

Algorithms for Massive Datasets

Course held by Prof. Dario Malchiodi

Federico Cristiano Bruzzone

Id. Number: 27427A

MSc in Computer Science



UNIVERSITY OF MILAN
Computer Science Department
ADAPT-Lab

Contents

1	Data Mining	1
1.1	Things Useful to Know	1
1.1.1	Importance of Words in Documents	1
1.1.2	Hash Functions	1
1.1.3	Indexes	2
1.1.4	Secondary Storage	2
1.1.5	The Base of Natural Logarithms	2
1.1.6	Power Laws	3
2	MapReduce and Cost Model	4
2.1	Algorithms Using MapReduce	4
2.1.1	Matrix-Vector Multiplication by MapReduce	4
2.1.2	If the Vector \mathbf{v} Cannot Fit in Memory	4
2.1.3	Relational-Algebra Operations	5
2.1.4	Matrix Multiplication	8
2.2	The communication cost model	9
2.2.1	Wall-Clock Time	10
2.2.2	Multiway Joins	10
3	Link Analysis	13
3.1	Definition of PageRank	13
3.2	Structure of the Web	13
3.3	Avoiding Dead Ends	15
3.3.1	Recursive deletion of dead ends	15
3.3.2	Spider traps and Taxation	16
3.4	Efficient Computation of PageRank	17
3.4.1	Representing transition matrix	17
3.4.2	PageRank Iteration Using MapReduce	18
3.4.3	Other Efficient Approaches to PageRank Iteration	19

1.1 Things Useful to Know

1. The **TF.IDF** (*Term Frequency times Inverse Document Frequency*) measure of word importance.
2. Hash functions and their use.
3. Secondary storage (disk) its effect on running time of algorithms.
4. The base e of natural logarithm and identities involving that constant.
5. Power laws.

1.1.1 Importance of Words in Documents

Classification often starts by looking at documents, and finding the significant words in those documents. Our first guess might be that the words appearing most frequently in a document are the most significant. However, that intuition is exactly opposite of the truth. The formal measure of how concentrated into relatively few documents are the occurrences of a given word is called **TF.IDF**. It is normally computed as follows. Suppose we have a collection of N documents. Define f_{ij} to be the *frequency* of term (word) i in document j . Then, define the *term frequency* TF_{ij} to be:

$$TF_{ij} = \frac{f_{ij}}{\max_k f_{kj}}$$

That is, the term frequency of term i in document j is f_{ij} normalized by dividing it the maximum number of occurrences of any term (perhaps excluding stop words) in the same document.

The IDF for a term is defined as follows. Suppose term i appears in n_i of the N documents in the collection. Then $IDF_i = \log_2(N/n_i)$. The **TF.IDF** score for term i in document j is then $TF_{ij} \times IDF_i$.

1.1.2 Hash Functions

A hash function h takes a *hash-key* value as an argument and produces a *bucket number* as a result. The bucket number is an integer, normally in the range 0 to $B - 1$, where B is the number of buckets. Hash-keys can be of any type. There is an intuitive property of hash functions that they “randomize” hash-keys.

1.1.3 Indexes

An *index* is a data structure that makes it efficient to retrieve objects given the value of one or more elements of those objects. The most common situation is one where the objects are records, and the index is on one of the fields of that record. Given a value v for that field, the index lets us retrieve all the records with value v in that field.

1.1.4 Secondary Storage

Disks are organized into *blocks*, which are the minimum units that the operating system uses to move data between main memory and disk. It takes approximately ten milliseconds to *access* and read a disk block. That delay is at least five orders of magnitude (a factor of 10^5) slower than the time taken to read a word from main memory. You can assume that a disk cannot transfer data to main memory at more than a hundred million bytes per second (100MB), no matter how that data is organized. That is not a problem when your dataset is a megabyte. But a dataset of a hundred gigabytes or a terabyte presents problems just accessing it, let alone doing anything useful with it.

1.1.5 The Base of Natural Logarithms

The constant $e = 2.7182818\dots$ has a number of useful special properties. In particular:

$$\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e$$

Some algebra lets us obtain approximations to many complex expression. Consider $(1 + \alpha)^\beta$, where α is small. We can rewrite the expression as $(1 + \alpha)^{(1/\alpha)(\alpha\beta)}$. Then substitute $\alpha = 1/n$ and $1/\alpha = n$, so we have that $(1 + \frac{1}{n})^{n(\alpha\beta)}$, which is

$$\left(\left(1 + \frac{1}{n}\right)^n \right)^{\alpha\beta}$$

Since α is assumed small, n is large, so the subexpression $(1 + \frac{1}{n})^n$ will be close to the limiting value of e .

Some other useful approximations follow from the Taylor expansion of e^x . That is,

$$\begin{aligned} e^x &= \sum_{i=0}^{\infty} \frac{x^i}{i!} \\ &= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \end{aligned}$$

When x is large, the above series converges slowly, although it does converge because $n!$ grows faster than x^n for any constant x .

