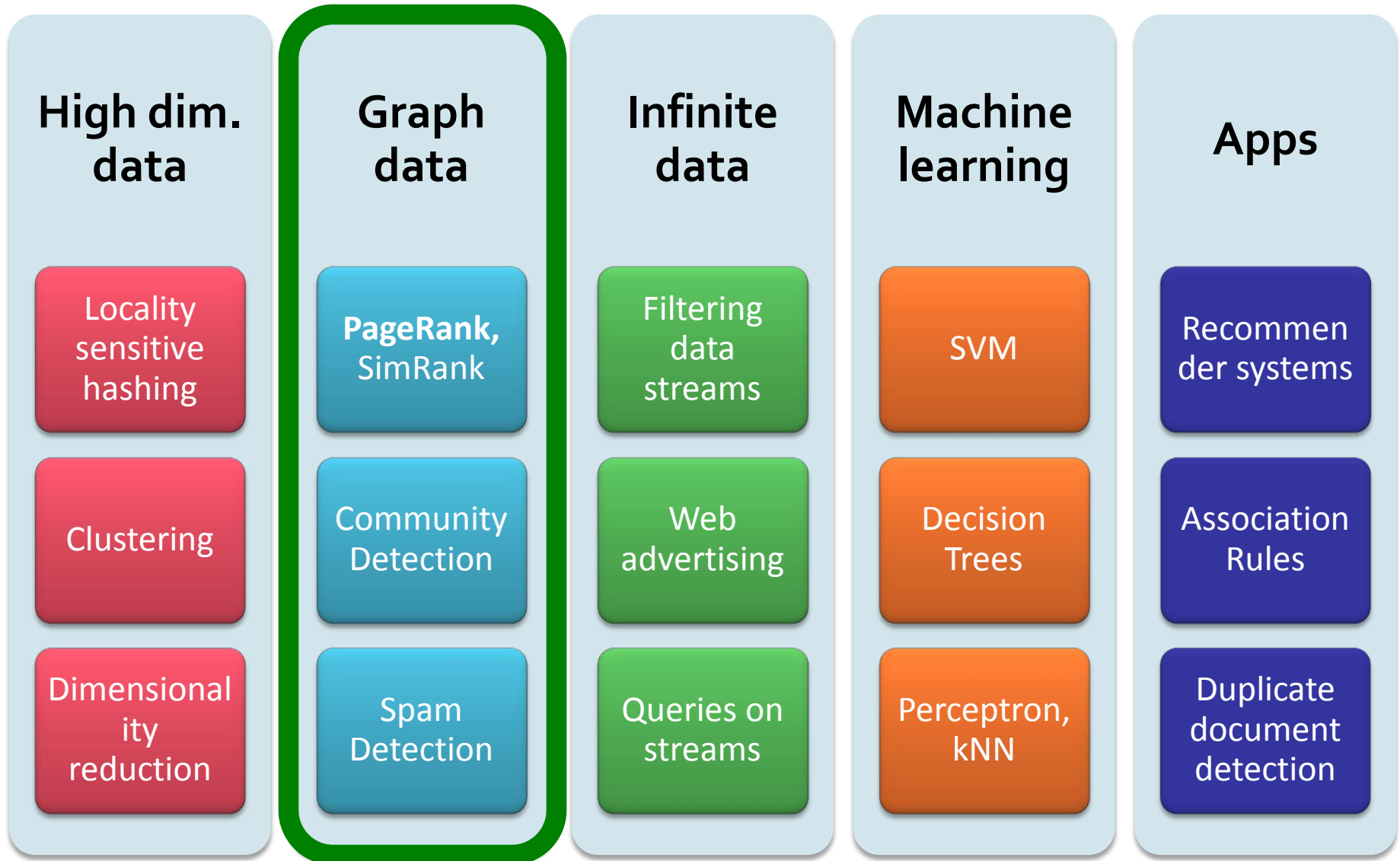


# Analysis of Large Graphs: Link Analysis, PageRank

CS246: Mining Massive Datasets  
Jure Leskovec, Stanford University  
<http://cs246.stanford.edu>



