Big Data Computing

Master's Degree in Computer Science 2019-2020

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- More generally, we want to assign a score which indicates the importance of a node in a graph
- Derive such a score from the structural properties of the graph only (i.e., via link analysis)
- Exploit the fact that the Web is an example of a scale-free network

Computing Node Importance

Several link analysis approaches to compute web page importance

PageRank

Hubs and Authorities (HITS)

Personalized PageRank

Web Spam Detection

PageRank

• A link analysis approach to the definition of web page importance

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- Introduced in 1998 by Sergey Brin and Larry Page*
- The core of Google search engine
- Assigns a numerical score to each web page with the purpose of indicating its relative importance within the whole collection

Based on 2 intuitions

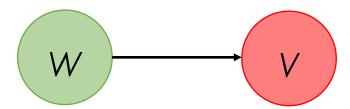
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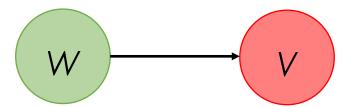


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The more incoming links a web page has the more important it is

Links (i.e., votes) from important web pages should count more!

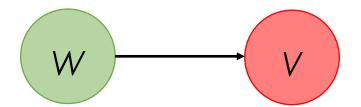
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Different web pages have different in-degree (scale-free network)

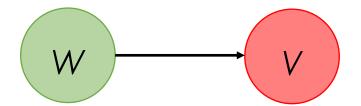
www.stanford.edu has more than 23K in-links

www.uniromal.it/~tolomei has one or two in-links!

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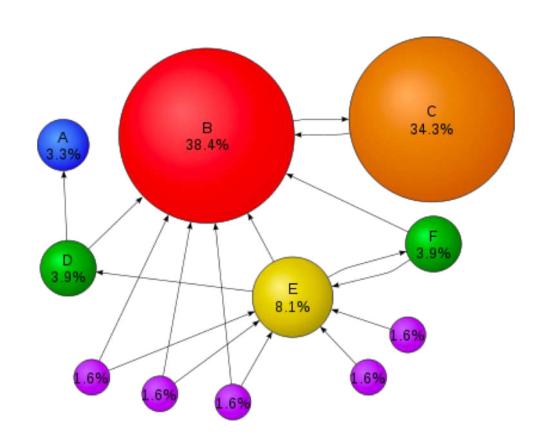
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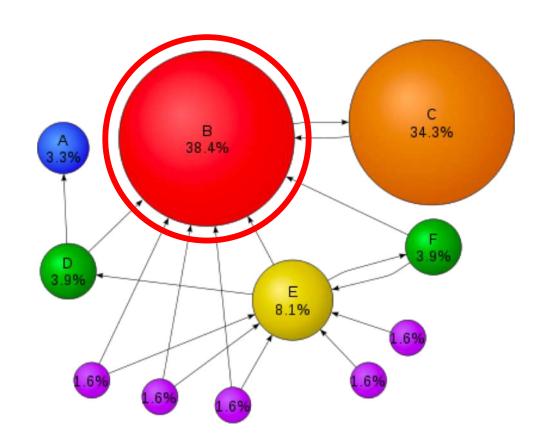
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Recursive definition

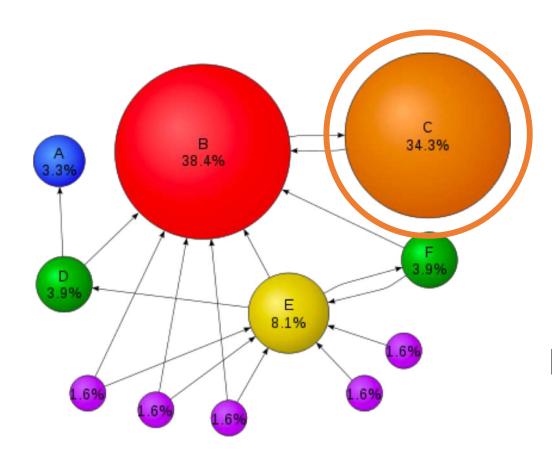


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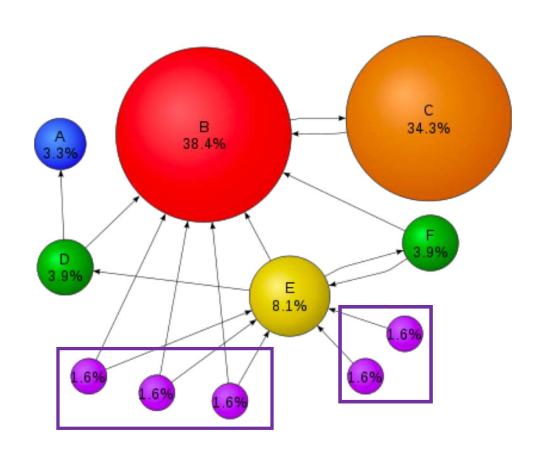
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C also has a high score even though it has only one incoming link but from an important node B



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C also has a high score even though it has only one incoming link but from an important node B

Many other less important nodes

PageRank: Prelminaries

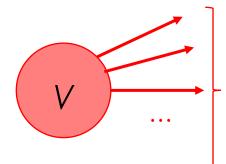
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 The Web Graph $|V| = N$ Number of Nodes (pages)

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$$O_v = \{w \in V : (v, w) \in E\}$$
 Set of pages linked by \mathbf{v}

$$|O_v| = o_v$$
 Out-degree of node ${\color{red} v}$



PageRank: Prelminaries

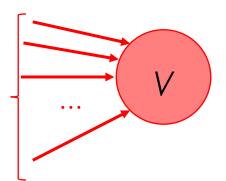
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 Out-degree of node v

$$I_v = \{w \in V : (w,v) \in E\}$$
 Set of pages linked to v

$$|I_v|=i_v$$
 In-degree of node ${f v}$



Each link's vote to a page v is proportional to the importance of the source page w, which the link comes from

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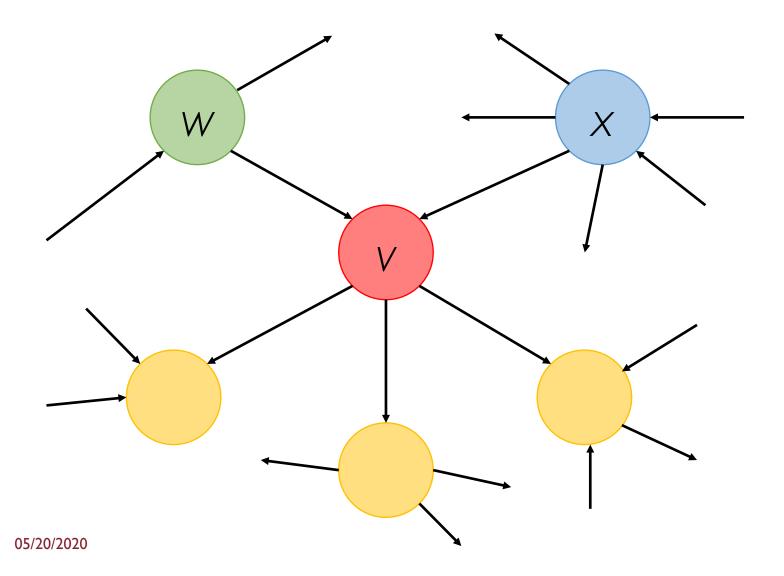
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If a page w has importance r_w and out-degree o_w , each out-link will get an **equal proportion** of the importance, i.e., r_w/o_w

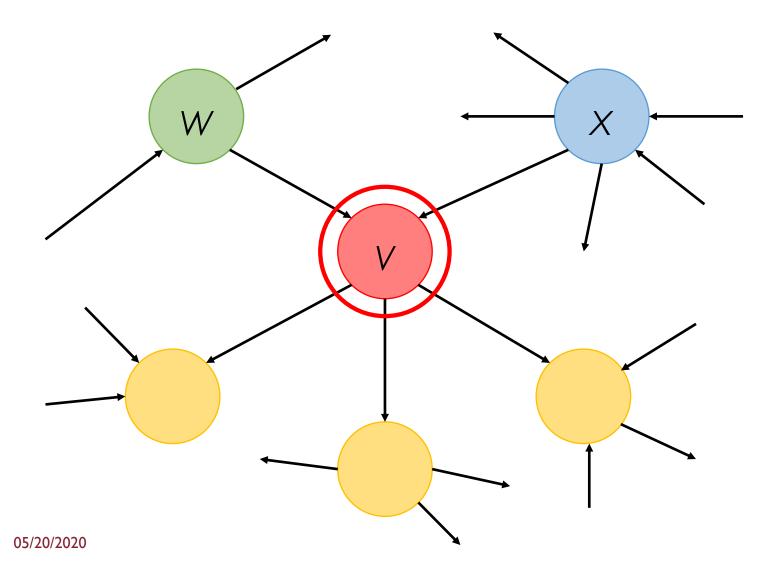
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Each page v's importance can be computed just as the sum of votes of all its incoming links (i.e., in-degree)

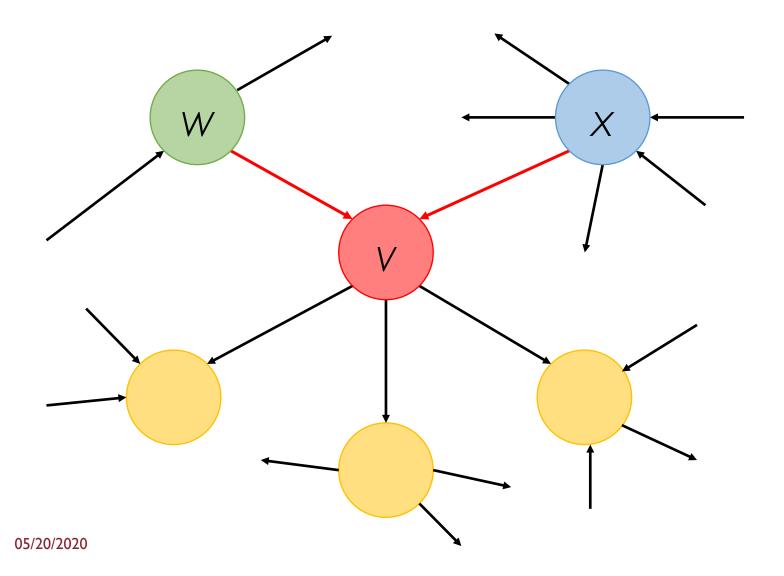


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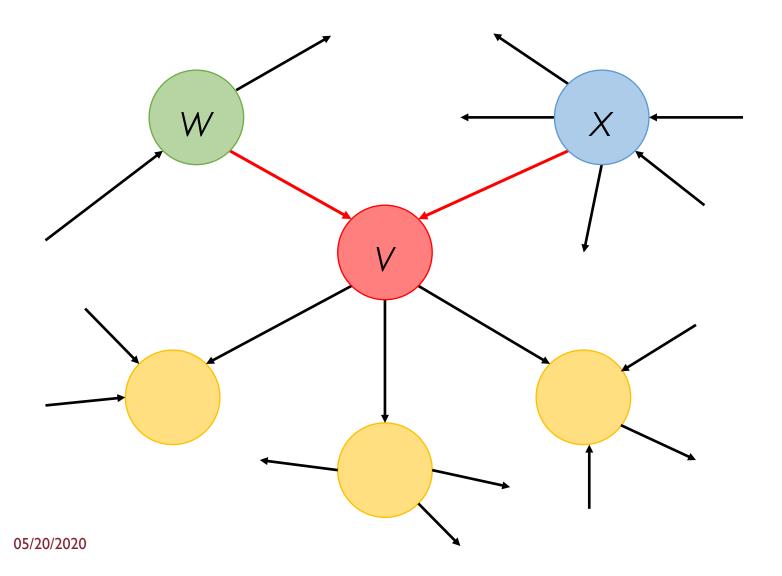


What is r_v ?