1.1.6 Power Laws

There are many phenomena that relate two variables by a *power law*, that is, a linear relationship between the logarithms of the variables. Figure 1.1 suggest such a relationship that is: $\log_{10} y = 6 - 2 \log_{10} x$

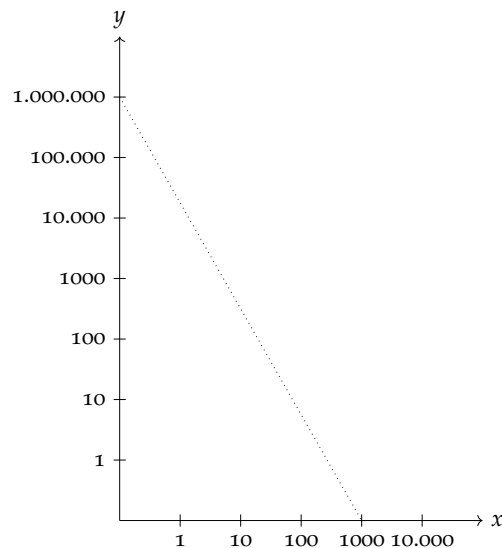


Figure 1.1. A power law with a slope of -2 .

The Matthew Effect

Often, the existence of power laws with values of the exponent higher than 1 are explained by the *Matthew effect*. In the biblical *Book of Matthew*, there is a verse about “the rich get richer.” Many phenomena exhibit this behavior, where getting a high value of some property causes that very property to increase.

2

MapReduce and Cost Model

2.1 Algorithms Using MapReduce

MapReduce is not a solution to every problem, not even every problem that profitably can use many compute nodes operating in parallel. The original purpose for which the Google implementation of MapReduce was created was executed very large matrix-vector multiplication as are needed in the calculation of PageRank (See Chapter 3). We shall see that matrix-vector and matrix-matrix calculations fit nicely into the MapReduce style of computing. Another important class of operations that can use MapReduce effectively are the relational-algebra operations.

2.1.1 Matrix-Vector Multiplication by MapReduce

Suppose we have an $n \times n$ matrix M , whose element in row i and column j will be denoted m_{ij} . Suppose we also have a vector \mathbf{v} of length n , whose j -th element is \mathbf{v}_j . Then the matrix-vector product is the vector \mathbf{x} of length n , whose i -th element \mathbf{x}_i is given by

$$\mathbf{x}_i = \sum_{j=1}^n m_{ij} \mathbf{v}_j$$

Let n be large, but not so large that vector \mathbf{v} cannot fit in memory and thus be available to every Map task. The matrix M and vector \mathbf{v} are stored in the distributed file system (DFS). We assume that the row-column coordinates of each matrix element will be discoverable from its position in the file, or because it is stored explicitly as a triple (i, j, m_{ij}) . We also assume the position of the element \mathbf{v}_j in the vector \mathbf{v} is discoverable in the same way.

The Map Function: The Map function is written to apply to one element of m . Each Map task will operate on a chunk of the matrix M . From each matrix element m_{ij} it produce a key-value pair $(i, m_{ij} \mathbf{v}_j)$

The Reduce Function: The Reduce function simply sumus all the values associated with a given key i . The result will be a pair (i, \mathbf{x}_i) .

2.1.2 If the Vector \mathbf{v} Cannot Fit in Memory

However, it is possible that the vector \mathbf{v} is so large that it will not fit in its entirety in main memory. In this case, we can divide the matrix into vertical *stripes* of equal width

and divide the vector into an equal number of horizontal stripes, of the same height.

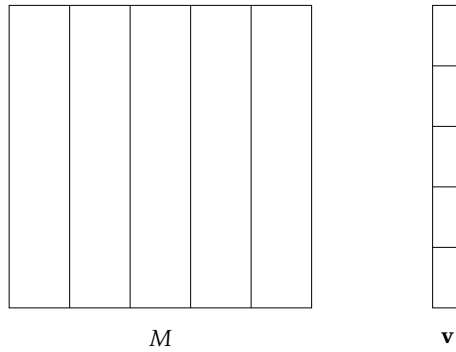


Figure 2.1. Division of a matrix and vector into stripes.

Each Map task is assigned a chunk from one of the stripes of the matrix and gets the entire corresponding stripe of the vector. The Map and Reduce tasks can then act exactly as was described above for the case where Map tasks get the entire vector. We shall take up matrix-vector multiplication using MapReduce again in Chapter 3.

2.1.3 Relational-Algebra Operations

A good starting point for exploring applications of MapReduce is by considering the standard operations on relations. A *relation* is a table with column headers called *attributes*, rows of the relation are called *tuples* and the sets of attributes of a relation is called its *schema*.

We often write an expression like $R(A_1, A_2, \dots, A_n)$ to say that a relation R has the attributes (A_1, A_2, \dots, A_n)

<i>From</i>	<i>To</i>
url1	url2
url1	url3
url2	url3
url3	url4
...	...

Figure 2.2. Relation Links consists of the set of pairs of URL's, such that the first has one or more links to the second.