# New Topic: Graph Data!



# Graph Data: Social Networks

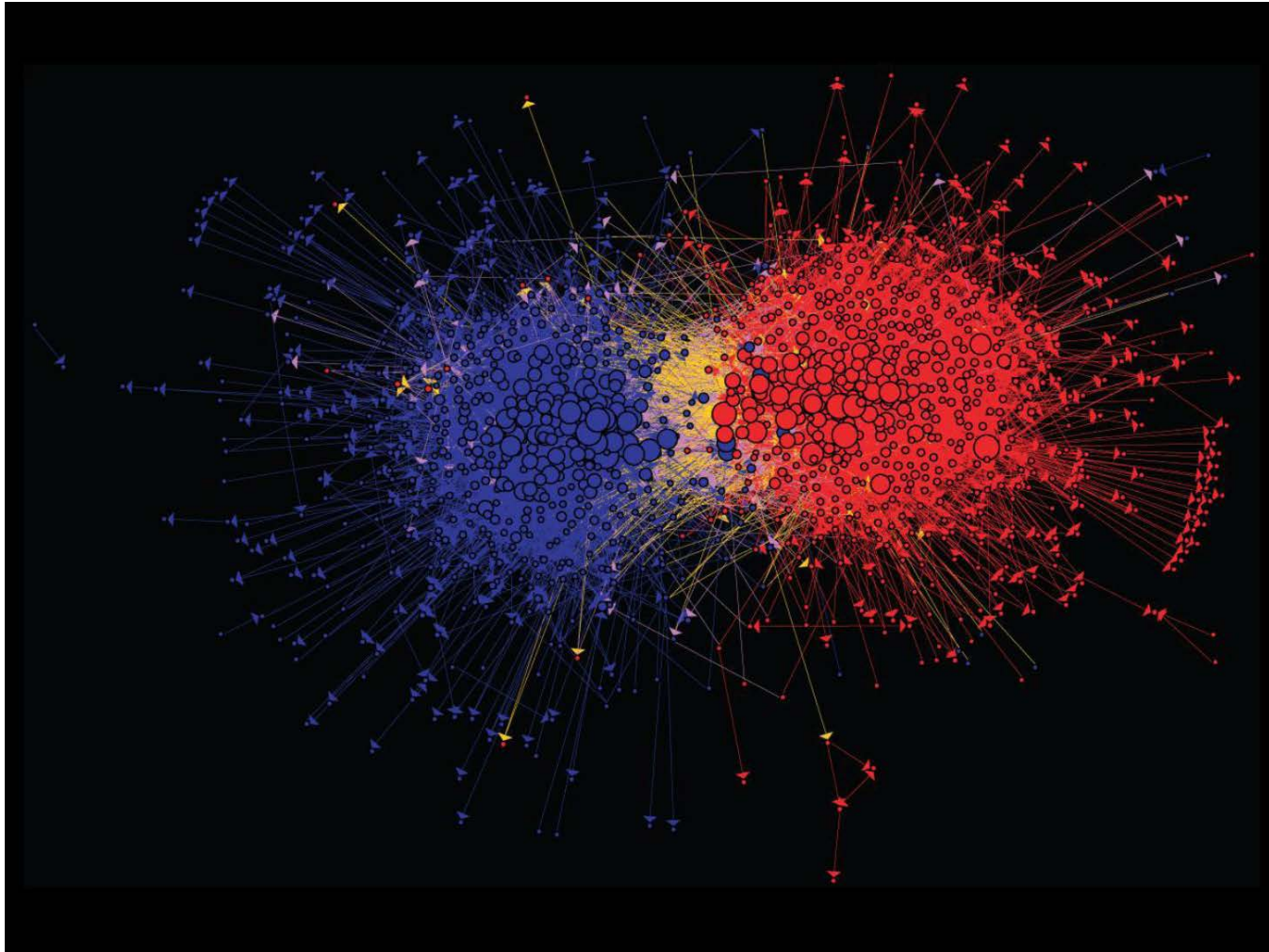


## Facebook social graph

4-degrees of separation [Backstrom-Boldi-Rosa-Ugander-Vigna, 2011]