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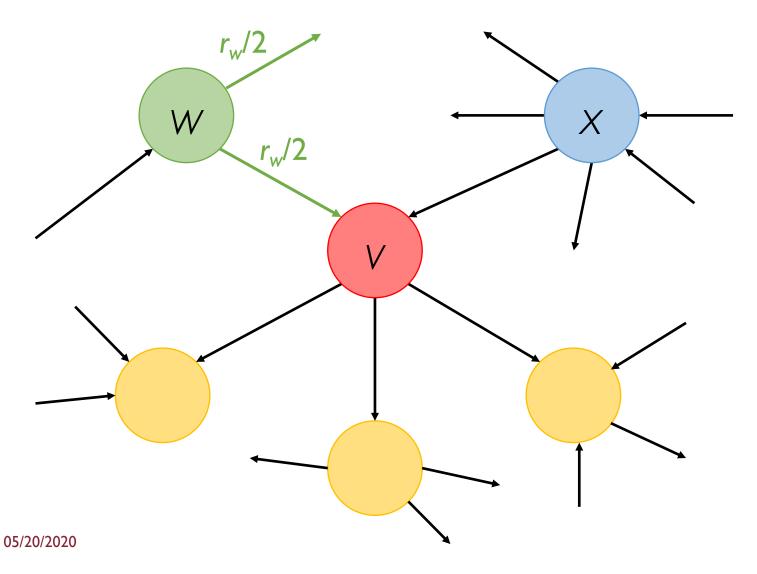


Suppose v has only 2 in-links coming from w and x

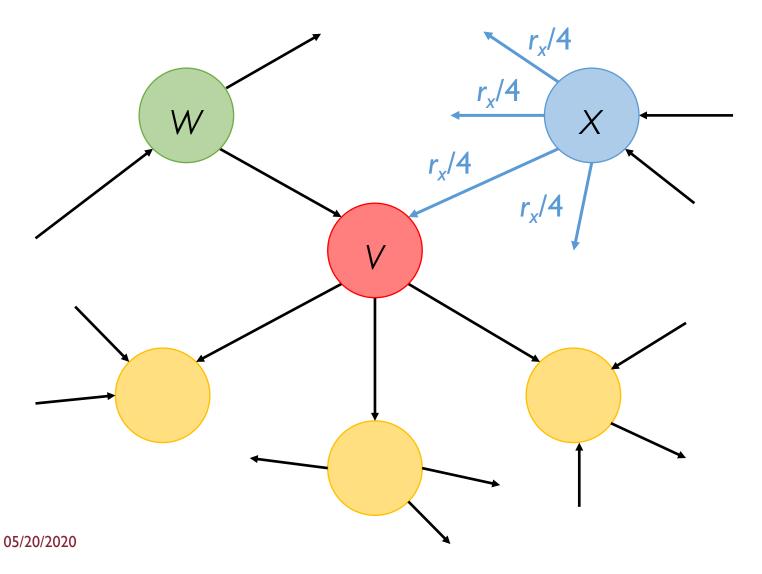


We must compute the in-link's **vote** from w and from x

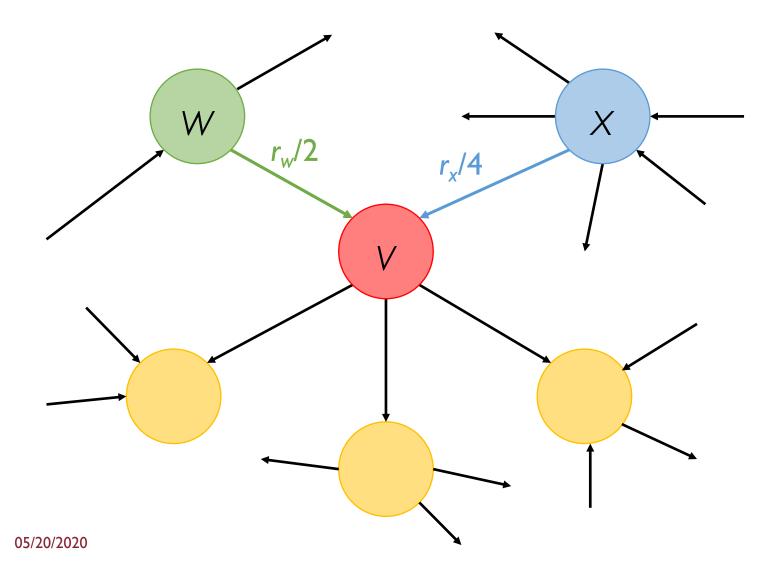
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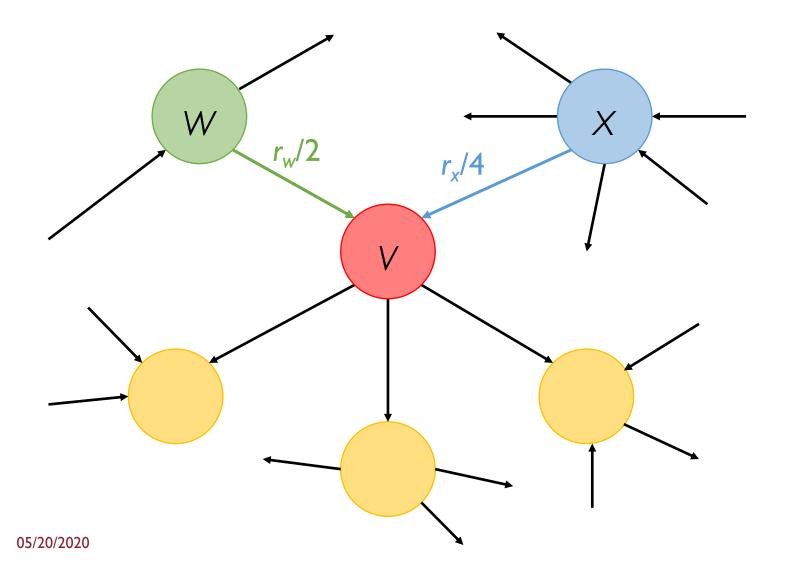
The importance of page $w(r_w)$ is distributed across each of its 2 outgoing links



The importance of page $x(r_x)$ is distributed across each of its 4 outgoing links



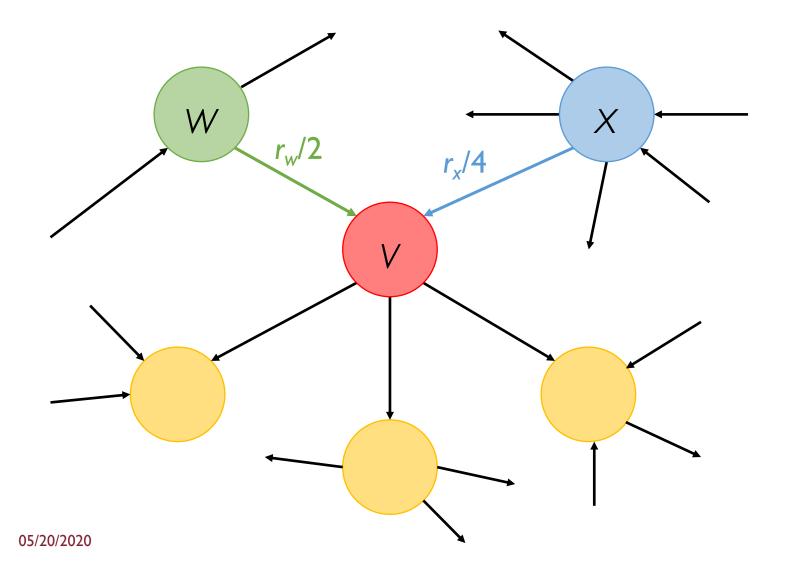
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The importance of page $v(r_v)$ is just the sum of its incoming links' votes

$$r_{\rm v} = r_{\rm w}/2 + r_{\rm x}/4$$

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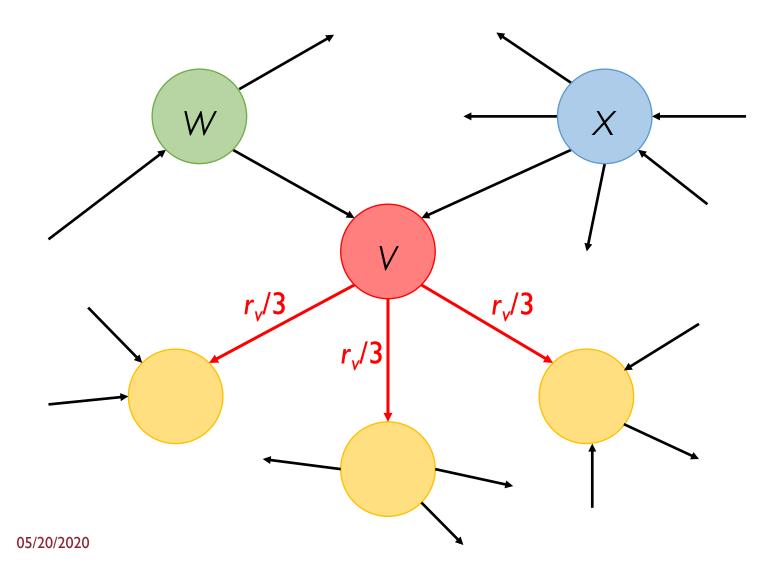
The importance of page $v(r_v)$ is just the sum of its incoming links' votes

$$r_{\rm v} = r_{\rm w}/2 + r_{\rm x}/4$$

$$r_v = \sum_{u \in I_v} \frac{r_u}{o_u}$$

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PageRank: First Simple Recursive Formulation

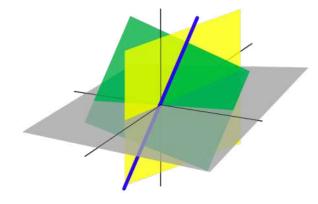


Similarly, page v uniformly distributes its importance r_v to its outgoing links

2 main perspectives

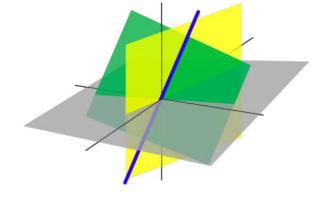
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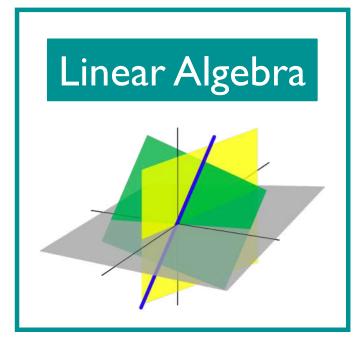
Linear Algebra



