} \mathsf{a} & \mathsf{b} & \mathsf{c} & \mathsf{d} \end{array} \\ \begin{bmatrix} 0 & 1/4 & 0 & 0 \\ 1/3 & 1/4 & 1/2 & 0 \\ 1/3 & 1/4 & 0 & 1 \\ 1/3 & 1/4 & 1/2 & 0 \end{bmatrix} \end{array}$$

$$\frac{1}{n}\mathbf{1}\mathbf{1}^{\mathsf{T}} = \begin{array}{c} \\ \mathsf{a} \\ \mathsf{b} \\ \mathsf{c} \\ \mathsf{d} \end{array} \begin{array}{c} \begin{array}{cccc} \mathsf{a} & \mathsf{b} & \mathsf{c} & \mathsf{d} \end{array} \\ \begin{bmatrix} 1/4 & 1/4 & 1/4 & 1/4 \\ 1/4 & 1/4 & 1/4 & 1/4 \\ 1/4 & 1/4 & 1/4 & 1/4 \\ 1/4 & 1/4 & 1/4 & 1/4 \end{bmatrix} \end{array}$$

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$$\mathbf{x}_{t+1} = \left(\epsilon\widehat{A} + (1-\epsilon)\frac{1}{n}\mathbf{1}\mathbf{1}^\mathsf{T}\right)\mathbf{x}_t$$

$$\bar{A} = \epsilon\widehat{A} + (1-\epsilon)\frac{1}{n}\mathbf{1}\mathbf{1}^\mathsf{T}$$

all terms of $\bar{A}$ are nonegative and all its columns sum up to 1, ie, $\bar{A}$ is a positive stochastic matrix

$$\mathbf{x}_{t+1} = \bar{A}\mathbf{x}_t$$

is a Markov chain

Computing the Rankings

- Let's define the page rank of node i as the steady state of the Markov chain:

$$x(i) = \lim_{t \to \infty} x_t(i).$$

- If $\mathbf{x}$ exists, then taking the limit as $t \to \infty$ of both sides of the Markov chain gives the following:

$$\lim_{t \to \infty} \mathbf{x}(t+1) = \lim_{t \to \infty} \left[\epsilon \widehat{A} \mathbf{x}(t) + (1-\epsilon) \frac{1}{n} \mathbf{1}\mathbf{1}^\mathsf{T} \mathbf{x}(t) \right]$$

$$\mathbf{x} = \epsilon \widehat{A} \mathbf{x} + (1-\epsilon) \frac{1}{n} \mathbf{1}\mathbf{1}^\mathsf{T} \mathbf{x}$$

$$\left(I - \epsilon \widehat{A} - (1-\epsilon) \frac{1}{n} \mathbf{1}\mathbf{1}^\mathsf{T} \right) \mathbf{x} = \mathbf{0} \qquad \mathbf{1}\mathbf{1}^\mathsf{T} \mathbf{x} = \mathbf{1} \text{ since } \sum_i x_t(i) = 1$$

$$\left(I - \epsilon \widehat{A} \right) \mathbf{x} = \frac{1-\epsilon}{n} \mathbf{1} \qquad \rightsquigarrow \text{ a system of linear equations!}$$

- Alternatively, setting $\bar{A} = \epsilon \widehat{A} + \frac{1-\epsilon}{n} \mathbf{1}\mathbf{1}^\mathsf{T}$

$$\begin{aligned} (I - \bar{A})\,\mathbf{x} &= \mathbf{0} \\ \bar{A}\mathbf{x} &= \mathbf{x} \end{aligned}$$

- $\mathbf{x}$ is an eigenvector of $\bar{A}$ corresponding to the eigenvalue $\lambda = 1$.
- since the columns of $\bar{A}$ sum to 1, and because the entries of $\bar{A}$ are strictly positive, Perron's theorem guarantees that $\lambda = 1$ is the unique eigenvalue of $\bar{A}$ of largest magnitude, and that the corresponding eigenvector $\mathbf{x}$ is unique up to scaling.
- $\mathbf{x}$ can be scaled so that each of its entires are positive, meaning $\mathbf{x}/\|\mathbf{x}\|$ is the desired PageRank vector.

An Iterative Method

- Solving the system of linear equations above or finding the eigenvalues/eigenvectors is feasible for small networks, but they are not efficient strategies for very large systems.

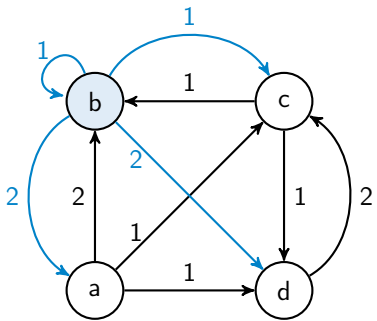
- Iterative technique (Power Method):
  1. Start with $t = 0$ and an initial guess $\mathbf{x}_0$
  2. Compute $\mathbf{x}_{t+1}$ with

$$\mathbf{x}_{t+1} = \left(\epsilon \widehat{A} + (1 - \epsilon) \frac{1}{n} \mathbf{1}\mathbf{1}^{\mathsf{T}} \right) \mathbf{x}_t$$

     and set $t \leftarrow t + 1$
  3. if $\| \mathbf{x}_t - \mathbf{x}_{t-1} \|$ is sufficiently small stop, otherwise go to 2.