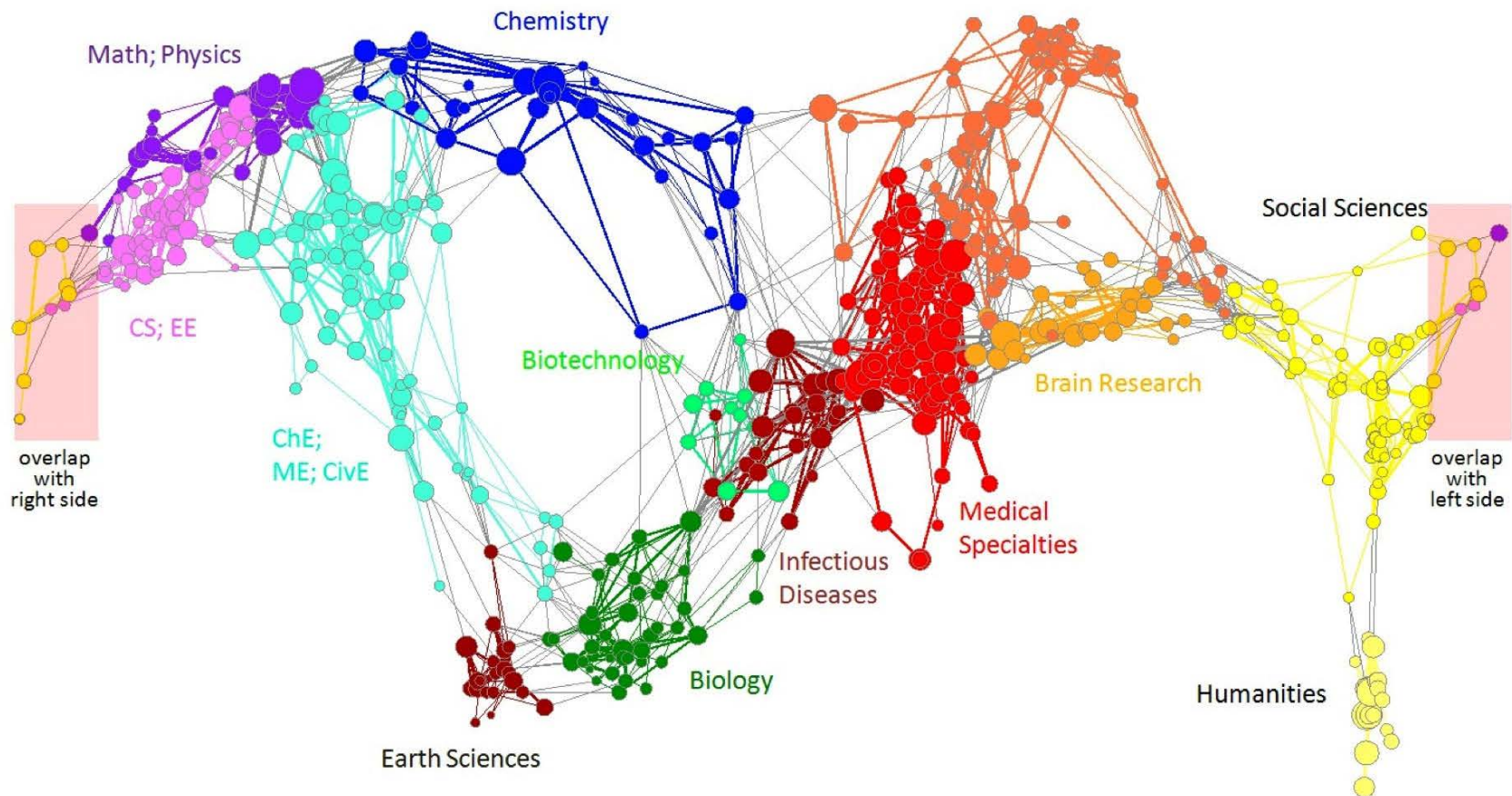


# Graph Data: Media Networks



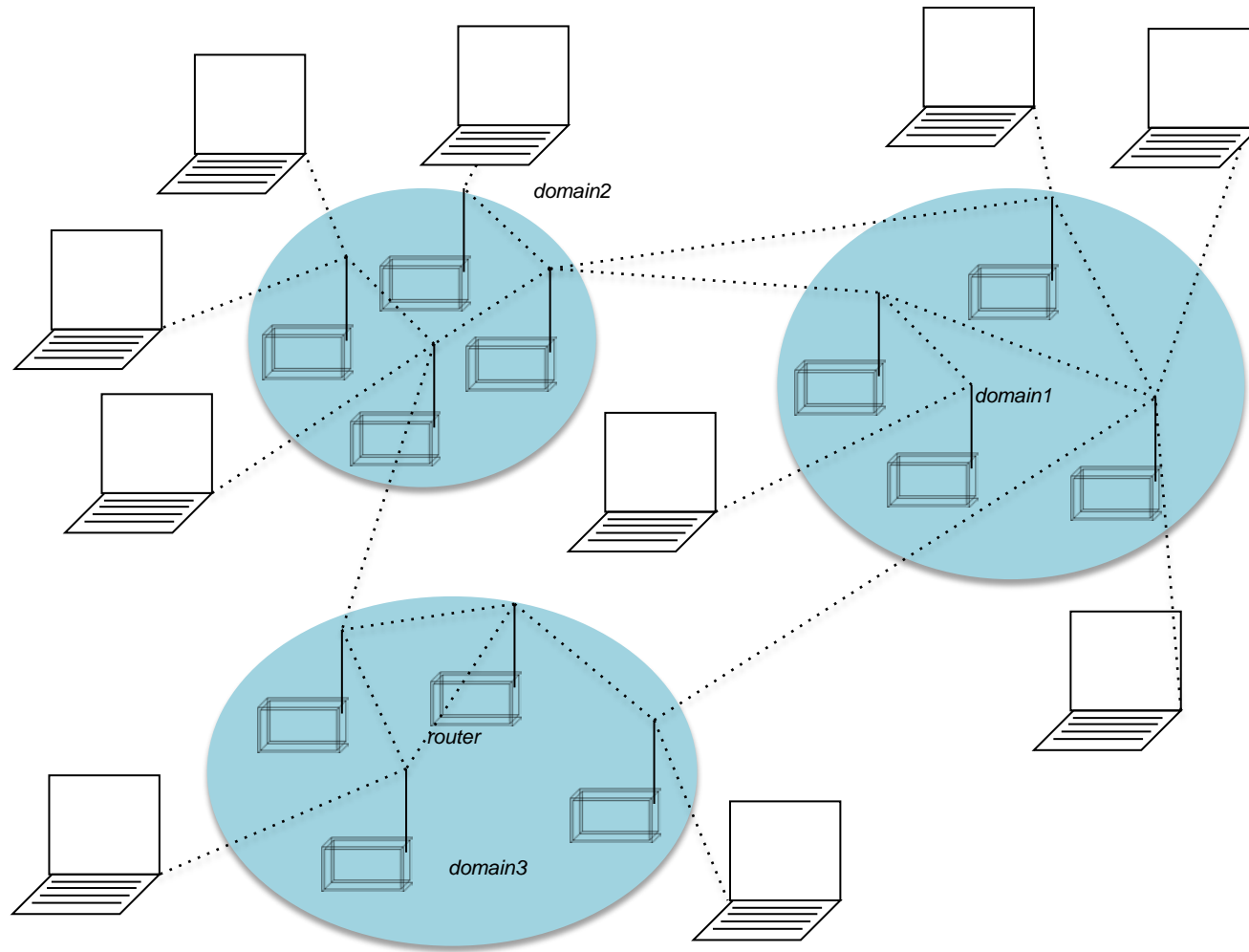
**Connections between political blogs**  
Polarization of the network [Adamic-Glance, 2005]

# Graph Data: Information Nets



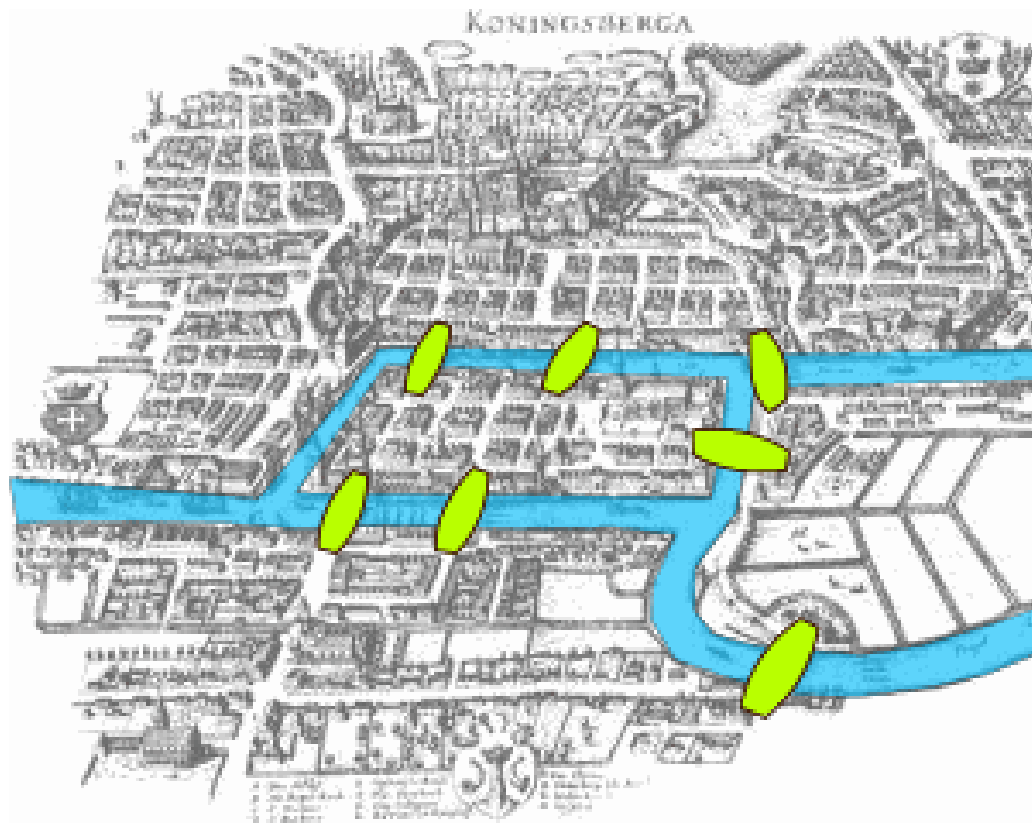
**Citation networks and Maps of science**  
[Börner et al., 2012]

# Graph Data: Communication Nets



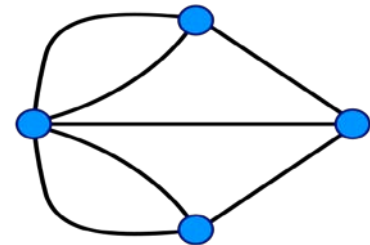
# Internet

# Graph Data: Technological Networks



## Seven Bridges of Königsberg [Euler, 1735]

Return to the starting point by traveling each link of the graph once and only once.