Probabilistic

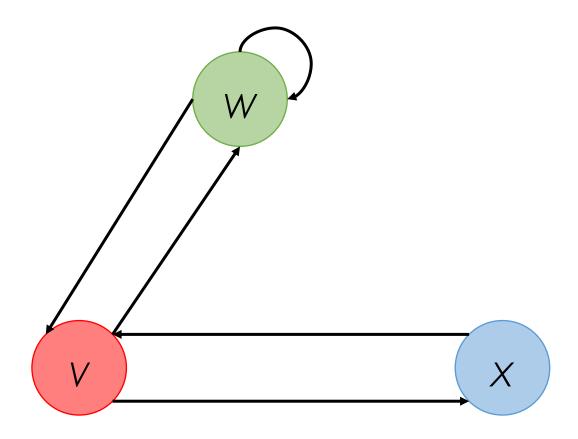


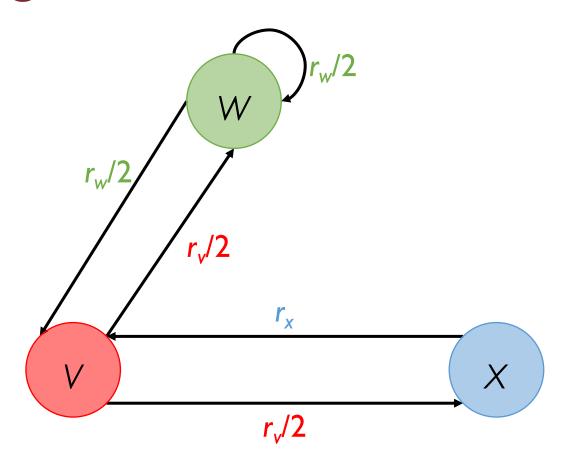
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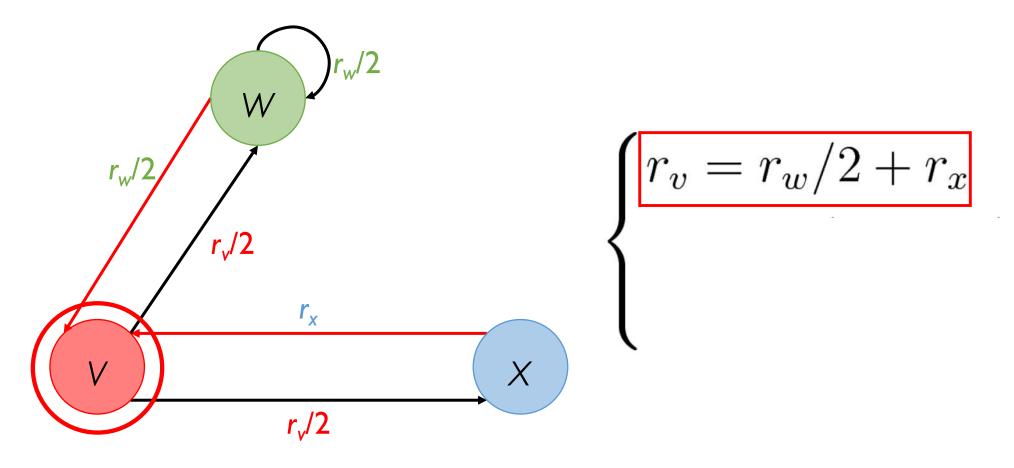


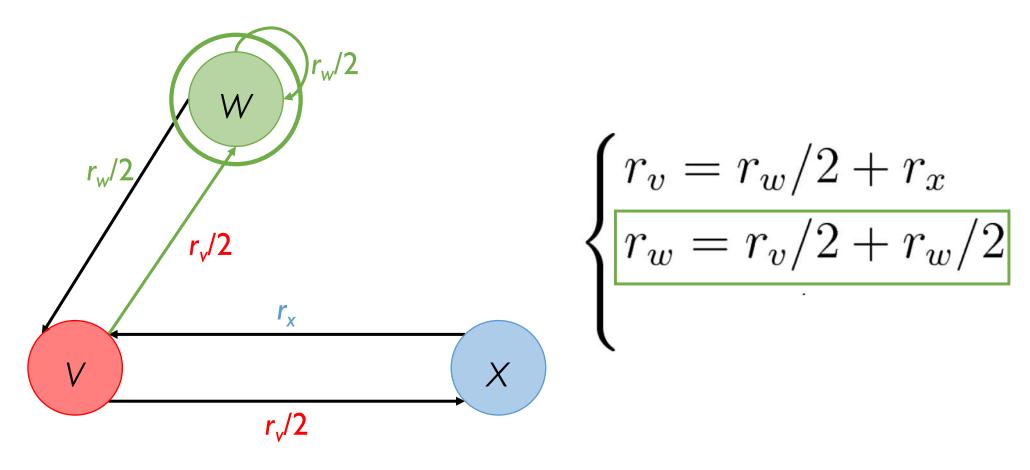


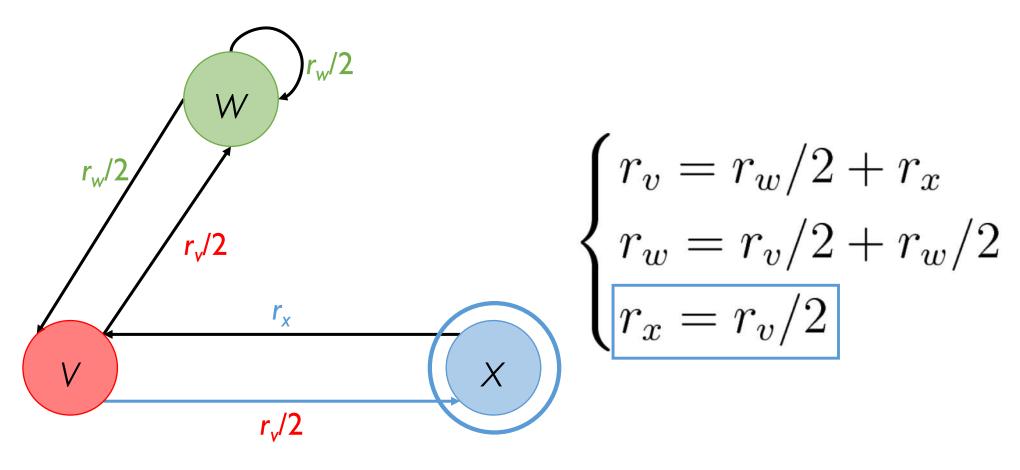


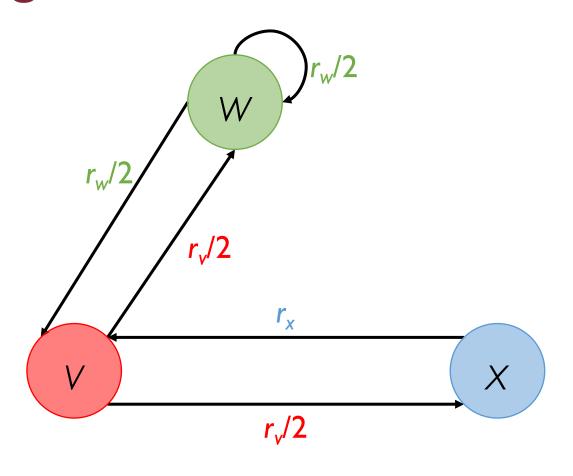












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"Flow" Equations

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3 equations with 3 unknowns: r_v , r_w , and r_x

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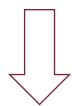
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3 equations with 3 unknowns: r_v , r_w , and r_x

But the first 2 equations are exactly the same if we substitute r_x



No unique solution!

Infinitely many apart from a constant scale factor

$$\begin{cases} r_v = r_w/2 + r_x \\ r_w = r_v/2 + r_w/2 \end{cases}$$

$$r_x = r_v/2$$

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$$r_v + r_w + r_x = 1$$

Additional constraint (equation) enforces the uniqueness of the solution

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$$r_v = r_w = \frac{2}{5} \quad r_x = \frac{1}{5}$$

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This may work for very small systems of linear equations (e.g., using Gaussian elimination)

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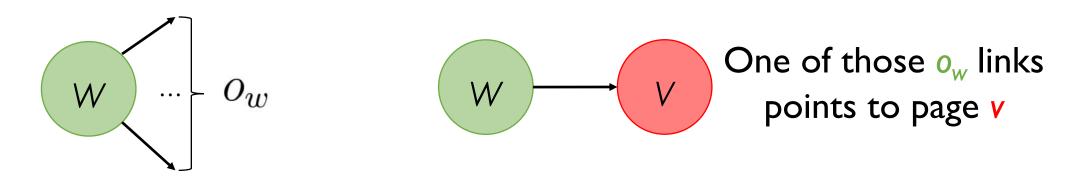
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In the case of web pages we might have 100s of billions of equations!

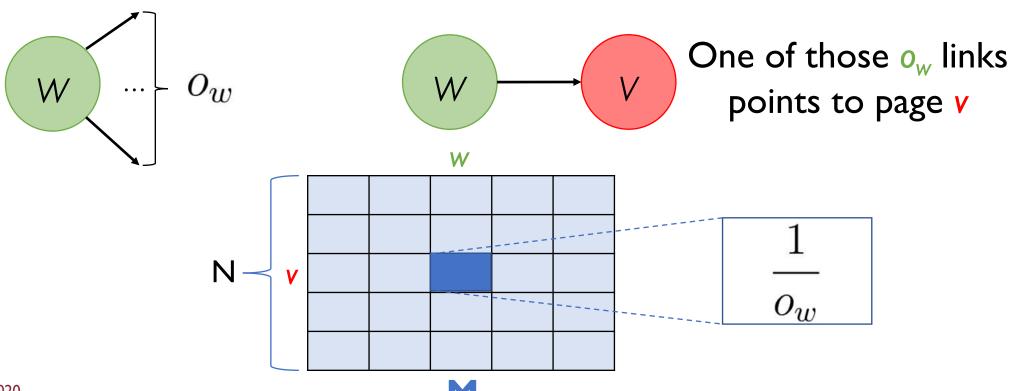
We need a new formulation

Represent the Web graph of documents G=(V, E) s.t. |V|=N as a **column stochastic matrix M** of size NxN

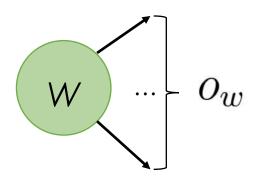
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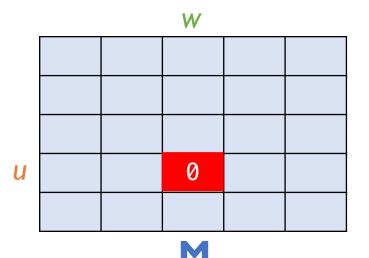
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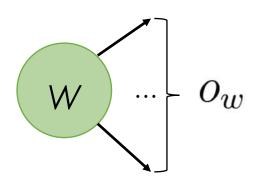