A relation can be stored as a file in a distributed file system. There are several standard operations on relations, often referred to as *relational algebra*, that used to implement queries. The relational-algebra operations are:

Relation (represents a table): $R(A, B) \subseteq A \times B$

1. *Selection*: Apply a condition C to each tuple in the relation and produce as output

2 MapReduce and Cost Model

only those tuple that satisfy C . The result of this selection is denoted $\sigma_C(R)$.

$$\begin{aligned} \forall t \in R & \xrightarrow{MAP} (t, t) \text{ if } c(t) \\ (t, (t)) & \xrightarrow{REDUCE} (t, t) \end{aligned}$$

Map: For each tuple t in R , test if it satisfies C . If so, produce the key-value pair (t, t) .

Reduce: is the identity.

2. *Projection:* For some subset S of the attributes of the relation, produce from each tuple only the components for the attributes in S . The result of this projection is denoted $\pi_S(R)$.

$$\begin{aligned} \forall t \in R & \xrightarrow{MAP} (t', t') \\ (t', (t', \dots, t')) & \xrightarrow{REDUCE} (t', t') \end{aligned}$$

Map: create a tuple t' that contains only the attributes in S .

Reduce: for each key t' produced by the Map, there will be one or more key-value pairs (t', t') , so the Reduce function will remove the duplicates.

3. *Union, Intersection, and Difference:* These operations are defined in the usual way.

$$\begin{aligned} \text{Union:} & \left\{ \begin{array}{l} \forall t \in R \xrightarrow{MAP} (t, t), \quad \forall t \in S \xrightarrow{MAP} (t, t) \\ (t, (t)) \xrightarrow{REDUCE} (t, t) \\ (t, (t, t)) \xrightarrow{REDUCE} (t, t) \end{array} \right. \\ \\ \text{Intersection:} & \left\{ \begin{array}{l} \forall t \in R \xrightarrow{MAP} (t, t), \quad \forall t \in S \xrightarrow{MAP} (t, t) \\ (t, (t)) \xrightarrow{REDUCE} \emptyset \\ (t, (t, t)) \xrightarrow{REDUCE} (t, t) \end{array} \right. \\ \\ \text{Difference:} & \left\{ \begin{array}{l} \forall t \in R \xrightarrow{MAP} (t, R'), \quad \forall t \in S \xrightarrow{MAP} (t, S') \\ (t, R) \xrightarrow{REDUCE} (t, t) \\ (t, S) \xrightarrow{REDUCE} \emptyset \\ (t, (R, S)) \xrightarrow{REDUCE} \emptyset \end{array} \right. \end{aligned}$$

Considering the Union:

- **Map:** Turn each input t into a key-value pair (t, t)
- **Reduce:** Associated with each key t there will be either one or two values. Produce output (t, t) in either case.

Considering the Intersection:

- **Map:** Turn each input t into a key-value pair (t, t)
- **Reduce:** If key t has value list (t, t) , then produce (t, t) , otherwise produce nothing.

Considering the Intersection:

- **Map:** For a tuple t in R , produce the key-value pair (t', R') . For a tuple t in S , produce the key-value pair (t', S') .
 - **Reduce:** For each key t , if the associated value list is (t', R') , then produce (t, t) , otherwise produce nothing.
4. *Natural Join* : Given two relations, compare each pair of tuples, one from each relation. If the tuples agree on all the attributes that are common to the two schemas, then produce a tuple that has components for each of the attributes in either schema and agrees with the two tuples on each attribute. If the tuples disagree on one or more shared attributes, then produce nothing from this pair of tuples. All *equijoins* can be executed in the same manner. The natural join of $R(A, B)$ and $S(B, C)$ is denoted $R \bowtie S$.

$$\begin{aligned}
 &\forall(a, b) \in R \xrightarrow{MAP_R} (b, (a, R')) \\
 &\forall(b, c) \in S \xrightarrow{MAP_S} (b, (c, S')) \\
 &(b, ((a_1, R), (c_1, S), (c_3, S), (a_2, R), \dots)) \xrightarrow{REDUCE} \left\{ \begin{array}{l} 1. \text{ Sort } \ell \text{ using 2nd element} \\ 2. a \text{ list of elements from } R \\ 3. b \text{ list of elements from } S \\ 4. \forall(a, c) \in a \times b \\ 5. \text{ Output}(a, b, c) \end{array} \right.
 \end{aligned}$$

Map: For each tuple (a, b) of R , produce the key-value pair $(b, (a, R'))$. For each tuple (b, c) of S , produce the key-value pair $(b, (c, S'))$.

Reduce: Each key value b will be associated with a list of pairs that are either of the form (R, a) or (S, c) . Construct all pairs consisting of one with first component R and the other with first component S . The output from this key and value list is a sequence of key-value pairs. Each value is one of the triple (a, b, c) such that (R, a) and (S, c) are in the value list.

5. *Grouping and Aggregation*: Given a relation R , partition its tuples according to their values in one set of attributes G , called the *grouping attributes*. The permitted aggregations are SUM, COUNT, AVG, MIN, and MAX, with the obvious meanings. We denote a grouping-and-aggregation operation on a relation R by $\gamma_X(R)$, where X is a list of element that are either.
- (a) A grouping attribute, or
 - (b) An expression $\theta(A)$, where A is an attribute and θ is an aggregation function.