# Web as a Graph

- **Web as a directed graph:**
  - **Nodes: Webpages**
  - **Edges: Hyperlinks**

I teach a  
class on  
Networks.

CS224W:  
Classes are  
in the  
Gates  
building

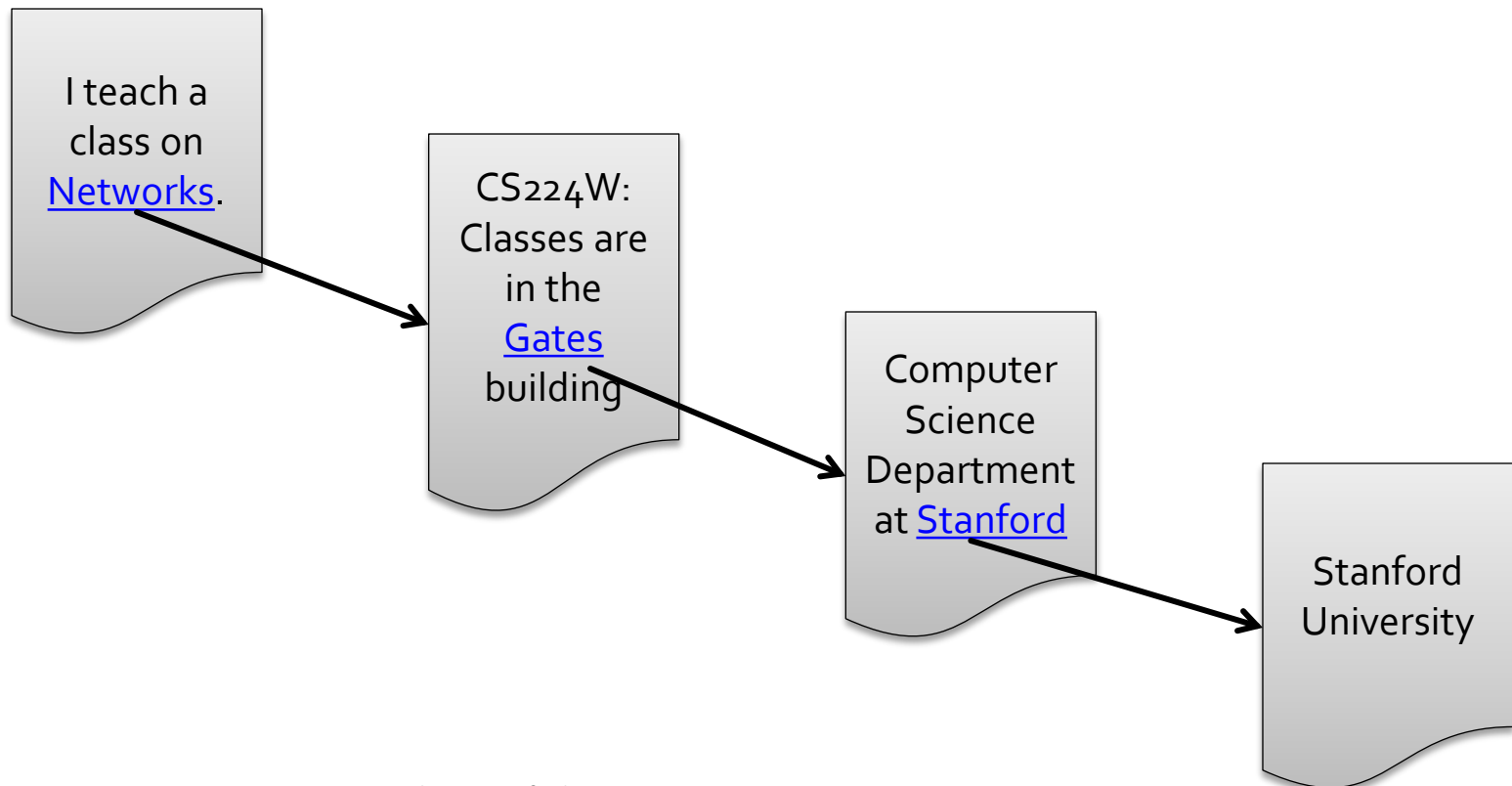
Computer  
Science  
Department  
at Stanford