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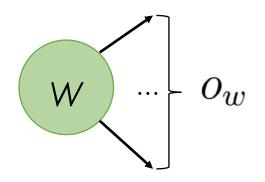


For any other page u which w is not pointing to M[u, w] = 0

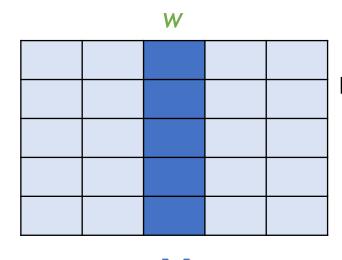




M is column stochastic because, by design, each of its column sums up to I

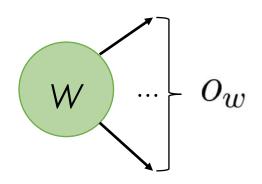


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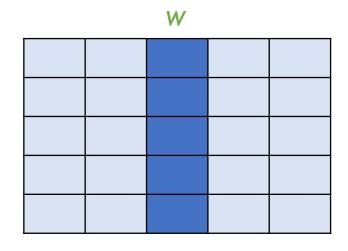


The w-th column will contain $o_w \le N$ non-zero entries, each evaluating to $1/o_w$

$$\sum_{v=1}^{N} m_{v,w} = o_w \times \frac{1}{o_w} = 1$$



M is column stochastic because, by design, each of its column sums up to I



Note:

We are implicitly assuming there exists at least one outgoing link from each node



A Formal View of the Matrix M

$$\mathbf{A}_{N\times N} \quad a_{v,w} = \begin{cases} 1 & \text{if } w \in O_v \\ 0 & \text{otherwise} \end{cases}$$

Traditional adjacency matrix

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 Column stochastic matrix $\mathbf{M} = (\mathbf{L}^{-1}\mathbf{A})^T$

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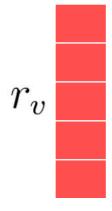
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$$\sum^{N} r_v = 1$$

Rank score of page v $\sum_{v=1}^{r} r_v = 1$ All the rank scores must sum up to I

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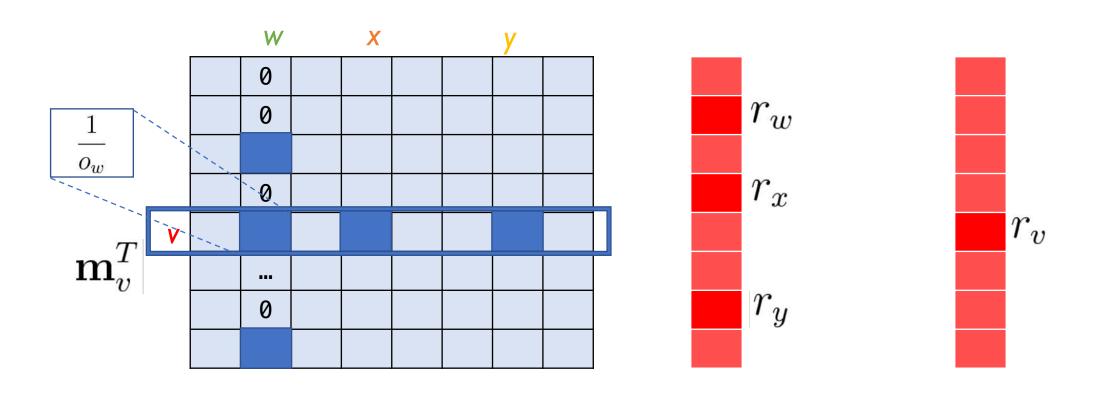


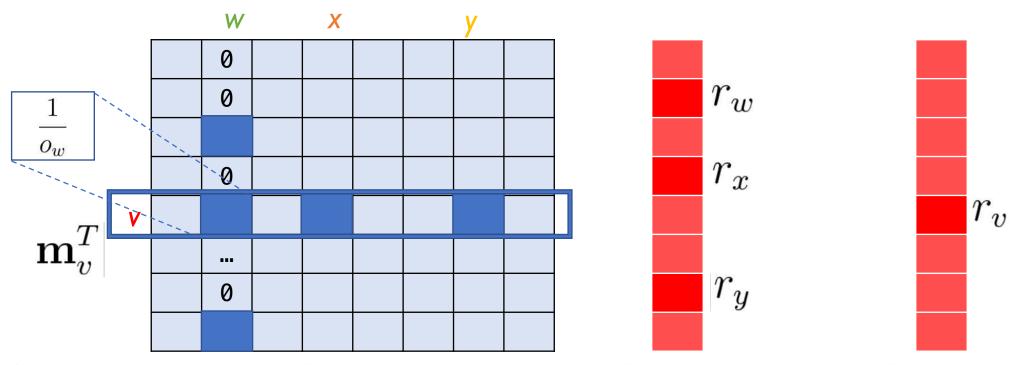
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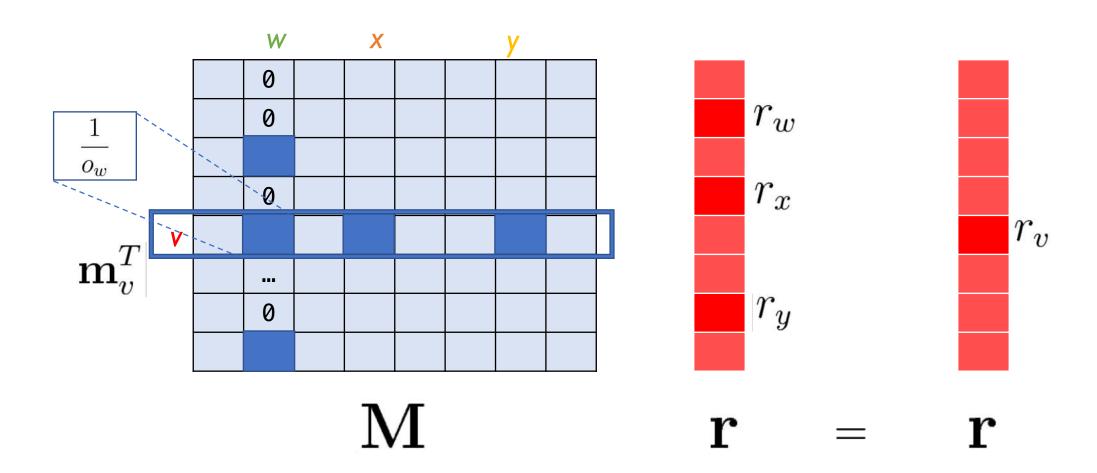
$$r_v = \sum_{w \in I_v} \frac{r_w}{o_w}$$
 $\mathbf{r} = \mathbf{Mr}$

Flow equations in matrix form





$$r_v = \mathbf{m}_v^T \cdot \mathbf{r} = \sum_{w=1}^N m_{v,w} \times r_w = \sum_{w=1}^N \frac{1}{o_w} \times r_w = \sum_{w=1}^N \frac{r_w}{o_w} = \sum_{w \in I_v} \frac{r_w}{o_w}$$



PageRank: The Eigenvector Formulation

$$\mathbf{Mr} = \mathbf{r}$$

Doesn't it look familiar?

$$Mr = r$$

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$$\mathbf{A}\mathbf{x} = \lambda\mathbf{x}$$

x is an eigenvector

 λ is an eigenvalue

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So, the rank vector **r** is an **eigenvector** of the matrix **M**

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So, the rank vector **r** is an **eigenvector** of the matrix **M**

In fact, \mathbf{r} is the eigenvector corresponding to the **eigenvalue** $\lambda = \mathbf{I}$

$$Mr = r$$

For a fixed eigenvalue, eigenvectors are just scalar multiples of each other

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We can choose any of them to be our PageRank vector r

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Since PageRank should reflect only the relative importance of the nodes, choose $\mathbf{r} = \mathbf{r}^*$ as the eigenvector whose entries sum up to I

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Since PageRank should reflect only the relative importance of the nodes, choose $\mathbf{r} = \mathbf{r}^*$ as the eigenvector whose entries sum up to I

This may be referred to as the **probabilistic eigenvector** corresponding to the eigenvalue $\lambda = 1$

$$Mr = r$$

We know from linear algebra theory that for any stochastic matrix M its largest eigenvalue is $\lambda = 1$

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Therefore, $\mathbf{r} = \mathbf{r}^*$ is the **principal eigenvector** of **M** (i.e., the eigenvector associated with the largetst eigenvalue)

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Therefore, $\mathbf{r} = \mathbf{r}^*$ is the **principal eigenvector** of **M** (i.e., the eigenvector associated with the largetst eigenvalue)

Note:

So far, we have assumed that M is (column) stochastic yet this may not be the case for the general Web graph...

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We reformulate the system of linear equations using linear algebra (i.e., stochastic matrix M and rank vector r)

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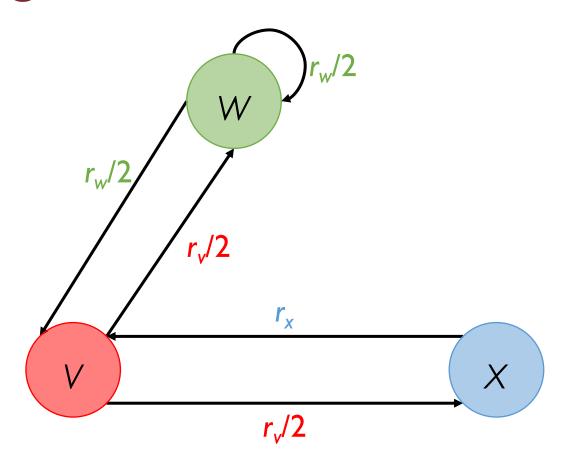
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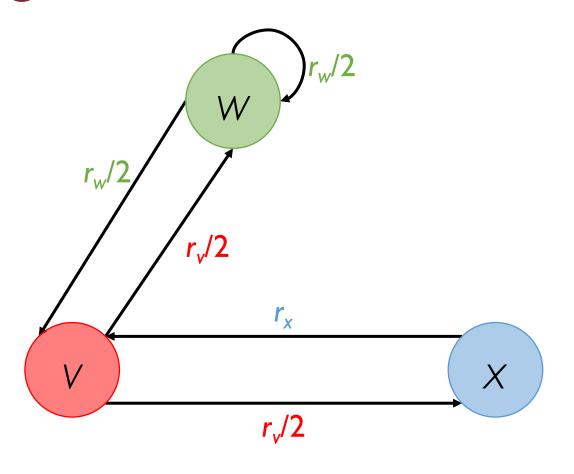
We know how to solve this efficiently using power iteration method

PageRank: The "Flow" Model

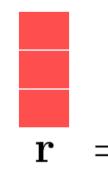


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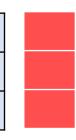
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	0	1/2	1						
	1/2	1/2	0						
	1/2	0	0						
_	15 miles								



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PageRank: Power Iteration Method