2 MapReduce and Cost Model

The result of this operation is one tuple for each group, with components for each grouping attribute and for each aggregation.

$$\begin{aligned} \forall (a, b) \in R & \xrightarrow{MAP} (a, b) \\ (a, (b_1, \dots, b_n)) & \xrightarrow{REDUCE} (a, \theta(b_1, \dots, b_n)) \end{aligned}$$

Map: For each tuple (a, b, c) produce the key-value pair (a, b) .

Reduce: Each key a represent a group. Apply the aggregation operator θ to the list (b_1, \dots, b_n) of values associated with a . The output is the pair (a, x) , where x is the result of the aggregation.

2.1.4 Matrix Multiplication

If M is a matrix with element m_{ij} in row i and column j , and N is a matrix with element n_{jk} in row j and column k , then the product $P = MN$ is the matrix P with element p_{ik} in row i and column k , where

$$p_{ik} = \sum_j m_{ij} n_{jk}$$

Obviously, the number of columns of M must be equal to the number of rows of N , so the sum over j makes sense. We could view matrix M and N as relations, $M(I, J, V)$ with tuples (i, j, m_{ij}) and $N(J, K, V)$ with tuples (j, k, n_{jk}) . The product MN is a natural join, $M(I, J, V) \bowtie N(J, K, V)$, having only attribute J in common and produce tuples (i, j, k, v, w) for each tuple (i, j, v) in M and each tuple (j, k, w) in N . This five-component tuple represents the pair of matrix element (m_{ij}, n_{jk}) but we prefer to have a four-component tuple $(i, j, k, v \times w)$ because represents the product between $m_{ij} n_{jk}$.

We can perform grouping using I and K as attributes and aggregation as the sum of $V \times W$, and we can implement matrix multiplication as two MapReduce operation. Let N_c the number of columns of N and M_r the number of rows of M .

$$M = [m_{ij}]_{M_r \times X} \quad N = [n_{jk}]_{X \times N_c} \quad P = MN = [p_{ik}]_{M_r \times N_c} \quad p_{ik} = \sum_{j=1}^X m_{ij} n_{jk}$$

$$(i, j, m_{ij}) \in M(I, J, V)$$

$$(j, k, n_{jk}) \in N(J, K, W)$$

$$M \bowtie N(i, j, k, m_{ij}, n_{jk})$$

First implementation:

$$\begin{aligned} \forall (i, j, m_{ij}) \in M & \xrightarrow{Map_M} (j, (M, i, m_{ij})) \\ \forall (j, k, n_{jk}) \in N & \xrightarrow{Map_N} (j, (N, k, n_{jk})) \\ (j, ((M, 1, m_{1j}), \dots, (M, M_r, m_{M_r j})), (N, 1, n_{j1}), \dots, (N, N_c, n_{jN_c}))) \end{aligned}$$

Map: For each matrix element m_{ij} , produce the key value pair $(j, (M, i, m_{ij}))$ and n_{jk} produce the key value pair $(j, (N, k, n_{jk}))$. M and N in the values are not the matrices but just labels to distinguish the two sources of tuples.

Reduce: For each key j , look at the list of values. For each value that comes from M and N , produce the key-value pair with key equal to (i, k) and value equal to the product of these elements $m_{ij}n_{jk}$.

Now, we perform a grouping and aggregation by another MapReduce operation.

$$\begin{aligned} ((i, j), (a_{ik}b_{kj})) &\xrightarrow{\text{Map}} ((i, j), (a_{ik}b_{kj})) \\ ((i, j), (a_{i1}b_{1j})) &\xrightarrow{\text{Reduce}} ((i, j), p_{ij}) \text{ where } p_{ij} \in P \end{aligned}$$

Map: This function is just the identity.

Reduce: For each key (i, k) , produce the sum of the list of values associated with this key. The result is the key-value pair with key (i, k) and value equal to the product p_{ik} where p_{ik} is the value of the matrix $P = MN$ in row i and column k .

Second implementation:

We can perform matrix multiplication $P = MN$ in a **single MapReduce operation**. Let N_c the number of columns of N and M_r the number of rows of M .

$$\begin{aligned} \forall m_{ij} \in M &\xrightarrow{\text{Map}_M} ((i, k), (M, j, m_{ij})) \quad \forall k = 1, 2, \dots, N_c \\ \forall n_{jk} \in N &\xrightarrow{\text{Map}_N} ((i, k), (N, j, n_{jk})) \quad \forall i = 1, 2, \dots, M_r \\ ((i, k), ((M, 1, m_{i1}), \dots, (M, X, m_{iX}), (N, 1, n_{1j}), \dots, (N, X, n_{Xj}))) &\xrightarrow{\text{Reduce}} ((i, k), p_{ik}) \end{aligned}$$

Map: For each matrix element m_{ij} , produce the key value pair $((i, k), (M, j, m_{ij}))$ and for each matrix element n_{jk} , produce the key value pair $((i, k), (N, j, n_{jk}))$.

Reduce: Each key (i, k) have an associated list of values $((M, j, m_{ij}), (N, j, n_{jk})) \forall j$. The reduce function needs to connect the two values with the same j , an easy way to do this step is sort by j in two separate lists and the j -th element will have the third component m_{ij} and n_{jk} , then we can compute the product $m_{ij}n_{jk}$ and sum over j .