Stanford  
University

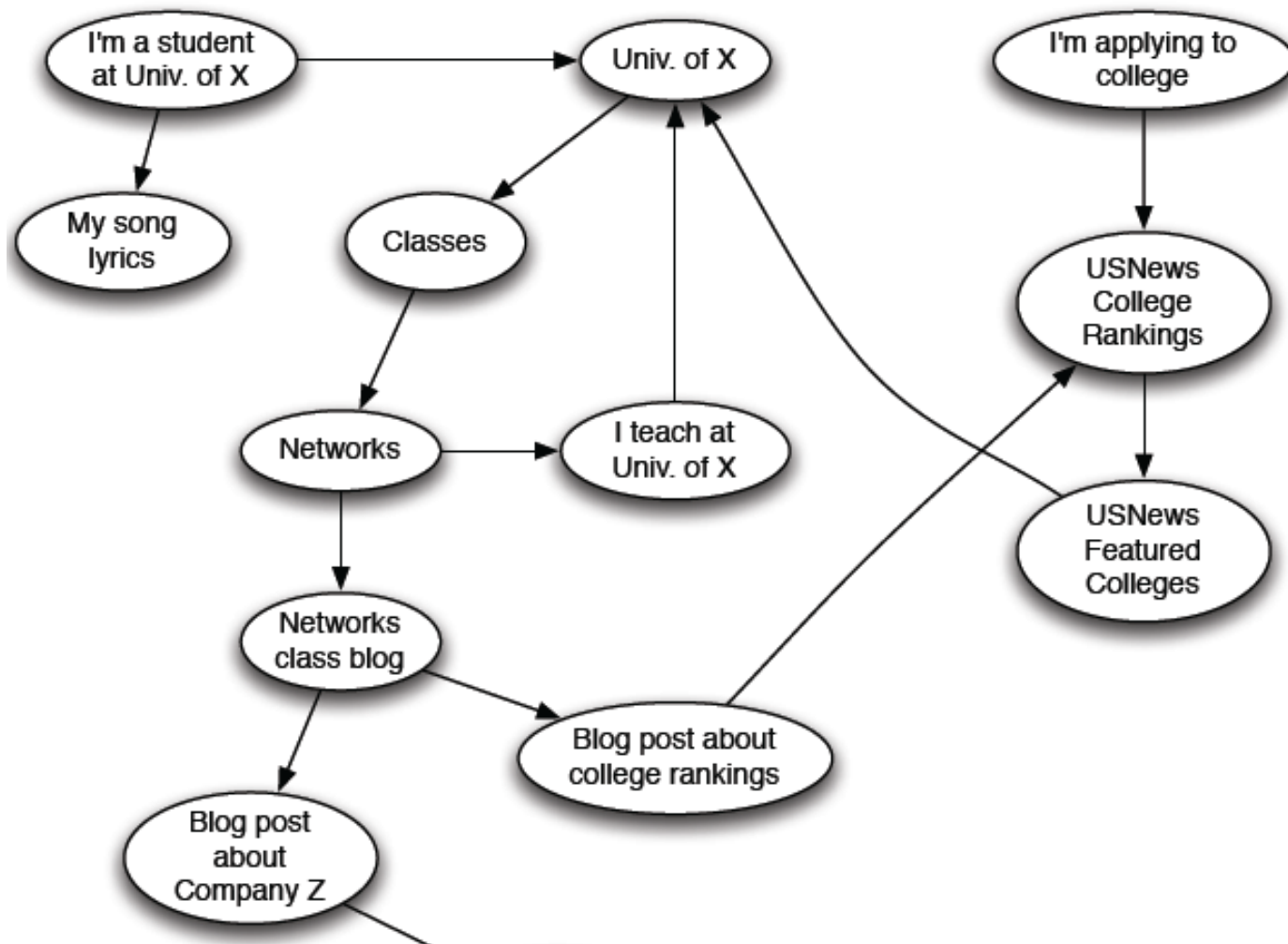


# Web as a Graph

- **Web as a directed graph:**
  - **Nodes: Webpages**
  - **Edges: Hyperlinks**



# Web as a Directed Graph



# Broad Question

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



# Web Search: 2 Challenges

## 2 challenges of web search:

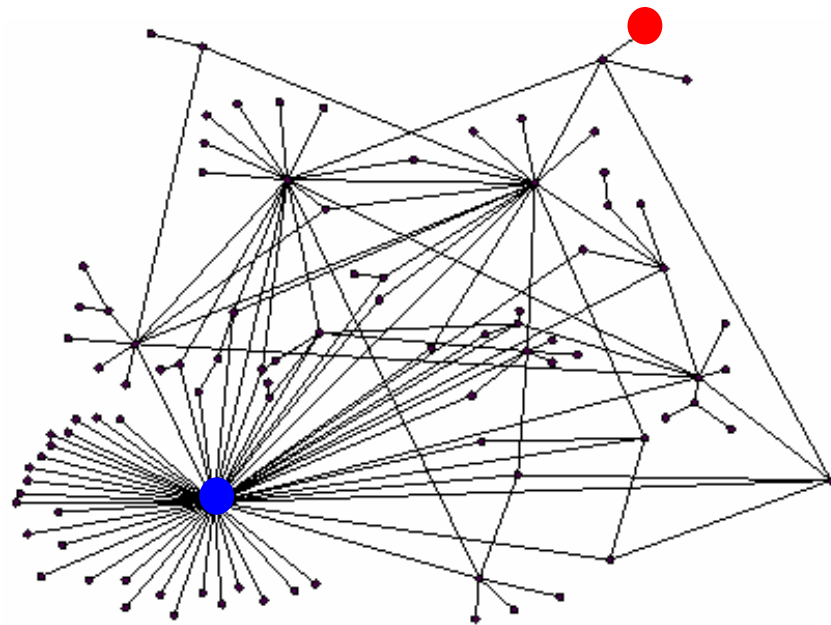
- (1) Web contains many sources of information  
Who to “trust”?
  - **Trick:** Trustworthy pages may point to each other!
- (2) What is the “best” answer to query “newspaper”?
  - No single right answer
  - **Trick:** Pages that actually know about newspapers might all be pointing to many newspapers

# Ranking Nodes on the Graph

- All web pages are not equally “important”

[www.joe-schmoe.com](http://www.joe-schmoe.com) vs. [www.stanford.edu](http://www.stanford.edu)

- There is large diversity in the web-graph node connectivity.  
**Let's rank the pages by the link structure!**