At the beginning, we assume all pages have the same rank score, uniformly distributed across the N pages

init:
$$t = 0$$
; $\mathbf{r}(t) = (1/N, 1/N, \dots, 1/N)^T$

PageRank: Power Iteration Method

Keep updating the rank vector r until convergence

init:
$$t = 0$$
; $\mathbf{r}(t) = (1/N, 1/N, \dots, 1/N)^T$

repeat:

$$\mathbf{r}(t+1) = \mathbf{Mr}(t)$$

until
$$\delta(\mathbf{r}(t+1), \mathbf{r}(t)) < \epsilon$$

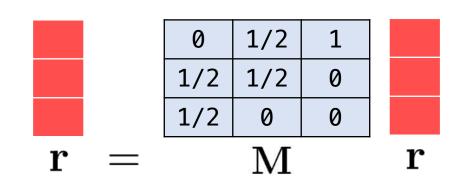
PageRank: Power Iteration Method

init:
$$t = 0$$
; $\mathbf{r}(t) = (1/N, 1/N, \dots, 1/N)^T$
repeat:
$$\mathbf{r}(t+1) = \mathbf{Mr}(t)$$
until $\delta(\mathbf{r}(t+1), \mathbf{r}(t)) < \epsilon$

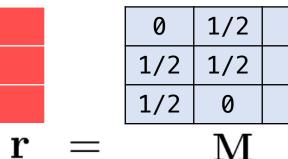
$$\epsilon > 0$$

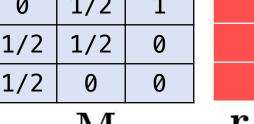
$$\delta(\mathbf{r}(t+1), \mathbf{r}(t)) = |\mathbf{r}(t+1) - \mathbf{r}(t)|$$
or
$$\delta(\mathbf{r}(t+1), \mathbf{r}(t)) = ||\mathbf{r}(t+1) - \mathbf{r}(t)||$$

$$\begin{cases} r_v = r_w/2 + r_x \\ r_w = r_v/2 + r_w/2 \\ r_x = r_v/2 \end{cases}$$

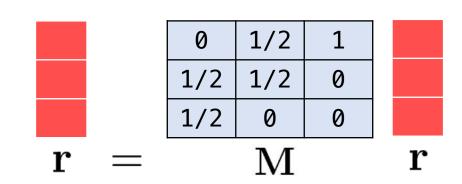


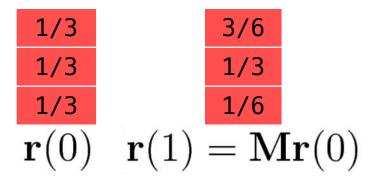
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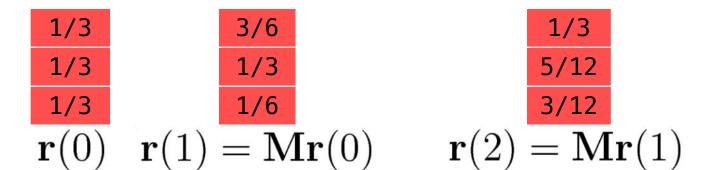


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$$\begin{cases} r_v = r_w/2 + r_x \\ r_w = r_v/2 + r_w/2 \\ r_x = r_v/2 \end{cases} \qquad \qquad \begin{array}{c|cccc} 0 & 1/2 & 1 \\ 1/2 & 1/2 & 0 \\ 1/2 & 0 & 0 \\ \end{array}$$



$$\begin{cases} r_v = r_w/2 + r_x \\ r_w = r_v/2 + r_w/2 \end{cases} \qquad \mathbf{r} = \mathbf{M} \qquad \mathbf{r}$$

$\mathbf{r}(0)$ $\mathbf{r}($	$(1) = \mathbf{Mr}(0)$	$\mathbf{r}(2) = \mathbf{Mr}(1)$	((t+1) = 1	N /T (+)
1/3	1/6	3/12		3/15	1/5
1/3	1/3	5/12	•••	6/15	2/5
1/3	3/6	1/3		6/15	2/5

$$\begin{cases} r_v = r_w/2 + r_x \\ r_w = r_v/2 + r_w/2 \\ r_x = r_v/2 \end{cases} \qquad \mathbf{r} = \mathbf{M} \qquad \mathbf{r}$$

1/3
 3/6
 1/3
 6/15
 2/5

 1/3
 1/3
 5/12
 ...
 6/15
 2/5

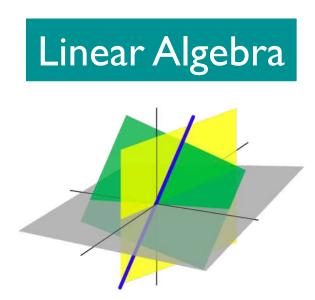
 1/3
 1/6
 3/12
 ...
 3/15
 1/5

$$\mathbf{r}(0)$$
 $\mathbf{r}(1) = \mathbf{Mr}(0)$
 $\mathbf{r}(2) = \mathbf{Mr}(1)$
 ...
 $\mathbf{r}(t+1) = \mathbf{Mr}(t)$

We came up with the same set of solutions for r_v , r_w , and r_x without explicitly solving the system of equations

PageRank's Interpretations

2 main perspectives





Imagine a random surfer navigating through the pages of the Web graph



Initially, at time t=0 the surfer can be on any web page







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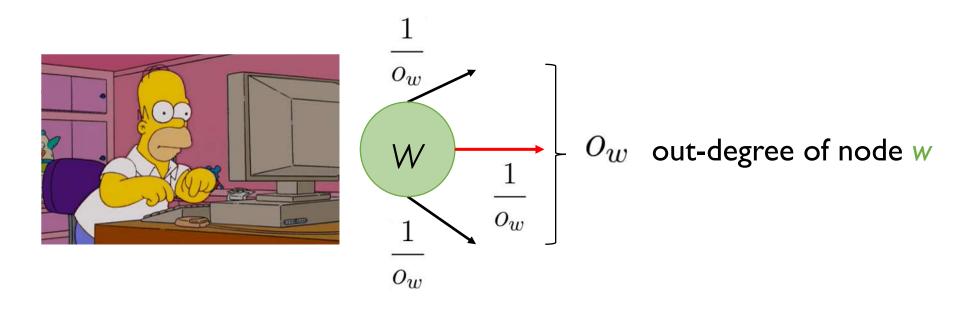


Each web page has equal probability I/N to be chosen as starting point

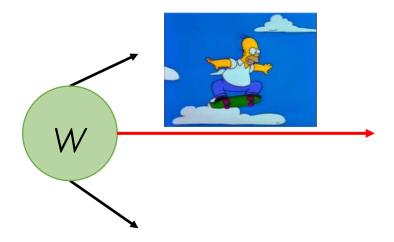
At any given time t, the surfer is on some web page w



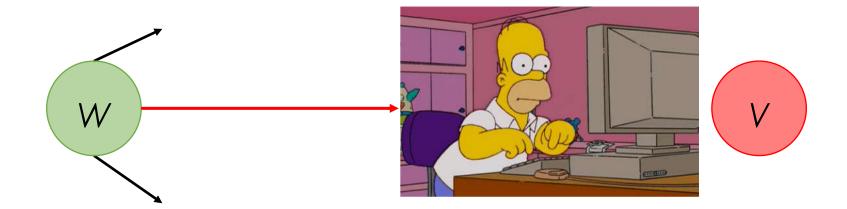
At time t+1, the surfer follows one of the outgoing links from web page w, chosen **uniformly at random**



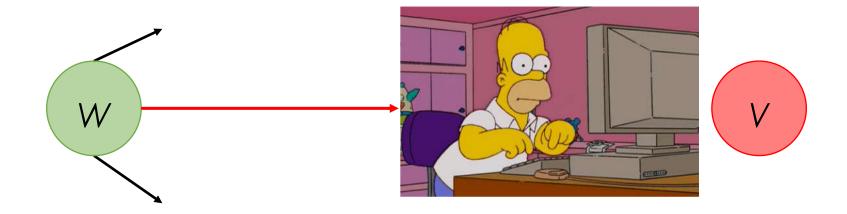
The surfer ends up into some other web page v pointed by w



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This process repeats indefinitely and is known as random walk

Transition Matrix M

$$\mathbf{M}_{N imes N} \ m_{v,w} = egin{cases} rac{1}{o_w} & \text{if } v \in O_w \\ 0 & \text{otherwise} \end{cases}$$
 Column stochastic matrix

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The v-th, w-th entry of M indicates the probability of a random surfer moving from page w to page v

Such a matrix describes a **Markov chain** over the finite state space V of nodes (i.e., pages) of the Web graph

X Discrete-Valued Random Variable taking on |V| = N possible values

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Probability distribution over web pages at time t

Random Walks as Markov Chains

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$$P(X_{t+1} = v | X_1 = x_1, X_2 = x_2, \dots, X_t = x_t) = P(X_{t+1} = v | X_t = x_t)$$

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Random Walks as Markov Chains

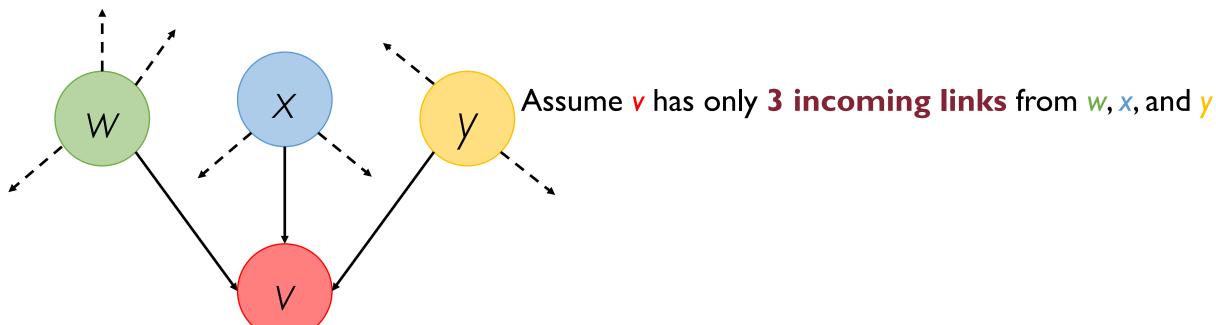
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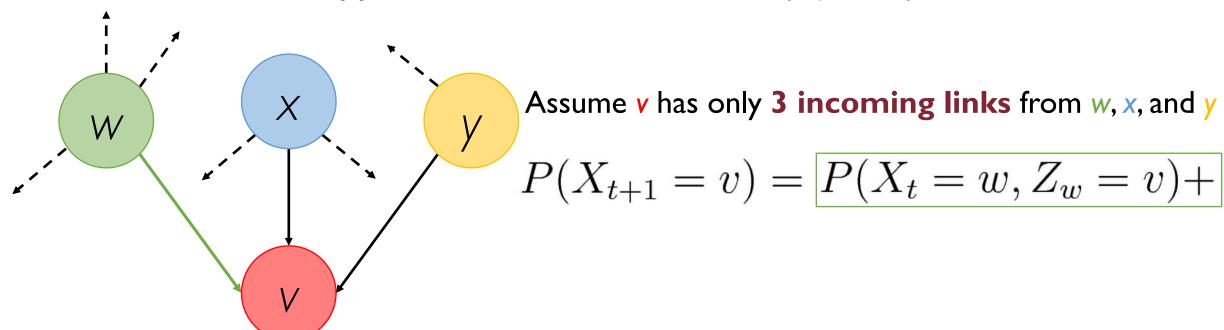
$$P(X_{t+1} = v | X_1 = x_1, X_2 = x_2, \dots, X_t = x_t) = P(X_{t+1} = v | X_t = x_t)$$