2.2 The communication cost model

The communication cost model is a model that allows us to estimate the communication cost of a MapReduce algorithm. The communication cost is the amount of data that is transferred between the mappers and the reducers. The communication cost is the most important factor in the performance of a MapReduce algorithm.

Imagine that an algorithm is implemented by an acyclic network of tasks. The *communication cost* of a task is the size of the input to the task and the task can be measured in bytes. The *communication cost of an algorithm* is the sum of the communication cost of all the tasks implementing that algorithm.

2 MapReduce and Cost Model

We can explain and justify the **importance of communication** cost as follows:

- The algorithm execution by each task tends to be very simple.
- The typical interconnect speed for a computing cluster is 1 Gbps, and it is slow compared to the speed of the CPU.
- Even if a task executes at a compute node that has a copy of the chunk(s) on which the task operates, that chunk normally will be stored on disk, and the time taken to move the data into main memory may exceed the time needed to operate on the data once it is available in memory.

We might still ask why we **count only input size**, and not output size. The answer to this question involves two points:

1. If the output of the one task τ is the input of another task, then the size of τ 's output will be accounted for when measuring the input size for the receiving task.
2. The output is rarely large compared with the output with the input or the intermediate data produced by the algorithm.

An example of join operation:

$$\begin{aligned} R(A, B) \bowtie S(B, C) \\ \forall (a, b) \in R \xrightarrow{M} (b, (a, R)) \\ \forall (b, c) \in S \xrightarrow{M} (b, (c, S)) \\ |R| = r, \quad |S| = s \\ \text{Cost: } O(r + s) \end{aligned}$$

2.2.1 Wall-Clock Time

While communication cost often influences our choice of algorithm to use in a cluster-computing environment, we must also be aware of the importance of *wall-clock time*, the time it takes a parallel algorithm to finish.

2.2.2 Multiway Joins

To see how analyzing the communication cost can help us choose an algorithm in the cluster-computing environment, we can consider the problem of computing a multiway join. There is a general theory in which we:

1. Select certain attributes of the relations involved in the natural *multi*-join to have their value hashed, each to some number of buckets.
2. Select the number of buckets for each of these attributes, subject to the constraint that the product of the number for each attribute is k .
3. Identify each of the k reducers with a vector of bucket numbers. These vectors have one component for each of the attributes selected in step (1).

4. Send tuples of each relation to all those reducers where it might find tuples to join with. The given tuple t will have values for some of the attributes selected at step (1), in this way we can apply the hash function(s) to those values to determine certain components of the vector that identifies the reducers.

Consider the following example $R(A, B) \bowtie S(B, C) \bowtie T(C, D)$ and suppose that R , S , and T have sizes r , s , and t , respectively. And let p be the probability that:

- An R -tuple and an S -tuple have the same value for attribute B .
- An S -tuple and a T -tuple have the same value for attribute C .

If we join R and S first (see 4), then the communication cost is $O(r + s)$ and the size of the intermediate join is $R \bowtie S$ is prs . When we join this result with T , the communication cost is $O(prs + t)$. The total communication cost is $O(r + s + prs + t)$.

A three way to take this join is to use a single MapReduce job that joins the three relation at one time. Suppose that we have k reducers for this job. Pick numbers b and c representing the number of buckets into which we will hash B - and C -values, respectively. Let h and g be a hash function defined as follows:

$$h : B \rightarrow \{0, 1, \dots, b-1\}$$

$$g : C \rightarrow \{0, 1, \dots, c-1\}$$

We require that $bc = k$. The reducer corresponding to bucket pair (i, j) is responsible for joining the tuples $R(u, v)$, $S(v, w)$, and $T(w, x)$, where $h(v) = i$ and $g(w) = j$.

As a result, the Map tasks that send tuples of R , S and T to the reducers that need them must send R - and T -tuples to more than one reducer. For an S -tuple $S(v, w)$, we know B and C values, so we can compute $h(v)$ and $g(w)$ and send the tuple to the reducer corresponding to bucket pair $(h(v), g(w))$. If we consider the R - and T -tuples, we know only the B - and C -values, respectively, so we can send the tuple to all reducers corresponding to bucket pairs $(h(v), j)$ and $(i, g(w))$, respectively.