# Link Analysis Algorithms

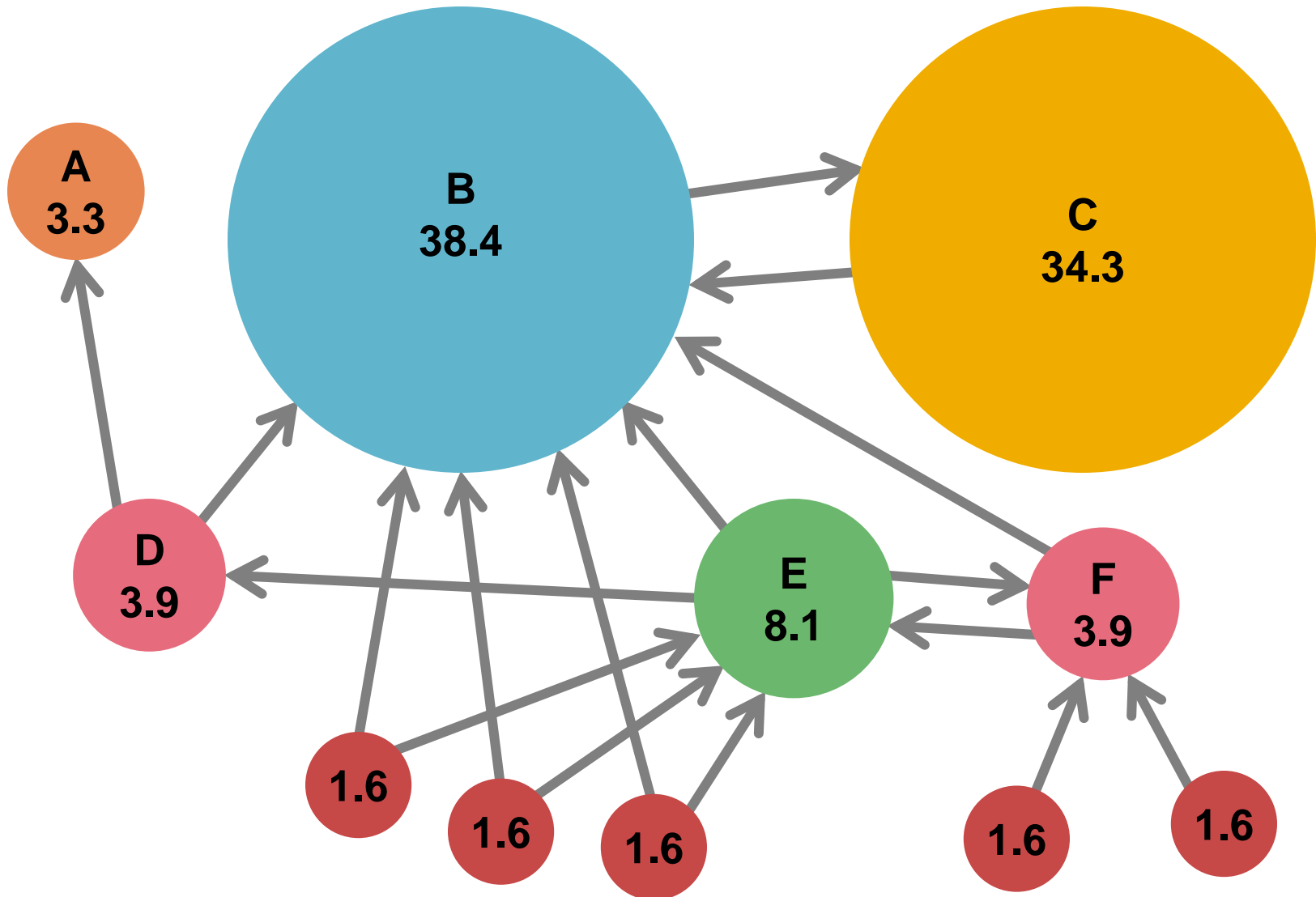
- We will cover the following **Link Analysis approaches** for computing **importances** of nodes in a graph:
  - Page Rank
  - Topic-Specific (Personalized) Page Rank
  - Web Spam Detection Algorithms

# PageRank: The “Flow” Formulation

# Links as Votes

- **Idea: Links as votes**
  - Page is more important if it has more links
    - In-coming links? Out-going links?
- **Think of in-links as votes:**
  - [www.stanford.edu](http://www.stanford.edu) has 23,400 in-links
  - [www.joe-schmoe.com](http://www.joe-schmoe.com) has 1 in-link
- **Are all in-links are equal?**
  - Links from important pages count more
  - Recursive question!

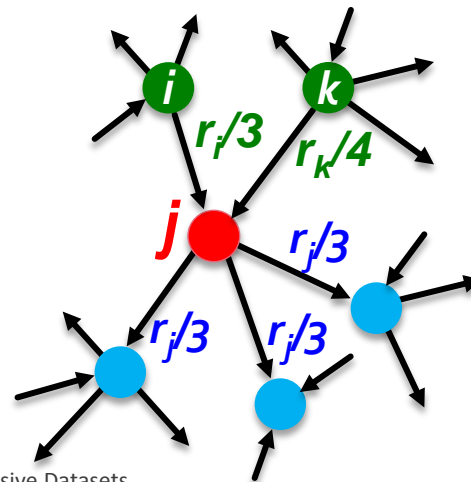
# Example: PageRank Scores



# Simple Recursive Formulation

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

$$r_j = r_i/3 + r_k/4$$





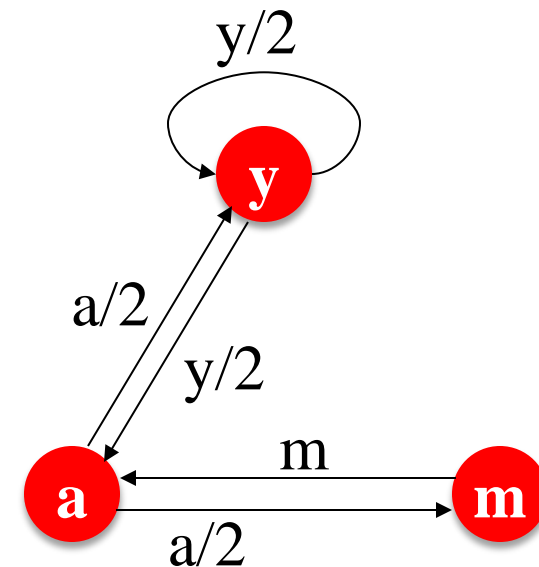
# PageRank: The “Flow” Model

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

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

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

The web in 1839



“Flow” equations:

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

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

# Solving the Flow Equations

- **3 equations, 3 unknowns, no constants**

Flow equations:

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

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

- No unique solution
- All solutions equivalent modulo the scale factor
- **Additional constraint forces uniqueness:**
  - $r_y + r_a + r_m = 1$
  - **Solution:**  $r_y = \frac{2}{5}, r_a = \frac{2}{5}, r_m = \frac{1}{5}$
- Gaussian elimination method works for small examples, but we need a better method for large web-size graphs
- **We need a new formulation!**