The probability that the random surfer will be on page v at time t+1 depends only on where the surfer was at time t

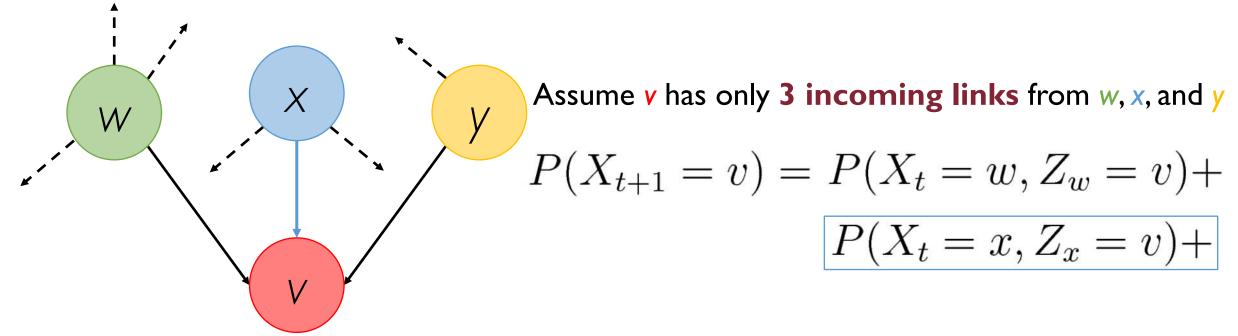
Where is the random surfer at time t+1 knowing where he was at time t? Suppose we want to estimate $P(X_{t+1} = v)$



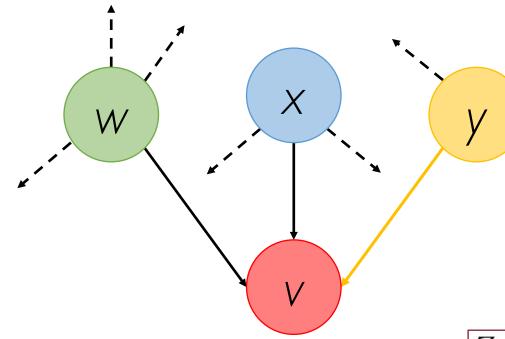
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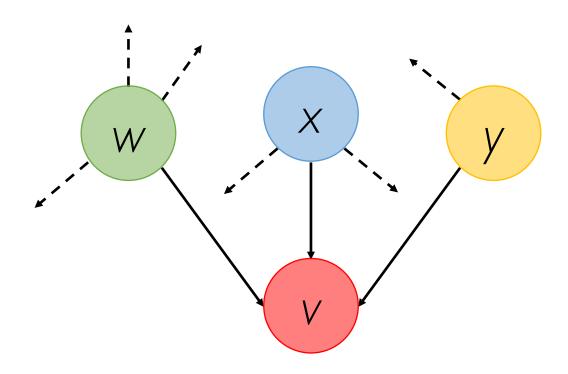
Assume v has only w incoming links from w, x, and y

$$P(X_{t+1} = v) = P(X_t = w, Z_w = v) +$$

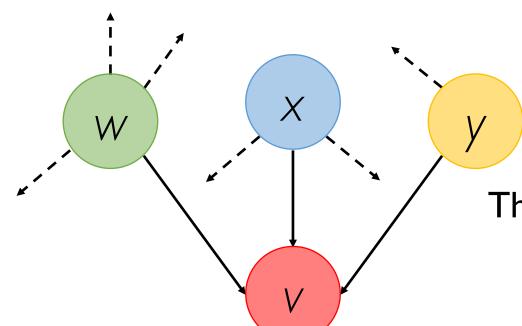
$$P(X_t = x, Z_x = v) +$$

$$P(X_t = y, Z_y = v)$$

 $Z_u \sim \text{Uniform}(1, o_u)$



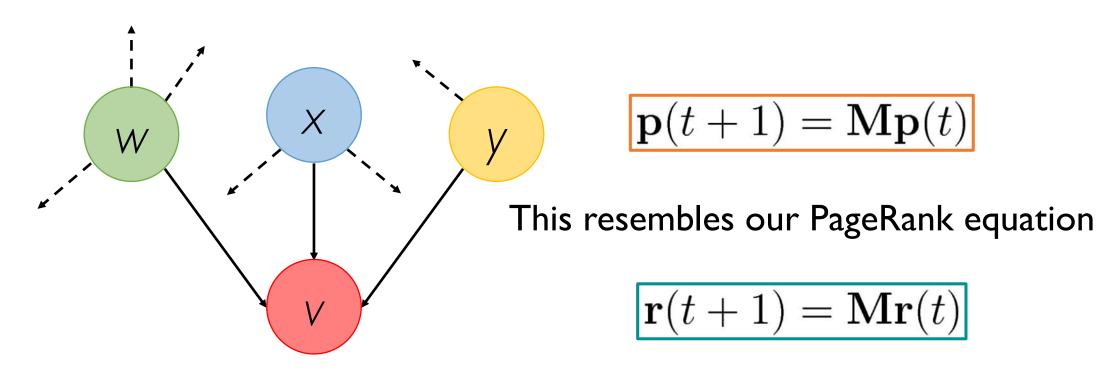
$$\mathbf{p}(t+1) = \mathbf{M}\mathbf{p}(t)$$



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This resembles our PageRank equation

$$\mathbf{r}(t+1) = \mathbf{Mr}(t)$$



Solving the former is equivalent to solving the latter!

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The probability that page v will be visited after one step corresponds to the v-th entry of $\mathbf{p}(1)$, obtained as follows:

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More generally, the probability of visiting any web page after t steps is:

$$\mathbf{p}(t) = \mathbf{M}^t \mathbf{p}(0)$$

$$\mathbf{p}(0) = (\underbrace{1/N}_{P(X_0=1)}, \dots, \underbrace{1/N}_{P(X_0=w)}, \dots, \underbrace{1/N}_{P(X_0=N)})^T$$

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$$\vdots$$

$$\mathbf{p}(k) = \mathbf{M}\mathbf{p}(k-1) = \underbrace{\mathbf{M} \times \mathbf{M} \times \dots \times \mathbf{M}}_{\mathbf{M}^k}\mathbf{p}(0)$$

$$\vdots$$

Discrete Stochastic Process

Markov chain

$$\begin{array}{c} \mathbf{p}(0) = (\underbrace{1/N}_{P(X_0=1)}, \ldots, \underbrace{1/N}_{P(X_0=w)}, \ldots, \underbrace{1/N}_{P(X_0=N)})^T \\ \mathbf{p}(1) = \mathbf{M}\mathbf{p}(0) \\ \mathbf{p}(1) = \mathbf{M}\mathbf{p}(0) \\ \mathbf{p}(2) = \mathbf{M}\mathbf{p}(1) = \underbrace{\mathbf{M} \times \mathbf{M}}_{\mathbf{M}^2}\mathbf{p}(0) \\ \vdots \\ \mathbf{p}(k) = \mathbf{M}\mathbf{p}(k-1) = \underbrace{\mathbf{M} \times \mathbf{M} \times \ldots \times \mathbf{M}}_{\mathbf{M}^k}\mathbf{p}(0) \\ \vdots \end{array}$$

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p* is the **stationary distribution** of the random walk

Linear Algebra

Probabilistic

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System of linear "flow" equations

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Linear Algebra

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Intuitively, the PageRank vector indicates for each web page the probability that a random surfer will eventually get to that page

Linear Algebra

Probabilistic

Linear Algebra

How do we know that the power iteration method always converge to **r***?

existence

Probabilistic

How do we know that a Markov chain always converge to a steady-state **p***?

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Linear Algebra

How do we know that the power iteration method always converge to **r***?

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How do we know that \mathbf{r}^* is unique?

uniqueness

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How do we know that a Markov chain always converge to a steady-state p^* ?

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uniqueness

existence and uniqueness of \mathbf{r}^* (\mathbf{p}^*) are guaranteed under certain conditions on the matrix \mathbf{M}

If M is a column stochastic matrix with all positive entries:

- $\lambda = I$ is an eigenvalue of M with multiplicity one
- $\lambda = I$ is the largest eigenvalue of M
- There exists a unique (right) eigenvector \mathbf{r}^* associated with the eigenvalue $\lambda = 1$ with the sum of its entries equal to 1

Perron-Frobenius theorem (circa 1910)

If M is a column stochastic matrix with all positive entries, then M has a unique steady-state vector \mathbf{p}^* such that for any $\mathbf{p}(0)$

$$\mathbf{p}(t) = \mathbf{M}^t \mathbf{p}(0)$$
 converges to \mathbf{p}^* as $t \to \infty$

Perron-Frobenius theorem (circa 1910)

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The steady-state vector is the unique eigenvector associated with the largest eigenvalue $\lambda = 1$

Problem: We cannot apply the Perron-Frobenius theorem to the matrix M as we originally defined it

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$$\mathbf{M}_1 = \begin{bmatrix} 0.6 & 0.5 & 0 \\ 0.4 & 0.3 & 1 \\ 0 & 0.2 & 0 \end{bmatrix} \qquad \mathbf{M}_2 = \begin{bmatrix} 0.6 & 0.5 & 0.1 \\ 0.2 & 0.3 & 0.4 \\ 0.2 & 0.2 & 0.5 \end{bmatrix}$$

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Both M_1 and M_2 are column stochastic, but only M_2 is positive

So? Should We Give Up?

Here is where Brin and Page, in fact Google, comes in!

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We show how they fixed the issues with the original definition of M to accommodate for the heterogeneity of the Web graph

By doing so, we know that a solution to our PageRank problem exists and is unique!

Google's PageRank

We cannot directly apply the Perron-Frobenius theorem to the original Web graph matrix M

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We show why this causes the problem of existence and convergence of PageRank when applied to the original matrix M

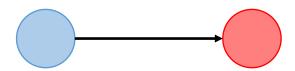
Then we discuss how Brin and Page fixed this in their seminal paper which sets up the rising of Google

2 main issues to solve:

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Dead End

Pages with no outlinks cause PageRank to leak out



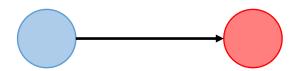
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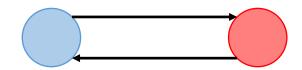
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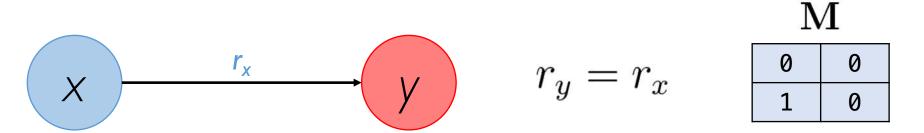
Spider Trap

Not every node is reachable and PageRank gets eventually absorbed by small group of pages





Example:



Example:



When a web page has no outgoing links (dangling node) the resulting column vector in the matrix M is not stochastic anymore!