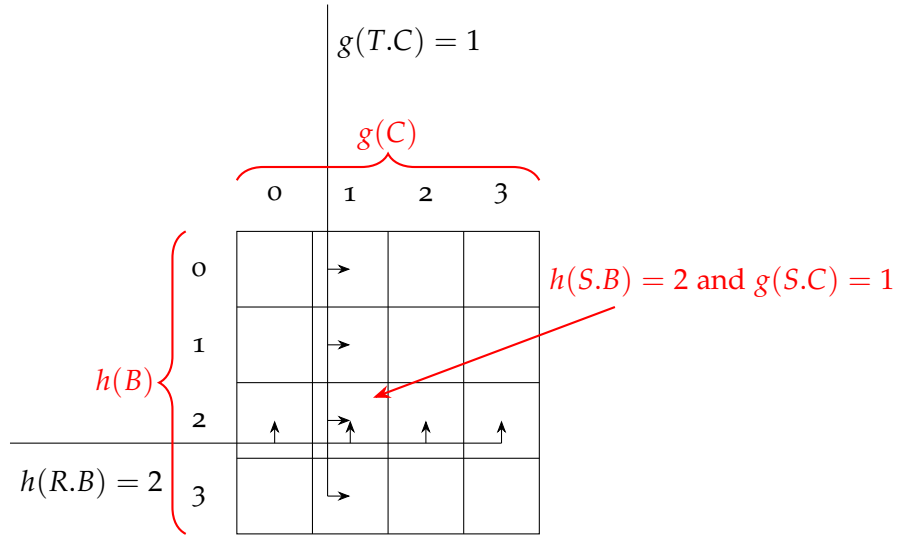


Figure 2.3. Sixteen reducers together perform a 3-way join.

2 MapReduce and Cost Model

Notice that these three tuples join, and they meet at exactly one reducer, the reducer for key $(2, 1)$.

Now, suppose that the sizes of R , S , and T are different, and let r , s , and t be the sizes of R , S , and T , respectively. If we hash B -values into b buckets and C -values into c buckets, where $bc = k$, then the total communication cost to send tuples to the reducers is $O(r + s + t)$. We shall use the of Lagrangean multipliers to find the palce where the function $s + cr + bt - \lambda(bc - k)$ has derivatives with respect to b and c equal to 0. That is, we must solve the equations $r - \lambda c = 0$ and $t - \lambda b = 0$. Since $r = \lambda b$ and $t = \lambda c$. Since $r = \lambda b$ and $t = \lambda c$, we may multiply corresponding sides of these equations to get $rt = \lambda^2 bc$. Since $bc = k$, we get $rt = \lambda^2 k$, or $\lambda = \sqrt{rt/k}$. Thus, $b = \sqrt{r/k}$ and $c = \sqrt{t/k}$.

If we substitute these values into the formula $s + cr + bt$, we get $s + 2\sqrt{rtk}$. This is the communication cost for the Reduce tasks, to which we must add the communication cost for the Map tasks, which is $O(r + s + t)$. Thus, the total communication cost is $O(r + 2s + t + 2\sqrt{rtk})$.

3

Link Analysis

3.1 Definition of PageRank

PageRank is a function that assigns a real number to each page in the Web. There is not one fixed algorithm for assignment of PageRank.

In general, we can define the *transition matrix of the Web* to describe what happens to random surfers after one step. This matrix $M_{n \times n}$ where n is the number of pages. The element m_{ij} has value $1/k$ if page j has k arcs out, and one of them is to page i . Otherwise, $m_{ij} = 0$.

The probability distribution for the location of a random surfer can be described by a column vector whose j -th component is the probability that the surfer is at page j . This probability is the (idealized) PageRank function.

Suppose we start a random surfer A at any of the n pages of the Web with equal probability. Then the initial vector $\mathbf{v}_0 = [1/n]_n$, if M is the matrix of the web, the distribution of A is $M^s \mathbf{v}_0$ for $s = 1, 2, \dots$ steps. To see why multiplying a distribution vector \mathbf{v} by M gives the distribution $\mathbf{x} = M\mathbf{v}$ at the next step. The probability that A will be at node i at the next step, is (ancient theory of *Markov processes*).

$$\mathbb{P}[\mathbf{x}_i] = \sum_j m_{ij} \mathbf{v}_j$$

where $m_{ij} = \mathbb{P}[A \text{ goes from } j \text{ to } i \text{ at the next step}]$

$\mathbf{v}_j = \mathbb{P}[A \text{ is at } j \text{ at the previous step}]$

The limiting distribution \mathbf{v} that satisfies $\mathbf{v} = M\mathbf{v}$ is called the *stationary distribution* of the Markov process. It is the distribution that the A will eventually reach, no matter where he starts. In other words, the limiting $\mathbf{v} = \lambda M\mathbf{v}$ is an eigenvector of M with eigenvalue λ . Remember that M is a stochastic matrix, so $\sum_j m_{ij} = 1 \forall i$, and the eigenvalue associated to principal eigenvector is $\lambda = 1$. Recall that the intuition behind PageRank is that the more likely a surfer is to be at a page, the more important the page is.

3.2 Structure of the Web

It would very nice if the nice if the Web were strongly connected, it is not in practice. An early study of the Web found it to have the structure shown in Fig. 3.1. There was a

3 Link Analysis

large strongly connected component (SCC), but there were several other portions that were almost as large.

1. *in-component*, consist of pages that can reach the SCC, but cannot be reached from the SCC.
2. *out-component*, consist of pages that can be reached from the SCC, but unable to reach the SCC.
3. *tendrils*, which are of two types. Some tendrils consist of pages reachable from the in-component but not able to reach the in-component. The other tendrils can reach the out-component, but are not reachable from the out-component.