PageRank on Weighted Graphs

If hyperlinks to page a are clicked on more frequently than hyperlinks to page b, the edge from node a should be given more weight than the edge to node b.



$$A = \begin{array}{c} \\ \mathrm{a} \\ \mathrm{b} \\ \mathrm{c} \\ \mathrm{d} \end{array} \begin{array}{c} \begin{array}{cccc} \mathrm{a} & \mathrm{b} & \mathrm{c} & \mathrm{d} \end{array} \\ \begin{bmatrix} 0 & 0 & 0 & 0 \\ 2 & 0 & 1 & 0 \\ 1 & 0 & 0 & 2 \\ 1 & 0 & 2 & 0 \end{bmatrix} \end{array}$$

$$\widehat{A} = \begin{array}{c} \\ \mathrm{a} \\ \mathrm{b} \\ \mathrm{c} \\ \mathrm{d} \end{array} \begin{array}{c} \begin{array}{cccc} \mathrm{a} & \mathrm{b} & \mathrm{c} & \mathrm{d} \end{array} \\ \begin{bmatrix} 0 & 1/4 & 0 & 0 \\ 1/2 & 1/4 & 1/3 & 0 \\ 1/4 & 1/4 & 0 & 1 \\ 1/4 & 1/4 & 2/3 & 0 \end{bmatrix} \end{array}$$

The columns of $\widehat{A}$ still sum to 1. Thus $\bar{A} = \epsilon\widehat{A} + \frac{1-\epsilon}{n}\mathbf{1}\mathbf{1}^{\mathsf{T}}$ is still positive stochastic, so we can expect a unique $\mathbf{x}$ to exist.

Python: Networkx

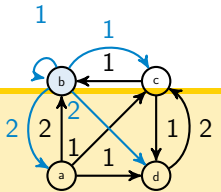
- It represents graphs internally with dictionaries, thus taking full advantage of the sparsity in a graph.
- The base class for directed graphs is called `nx.DiGraph`.

Python: Networkx

- It represents graphs internally with dictionaries, thus taking full advantage of the sparsity in a graph.
- The base class for directed graphs is called `nx.DiGraph`.
- Nodes and edges are usually added or removed incrementally with the following methods.

Method	Description
`add_node()`	Add a single node.
`add_nodes_from()`	Add a list of nodes.
`add_edge()`	Add an edge between two nodes, adding the nodes if needed.
`add_edges_from()`	Add multiple edges (and corresponding nodes as needed).
`remove_edge()`	Remove a single edge (no nodes are removed).
`remove_edges_from()`	Remove multiple edges (no nodes are removed).
`remove_node()`	Remove a single node and all adjacent edges.
`remove_nodes_from()`	Remove multiple nodes and all adjacent edges.

Example




```
>>> import networkx as nx

# Initialize an empty directed graph.
>>> DG = nx.DiGraph()

# Add the directed edges (nodes are added automatically).
>>> DG.add_edge('a', 'b', weight=2)     # a --> b (adds nodes a and b)
>>> DG.add_edge('a', 'c', weight=1)     # a --> c (adds node c)
>>> DG.add_edge('a', 'd', weight=1)     # a --> d (adds node d)
>>> DG.add_edge('c', 'b', weight=1)     # c --> b
>>> DG.add_edge('c', 'd', weight=2)     # c --> d
>>> DG.add_edge('d', 'c', weight=2)     # d --> c
```

Networkx

- `nx.Digrah` object can be queried for information about the nodes and edges.
- Dictionary-like indexing to access node and edge attributes, such as the weight of an edge.

Method	Description
`has_node(A)`	Return `True` if `A` is a node in the graph.
`has_edge(A,B)`	Return `True` if there is an edge from `A` to `B`.
`edges()`	Iterate through the edges.
`nodes()`	Iterate through the nodes.
`number_of_nodes()`	Return the number of nodes.
`number_of_edges()`	Return the number of edges.

Example

```
# Check the nodes and edges.
>>> DG.has_node('a')
True
>>> DG.has_edge('b', 'a')
False
>>> list(DG.nodes())
['a', 'b', 'c', 'd']
>>> list(DG.edges())
[('a', 'b'), ('a', 'c'), ('a', 'd'), ('c', 'b'), ('c', 'd'), ('d', 'c')]

# Change the weight of the edge (a, b) to 3.
>>> DG['a']['b']["weight"] += 1
>>> DG['a']['b']["weight"]
3
```

PageRank in Networkx

- NetworkX efficiently implements several graph algorithms.
- The function `nx.pagerank()` computes the PageRank values of each node iteratively with sparse matrix operations.
- This function returns a dictionary mapping nodes to PageRank values

```
# Calculate the PageRank values of the graph.
>>> nx.pagerank(DG, alpha=0.85)     # alpha is the damping factor (epsilon).
{'a': 0.08767781186947843,
 'b': 0.23613138394239835,
 'c': 0.3661321209576019,
 'd': 0.31005868323052127}
```

Summary

1. Eigenvalue Theory Applications

2. Page Rank Algorithm