# PageRank: Matrix Formulation

- **Stochastic adjacency matrix  $M$**

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

- **Rank vector  $r$** : vector with an entry per page

- $r_i$  is the importance score of page  $i$
- $\sum_i r_i = 1$

- **The flow equations can be written**

$$r = M \cdot r$$

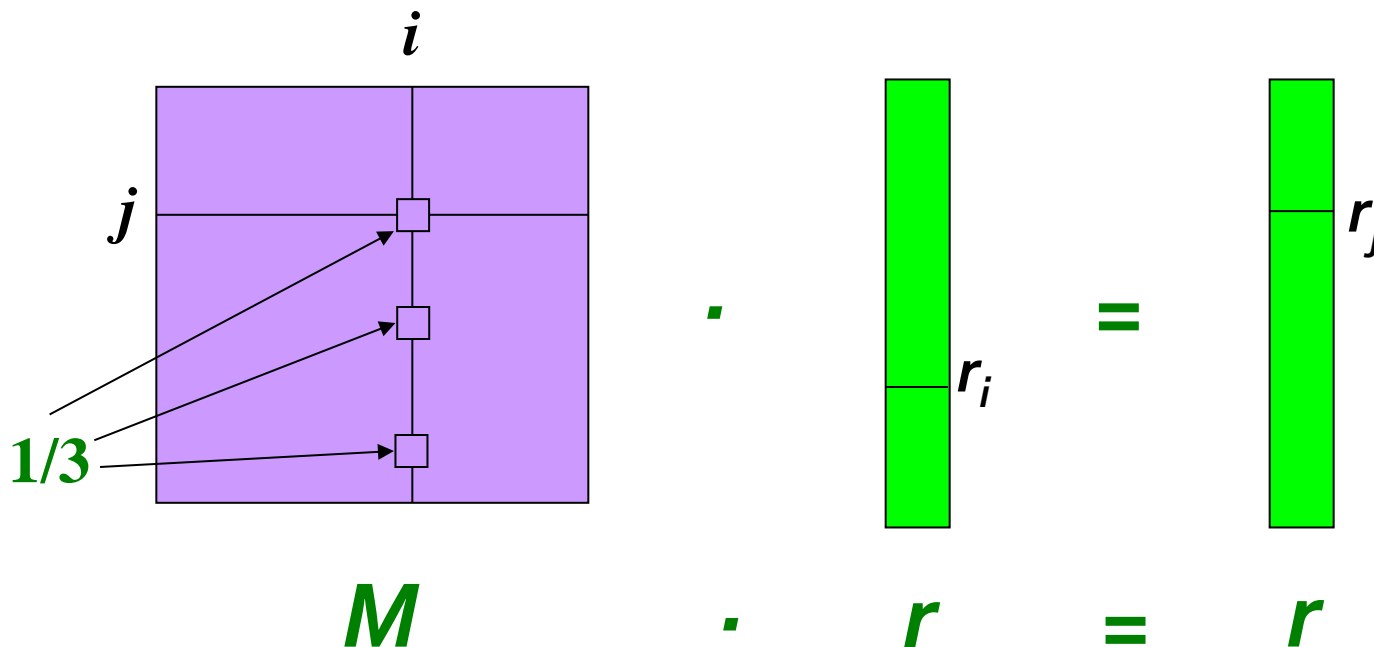
$$r_j = \sum_{i \rightarrow j} \frac{r_i}{d_i}$$

# Example

- Remember the flow equation:  $r_j = \sum_{i \rightarrow j} \frac{r_i}{d_i}$
- Flow equation in the matrix form

$$M \cdot r = r$$

- Suppose page  $i$  links to 3 pages, including  $j$



# Eigenvector Formulation

- The flow equations can be written

$$\mathbf{r} = \mathbf{M} \cdot \mathbf{r}$$

- So the **rank vector**  $\mathbf{r}$  is an **eigenvector** of the stochastic web matrix  $\mathbf{M}$

- In fact, its first or principal eigenvector, with corresponding eigenvalue  $\mathbf{1}$ 
  - Largest eigenvalue of  $\mathbf{M}$  is  $\mathbf{1}$  since  $\mathbf{M}$  is column stochastic (with non-negative entries)
    - *We know  $\mathbf{r}$  is unit length and each column of  $\mathbf{M}$  sums to one, so  $\mathbf{M}\mathbf{r} \leq \mathbf{1}$*

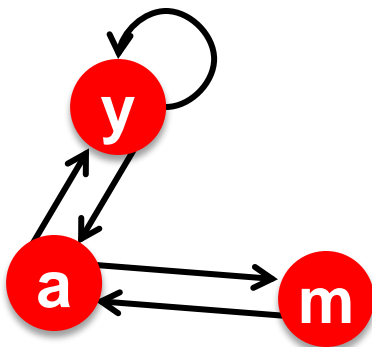
**NOTE:**  $\mathbf{x}$  is an eigenvector with the corresponding eigenvalue  $\lambda$  if:

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

- **We can now efficiently solve for  $\mathbf{r}$ !**  
**The method is called Power iteration**



# Example: Flow Equations & M



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

$$r = M \cdot r$$

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

$$r_a = r_y / 2 + r_m$$

$$r_m = r_a / 2$$

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

# Power Iteration Method

- Given a web graph with  $n$  nodes, where the nodes are pages and edges are hyperlinks
- **Power iteration:** a simple iterative scheme

- Suppose there are  $N$  web pages

- Initialize:  $\mathbf{r}^{(0)} = [1/N, \dots, 1/N]^T$

- Iterate:  $\mathbf{r}^{(t+1)} = \mathbf{M} \cdot \mathbf{r}^{(t)}$

- Stop when  $\|\mathbf{r}^{(t+1)} - \mathbf{r}^{(t)}\|_1 < \varepsilon$

$\|\mathbf{x}\|_1 = \sum_{1 \leq i \leq N} |x_i|$  is the  $\mathbf{L}_1$  norm

Can use any other vector norm, e.g., Euclidean

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

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

# PageRank: How to solve?

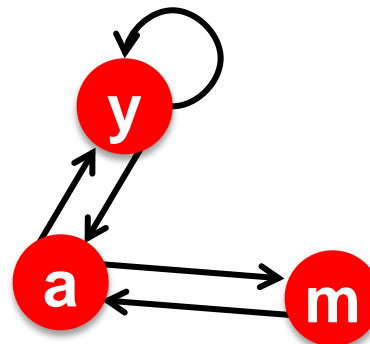
## ■ Power Iteration:

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

## ■ Example:

$$\begin{bmatrix} r_y \\ r_a \\ r_m \end{bmatrix} = \begin{bmatrix} 1/3 \\ 1/3 \\ 1/3 \end{bmatrix}$$

Iteration 0, 1, 2, ...