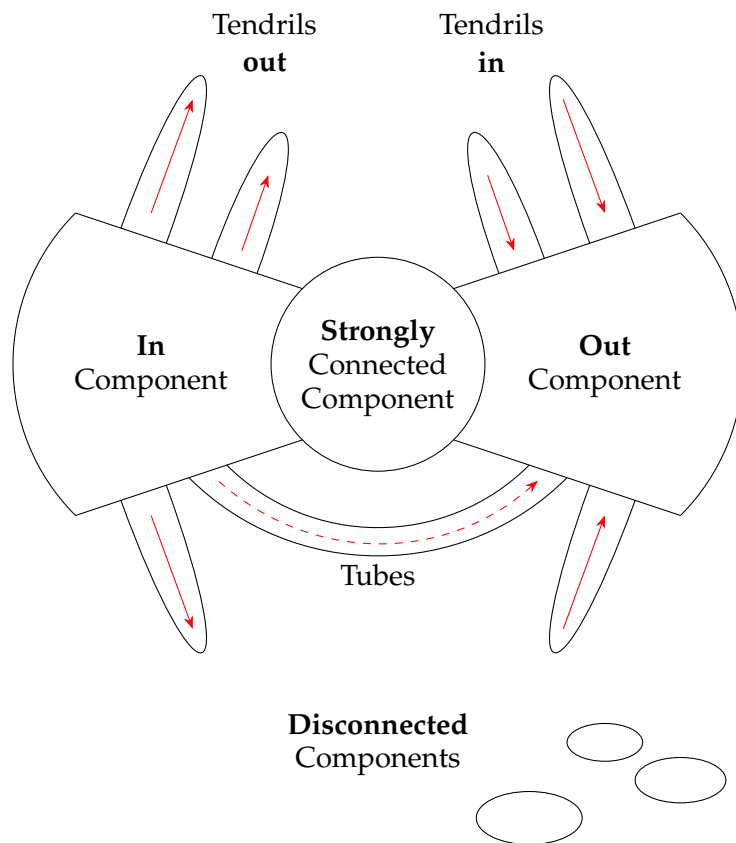


Figure 3.1. The “bowtie” picture of the Web.

- (a) *Tuples*, which are pages from the in-component and able to reach the out-component, but unable to reach the SCC or be reached from the SCC.
- (b) Isolated, components that are unreachable from the large components and unable to reach those components.

There are really two problems we need to avoid. First is the dead end, a page that has no links out. The second problem is groups of pages that all have outlinks but they never link to any other pages.

3.3 Avoiding Dead Ends

Recall that a page with no link out is called a dead end. If we allow dead ends, the transition matrix of the web is no longer stochastic. If we compute $M^i \mathbf{v}$ for increasing powers of a substochastic matrix M , then some or all of the components of the vector go to 0.

There are two approaches to dealing with dead ends.

1. We can drop the dead ends from the graph, and also drop their incoming arcs. Doing so may create more dead ends, which also have to be dropped, recursively.
2. We can modify the process by which random surfers are assumed to move about the Web. This method, which we refer to as “taxation”, also solves the problem of spider traps.

3.3.1 Recursive deletion of dead ends

In order to compute the PageRank with dead ends, using the first method (**drop dead ends**),

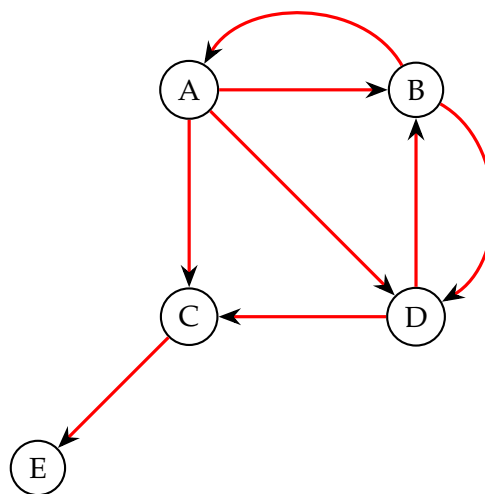


Figure 3.2. A graph with two levels of dead ends.

- Drop the dead ends from the graph, and also drop their incoming arcs.
- Compute the PageRank of the remaining nodes, using the method described in the previous section.

3 Link Analysis

- Compute the PageRank of the last removed dead ends x as follows:

$$PR_{dead}(x) = \sum_{v \in G : (v,x) \in E} PR(v) \frac{1}{\mathbf{deg}(v)} \quad (3.1)$$

where $\mathbf{deg}(v)$ is the out-degree of v ;
 G is the graph after removing dead ends;
 $PR(v)$ is the PageRank of v in G .

and continue recursively for all removed dead ends.

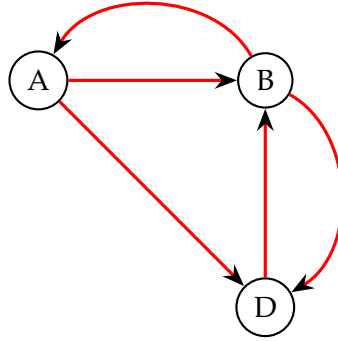


Figure 3.3. The reduced graph with no dead ends.