Previously, we assumed each web page has at least one outgoing link, and therefore M was stochastic

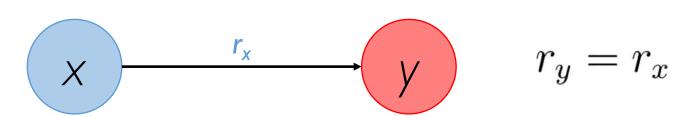
Example:

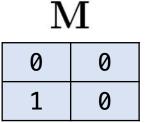


Assume the following initialization for **r**:

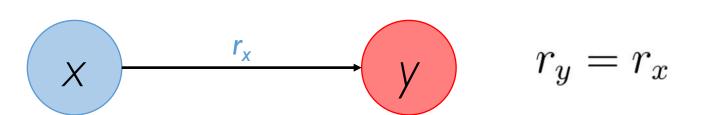
$$\mathbf{r}(0) = \begin{bmatrix} r_x^{(0)} \\ r_y^{(0)} \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

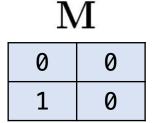
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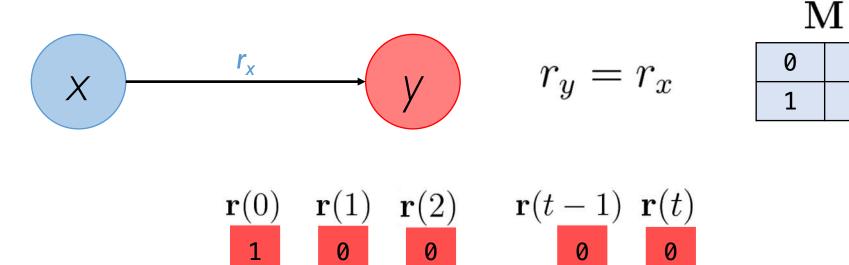


Example:



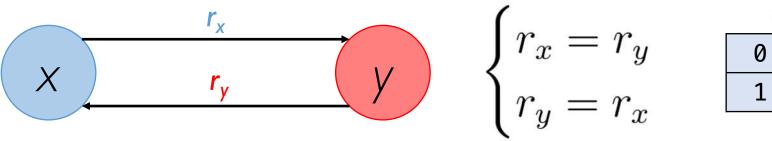


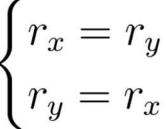
Example:



The PageRank vector vanishes to 0!

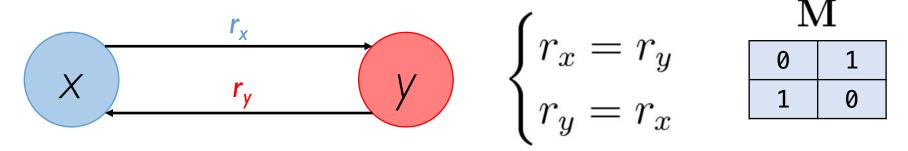
Example:





${f M}$	
0	1
1	0

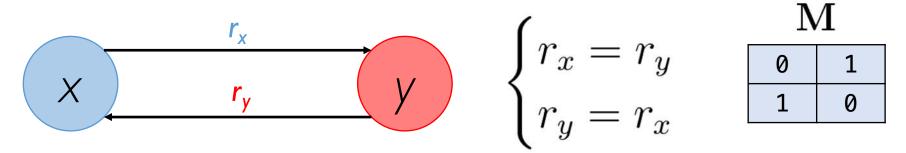
Example:



M is column stochastic non-negative (but **not strictly positive**)

Does PageRank converge regardless of the initialization of r?

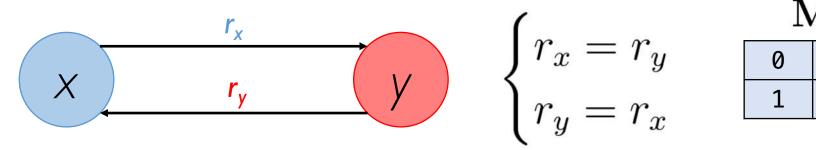
Example:

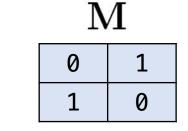


Assume the same initialization as before for r:

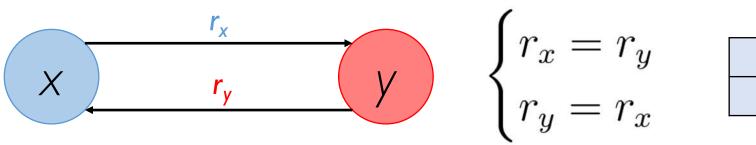
$$\mathbf{r}(0) = \begin{bmatrix} r_x^{(0)} \\ r_y^{(0)} \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

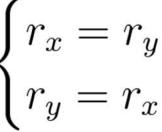
Example:





Example:



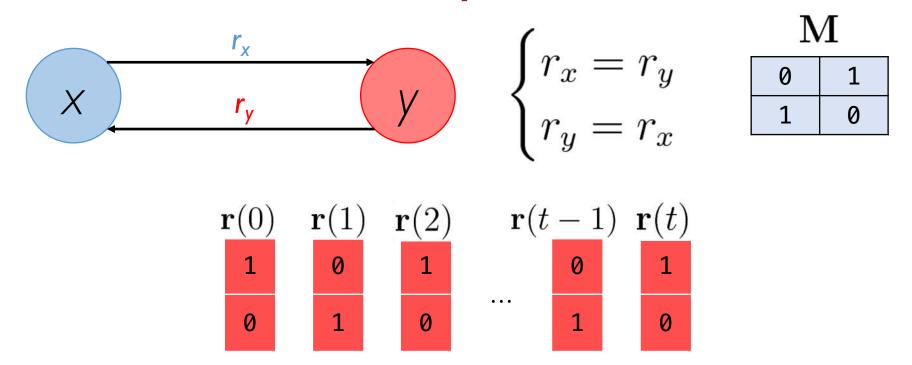


${f M}$		
0	1	
1	0	

$$\mathbf{r}(2) = \mathbf{M} \quad \mathbf{r}(1)$$
 $\mathbf{r}(2) = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$

The "Spider Trap" Problem

Example:



The PageRank vector keeps alternating its components and never converges!

Problems with Original PageRank Formulation

2 main issues to solve:

Dead End

Pages with no outlinks cause PageRank to leak out

Spider Trap

Not every node is reachable and PageRank gets eventually absorbed by small group of pages

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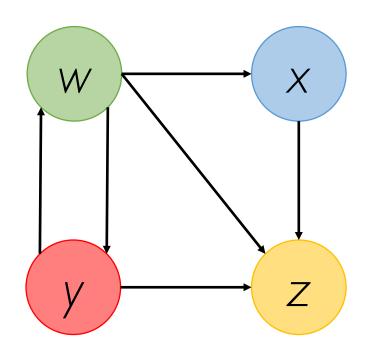
Pages with no outlinks cause PageRank to leak out

M is **not** column stochastic as some nodes have no outlinks

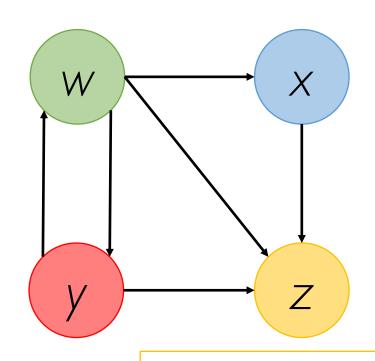
Spider Trap

Not every node is reachable and PageRank gets eventually absorbed by small group of pages

M is stochastic but **not** strictly positive

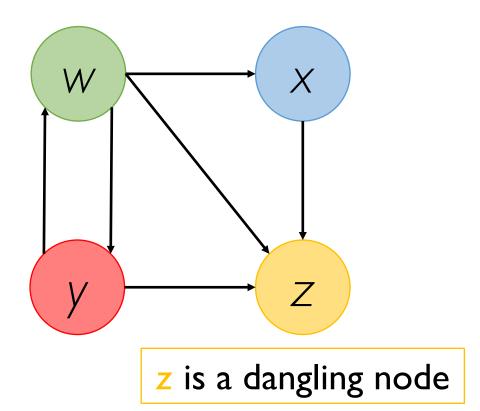


$$\mathbf{M} \stackrel{\times}{=} \begin{bmatrix} 0 & 0 & 1/2 & 0 \\ 1/3 & 0 & 0 & 0 \\ 1/3 & 0 & 0 & 0 \\ 1/3 & 1 & 1/2 & 0 \end{bmatrix}$$



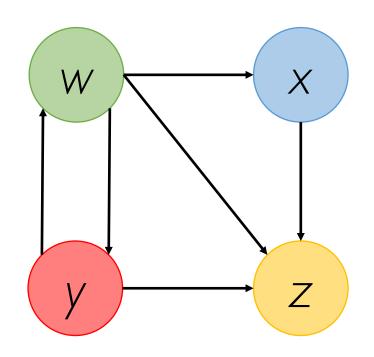
z is a dangling node

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



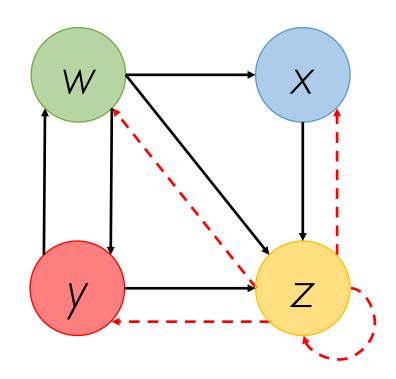
$$\mathbf{M} \stackrel{\times}{=} \begin{bmatrix} 0 & 0 & 1/2 & 0 \\ 1/3 & 0 & 0 & 0 \\ 1/3 & 0 & 0 & 0 \\ 1/3 & 1 & 1/2 & 0 \end{bmatrix}$$

M is **not** (column) stochastic



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

If we apply simplified PageRank to M the rank vector r will eventually vanish to 0



$$\mathbf{M'} \stackrel{\times}{=} \begin{bmatrix} 0 & 0 & 1/2 & 1/4 \\ 1/3 & 0 & 0 & 1/4 \\ 1/3 & 0 & 0 & 1/4 \\ 2 & 1/3 & 1 & 1/2 & 1/4 \end{bmatrix}$$

Solution: Teleporting

Create artificial links from any dangling node to any other node

This adjustment is justified by modeling the behaviour of a web surfer



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After reading a page with no out-going link, jump to a page picked uniformly at random amongst the N



Initially, we set
$$\mathbf{M}_{N imes N}$$
 $m_{v,w} = egin{cases} \frac{1}{o_w} & \text{if } v \in O_w \\ 0 & \text{otherwise} \end{cases}$