3.3.2 Spider traps and Taxation

A spider trap is a set of nodes with no dead ends but no arcs out. An example of a transition matrix representing the Fig. 3.4 with a single spider trap is:

$$M = \begin{bmatrix} 1 & 1/2 & 0 & 0 \\ 1/3 & 0 & 0 & 1/2 \\ 1/3 & 0 & 1 & 1/2 \\ 1/3 & 1/2 & 0 & 0 \end{bmatrix}$$

The problem in the following example is that the spider trap is absorbing. Once the surfer enters the spider trap, he can never leave.

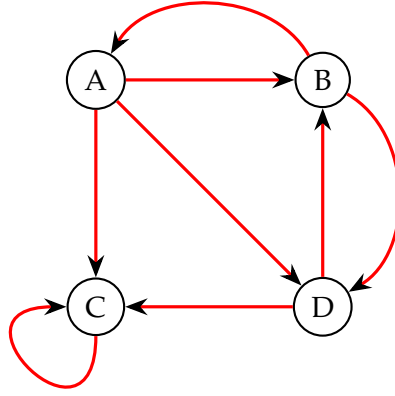


Figure 3.4. A graph with a one-node spider trap.

To avoid this problem, we can modify the calculation of PageRank by adding a small probability β that the surfer will jump to a random page. We compute the new vector estimate of PageRanks \mathbf{v}' as follows:

$$\mathbf{v}' = \beta M\mathbf{v} + (1 - \beta)\mathbf{e}/n \quad (3.2)$$

where β is a chosen constant, usually in the range 0.8 to 0.9, \mathbf{e} is a vector of all 1's, and n is the number of nodes in the graph. The term $\beta M\mathbf{v}$ represent the case where, with probability β a random surfer will follow a link out of the current page. The term $(1 - \beta)\mathbf{e}/n$ represents the case where, with probability $1 - \beta$, the surfer will jump to a random page.

3.4 Efficient Computation of PageRank

To compute the PageRank for a large graph representing the Web, we have to perform a matrix-vector multiplication on the order of 50 times, until the vector is close to unchanged at one iteration. There are basically two issues:

- The transition matrix of the Web M is very sparse. We want to take to represent the matrix by its non-zero elements.
- We may not be using MapReduce, or for efficient reason we may wish to use a combiner with the Map tasks to reduce the amount of data.

3.4.1 Representing transition matrix

The proper way to represent any sparse matrix is to list the locations of the nonzero entries and their values. We use 4-byte integers for coordinates of an element and an 8-byte double-precision number for the value, so the total size is 16-bytes per nonzero element. The space required is $O(n)$, where n is the number of nonzero elements.

To store a transition matrix using less space, we can thus represent a column by one integer for the out-degree, and one integer per nonzero entry in that column, giving the row number where that entry is located. Thus, we need slightly more than 4 bytes per nonzero entry to represent a transition matrix.

3.4.2 PageRank Iteration Using MapReduce

One iteration of the PageRank algorithm involves taking an estimated PageRank vector \mathbf{v} and computing the next estimate \mathbf{v}' using Eq. 3.2. If n is small enough, we can compute \mathbf{v}' in memory and then write it out to a file. If n is large, as it is for the Web, we can use MapReduce to compute \mathbf{v}' dividing M into vertical stripes and \mathbf{v} into horizontal stripes. This method is not adequate because we are assuming that \mathbf{v} cannot fit in memory, and \mathbf{v}' , that is the product between M and \mathbf{v} , has the same size as \mathbf{v} , so it cannot fit in memory either.

An alternative strategy is based on partitioning M into k^2 blocks, while \mathbf{v} are still partitioned into k stripes.

\mathbf{v}'_1	$=$	M_{11}	M_{12}	M_{13}	M_{14}	\mathbf{v}_1
\mathbf{v}'_2		M_{21}	M_{22}	M_{23}	M_{24}	\mathbf{v}_2
\mathbf{v}'_3		M_{31}	M_{32}	M_{33}	M_{34}	\mathbf{v}_3
\mathbf{v}'_4		M_{41}	M_{42}	M_{43}	M_{44}	\mathbf{v}_4

Figure 3.5. Partitioning a matrix into square blocks.

In this method, we use k^2 Map tasks. Each task gets one block of M denote as M_{ij} and one stripe of the vector \mathbf{v} , which must be $\mathbf{v}_j \forall k \in i$. Note that \mathbf{v} is transmitted k times and each block of M only once.

The advantage of this approach is that we can keep the j -th stripe of \mathbf{v}' and \mathbf{v} in memory while we process M_{ij} .

Since we are representing transition matrices in the special way described in Section 3.4.1, we need to consider how the block of Fig. 3.5 is represented. For each block, we need data about all those columns that have at least one nonzero entry within the block. If k is large, then most columns will have nothing in most blocks of its stripe. That, For a given block, we not only have to list those rows that have a nonzero entry for that column, but we must repeat the out-degree for the node represented by the column. That observation upper bounds the space needed to store the blocks of a stripe at twice the space needed to store all the stripe.

3.4.3 Other Efficient Approaches to PageRank Iteration

The algorithm discussed in Section 3.4.2 is not the only way to compute PageRank using MapReduce. Recall that the algorithm of Section 3.4.2 uses k^2 processors, assuming all Map operations are executed in parallel.

Myself  [comment]

Bibliography