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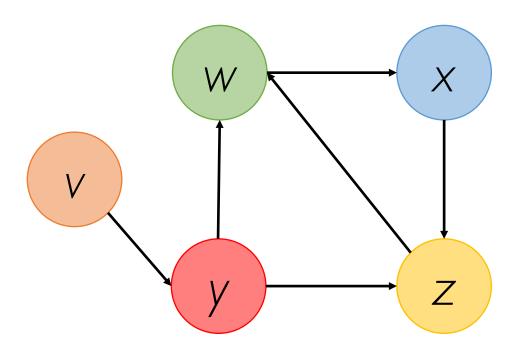
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$$\mathbf{M}_{N \times N}$$
 $m_{v,w} = \begin{cases} \frac{1}{o_w} & \text{if } v \in O_w \\ 0 & \text{otherwise} \end{cases}$
Now we change it to $\mathbf{M}'_{N \times N}$ $m'_{v,w} = \begin{cases} \frac{1}{o_w} & \text{if } v \in O_w \\ \frac{1}{N} & \text{if } \sum_{v=1}^N m_{v,w} = 0 \\ 0 & \text{otherwise} \end{cases}$

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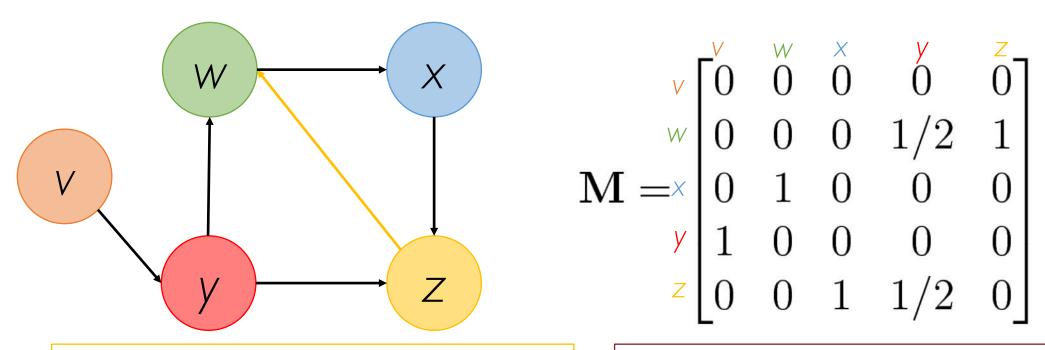
$$\frac{m_{v,w}}{\sqrt{N}} - \begin{cases} \frac{1}{N} & \text{if } \sum_{v=1}^{N} m_{v,w} - v \\ 0 & \text{otherwise} \end{cases}$$

This transformation allows M' to be column stochastic

Deal with Spider Traps



Deal with Spider Traps

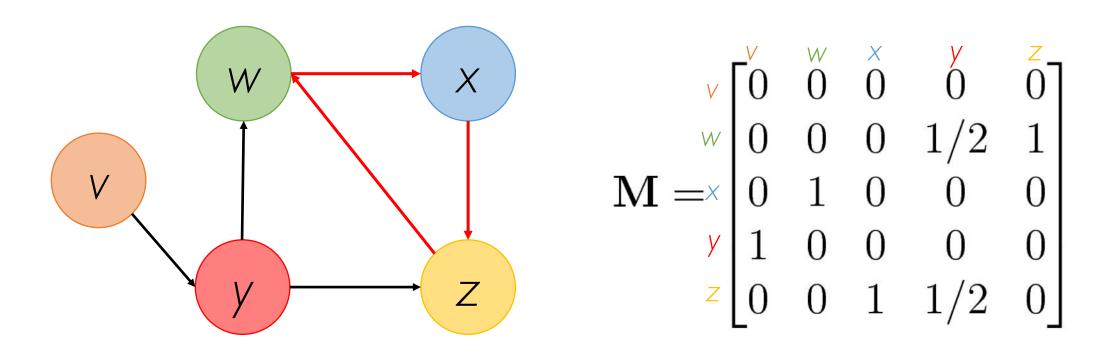


z is not a dangling node anymore

M is (column) stochastic

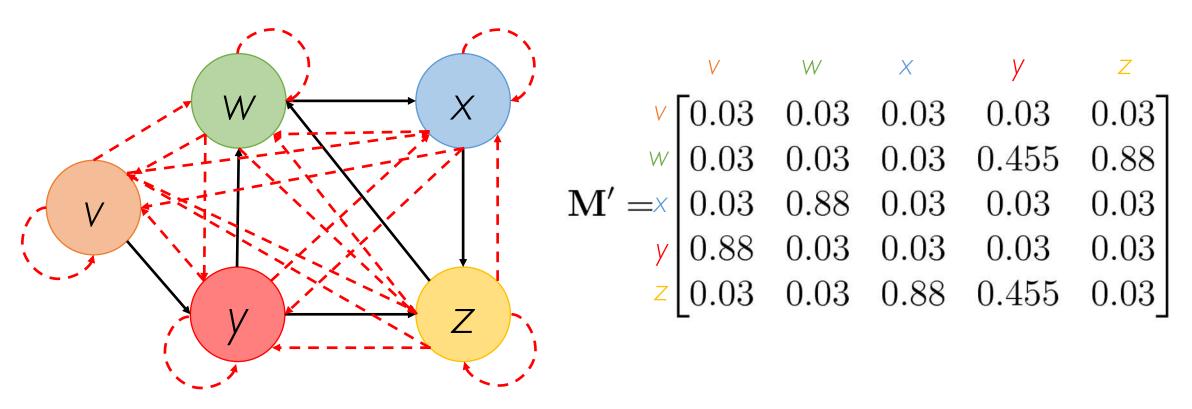
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Deal with Spider Traps



If we apply simplified PageRank to M some entries of the rank vector \mathbf{r} will eventually drop to 0, as we get stuck in w, x, z

Deal with Spider Traps: Teleporting (Again!)



Solution: Probabilistic Teleporting

Create artificial links from each node to every other node and follow each of it with probability (1-d)/N

Deal with Spider Traps: Probabilistic Teleporting

To avoid the surfer to get stuck in a spider trap



Deal with Spider Traps: Probabilistic Teleporting

To avoid the surfer to get stuck in a spider trap



On each page w the surfer will either follow one of its outgoing links with probability d or jump to another page with probability (1-d)



Deal with Spider Traps: Probabilistic Teleporting

To avoid the surfer to get stuck in a spider trap



On each page w the surfer will either follow one of its outgoing links with probability d or jump to another page with probability (1-d)



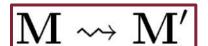
d is called damping factor

d = 0.85 in the original Google formulation

The Google's PageRank Formulation

$$\mathbf{M}_{N\times N} \ m_{v,w} = \begin{cases} \frac{1}{o_w} & \text{if } v \in O_w \\ 0 & \text{otherwise} \end{cases}$$

$$\mathbf{M}'_{N\times N} \ m'_{v,w} = \begin{cases} \frac{1}{o_w} & \text{if } v \in O_w \\ \frac{1}{N} & \text{if } \sum_{v=1}^N m_{v,w} = 0 \\ 0 & \text{otherwise} \end{cases}$$



Ensure the matrix is **stochastic**

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Ensure the matrix is **stochastic**

$$\mathbf{G} = d\mathbf{M}' + \frac{1-d}{N} \underbrace{\begin{bmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{bmatrix}}_{\mathbf{I}_{N \times N}}$$
 Ensure the matrix is **strictly positive**

$$\mathbf{M}' \leadsto \mathbf{G}$$

Why Does Teleporting Solve Our Problem?

$$\mathbf{G} = d\mathbf{M}' + \frac{1-d}{N} \underbrace{\begin{bmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{bmatrix}}_{\mathbf{1}_{N \times N}}$$
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 The matrix **G** so modified is (column) stochastic and strictly positive

The Perron-Frobenius theorem now applies to G and guarantees the existence (convergence) and uniqueness of the steady-state eigenvector \mathbf{r}^*

$$\mathbf{r}(t) = \mathbf{G}^t \mathbf{r}(0)$$

$$\mathbf{r} \leadsto \mathbf{r}^* \text{ as } t \to \infty$$

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Problem:

G represents a fully-connected graph with a huge number of nodes (web pages)

G is a dense matrix

Assuming the number of web pages in the graph is $N=10^9$

G will have N^2 entries = 10^{18}

Say each entry is stored using a 32-bit integer (i.e., 4 bytes per entry)

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Note: The Web contains far more than N=109 pages!

Re-Arrange the Equation

$$\mathbf{r} = \mathbf{G}\mathbf{r}$$

$$\mathbf{G}_{v,w} = d\mathbf{M}'_{v,w} + \frac{1-d}{N}$$

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$$\mathbf{r} = d\mathbf{M}'\mathbf{r} + \left[\frac{1-d}{N}\right]_{N \times 1} \qquad \begin{vmatrix} \frac{1-d}{N} \\ \frac{1-d}{N} \\ \vdots \\ \frac{1-d}{N} \end{vmatrix}$$

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Approximately 10 links per web page reduces the amount of memory required to store M' by a factor of 8 w.r.t. G (10¹⁰ vs. 10¹⁸ entries)

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We can work with M' rather than G

$$\mathbf{r} = d\mathbf{M}'\mathbf{r} + \left[\frac{1-d}{N}\right]_{N\times 1}$$

At each iteration we can compute PageRank vector as follows:

$$\mathbf{r}(t+1) = d\mathbf{M}'\mathbf{r}(t)$$

2.
$$\mathbf{r}(t+1) = \mathbf{r}(t+1) + \left[\frac{1-d}{N}\right]_{N\times 1}$$
 Add the constant (I-d)/N to each component of $\mathbf{r}(t+1)$

PageRank: Pseudocode

```
Algorithm: PageRank
 Input: A directed Web graph G = (V, E), where |V| = N and its
                associated matrix \mathbf{M}_{N\times N} defined as follows: \mathbf{M}_{v,w} = \frac{1}{q_{vv}} if
                w points to v, 0 otherwise (o_w = |O_w|) where
               O_w = \{x \in V : (w, x) \in E\};
               A damping factor d \in (0,1);
               A tolerance \epsilon > 0.
  Output: The PageRank vector \mathbf{r}_{N\times 1}^*
 Init : t \leftarrow 0; \mathbf{r}(t) \leftarrow \left(\frac{1}{N}, \dots, \frac{1}{N}\right);
 repeat
      t \leftarrow t + 1:
       /* Compute the temporary PageRank score of every page v
      for i \leftarrow 1 to N do
         r_v^{\text{tmp}}(t) \leftarrow \sum_{w \in I_v} \frac{r_w(t-1)}{q_w}; /* r_v^{\text{tmp}}(t) = 0 if v has no in-links */
      end
       /* Adjust the PageRank score of each page v with teleporting */
      for i \leftarrow 1 to N do
       r_v(t) \leftarrow d \times r_v^{\text{tmp}}(t) + \frac{1-d}{N};
  until |\mathbf{r}(t) - \mathbf{r}(t-1)| < \epsilon
 return \mathbf{r}^* = \mathbf{r}(t);
```

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- Represent the Web graph as a matrix M, where a link from page w to v is a **vote** from w to v
- 2 different yet equivalent approaches:
 - Linear Algebra → Matrix eigenvector
 - Probabilistic -> Stationary distribution of Markov chain (random walk)

• The existence (convergence) and uniqueness of PageRank is guaranteed only for certain matrices M (Perron-Frobenius theorem)

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- The Web graph is disconnected and may contain no-exit loops
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- Still efficiently computable from the original, sparse matrix M