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

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

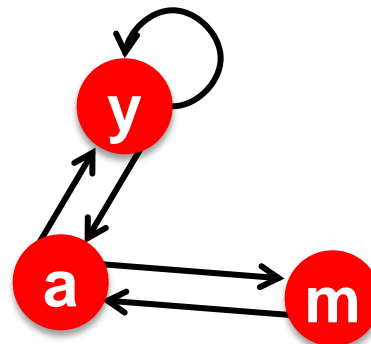
$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

# PageRank: How to solve?

## ■ Power Iteration:

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



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

$$\mathbf{r}_y = \mathbf{r}_y/2 + \mathbf{r}_a/2$$

$$\mathbf{r}_a = \mathbf{r}_y/2 + \mathbf{r}_m$$

$$\mathbf{r}_m = \mathbf{r}_a/2$$

## ■ Example:

$$\begin{bmatrix} \mathbf{r}_y \\ \mathbf{r}_a \\ \mathbf{r}_m \end{bmatrix} = \begin{bmatrix} 1/3 & 1/3 & 5/12 & 9/24 & & 6/15 \\ 1/3 & 3/6 & 1/3 & 11/24 & \dots & 6/15 \\ 1/3 & 1/6 & 3/12 & 1/6 & & 3/15 \end{bmatrix}$$

Iteration 0, 1, 2, ...

# Why Power Iteration works? (1)

Details!

## ■ Power iteration:

A method for finding dominant eigenvector (the vector corresponding to the largest eigenvalue)

- $\mathbf{r}^{(1)} = \mathbf{M} \cdot \mathbf{r}^{(0)}$

- $\mathbf{r}^{(2)} = \mathbf{M} \cdot \mathbf{r}^{(1)} = \mathbf{M}(\mathbf{M}\mathbf{r}^{(1)}) = \mathbf{M}^2 \cdot \mathbf{r}^{(0)}$

- $\mathbf{r}^{(3)} = \mathbf{M} \cdot \mathbf{r}^{(2)} = \mathbf{M}(\mathbf{M}^2\mathbf{r}^{(0)}) = \mathbf{M}^3 \cdot \mathbf{r}^{(0)}$

## ■ Claim:

Sequence  $\mathbf{M} \cdot \mathbf{r}^{(0)}, \mathbf{M}^2 \cdot \mathbf{r}^{(0)}, \dots \mathbf{M}^k \cdot \mathbf{r}^{(0)}, \dots$   
approaches the dominant eigenvector of  $\mathbf{M}$



# Why Power Iteration works? (2)

Details!

- **Claim:** Sequence  $M \cdot r^{(0)}, M^2 \cdot r^{(0)}, \dots M^k \cdot r^{(0)}, \dots$  approaches the dominant eigenvector of  $M$
- **Proof:**
  - Assume  $M$  has  $n$  linearly independent eigenvectors,  $x_1, x_2, \dots, x_n$  with corresponding eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_n$ , where  $\lambda_1 > \lambda_2 > \dots > \lambda_n$
  - Vectors  $x_1, x_2, \dots, x_n$  form a basis and thus we can write:  
$$r^{(0)} = c_1 x_1 + c_2 x_2 + \dots + c_n x_n$$
  - $$\begin{aligned} M r^{(0)} &= M(c_1 x_1 + c_2 x_2 + \dots + c_n x_n) \\ &= c_1 (M x_1) + c_2 (M x_2) + \dots + c_n (M x_n) \\ &= c_1 (\lambda_1 x_1) + c_2 (\lambda_2 x_2) + \dots + c_n (\lambda_n x_n) \end{aligned}$$
  - **Repeated multiplication on both sides produces**  
$$M^k r^{(0)} = c_1 (\lambda_1^k x_1) + c_2 (\lambda_2^k x_2) + \dots + c_n (\lambda_n^k x_n)$$

# Why Power Iteration works? (3)

- **Claim:** Sequence  $M \cdot r^{(0)}, M^2 \cdot r^{(0)}, \dots M^k \cdot r^{(0)}, \dots$  approaches the dominant eigenvector of  $M$
- **Proof (continued):**
  - Repeated multiplication on both sides produces
 
$$M^k r^{(0)} = c_1(\lambda_1^k x_1) + c_2(\lambda_2^k x_2) + \dots + c_n(\lambda_n^k x_n)$$
  - $$M^k r^{(0)} = \lambda_1^k \left[ c_1 x_1 + c_2 \left( \frac{\lambda_2}{\lambda_1} \right)^k x_2 + \dots + c_n \left( \frac{\lambda_n}{\lambda_1} \right)^k x_n \right]$$
  - Since  $\lambda_1 > \lambda_2$  then fractions  $\frac{\lambda_2}{\lambda_1}, \frac{\lambda_3}{\lambda_1} \dots < 1$   
and so  $\left( \frac{\lambda_i}{\lambda_1} \right)^k = 0$  as  $k \rightarrow \infty$  (for all  $i = 2 \dots n$ ).
  - **Thus:**  $M^k r^{(0)} \approx c_1(\lambda_1^k x_1)$ 
    - Note if  $c_1 = 0$  then the method won't converge

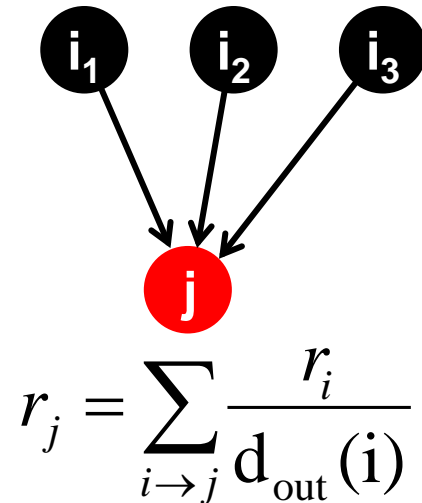
# Random Walk Interpretation

- **Imagine a random web surfer:**

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

- **Let:**

- $p(t)$  ... vector whose  $i^{\text{th}}$  coordinate is the prob. that the surfer is at page  $i$  at time  $t$
- So,  $p(t)$  is a probability distribution over pages

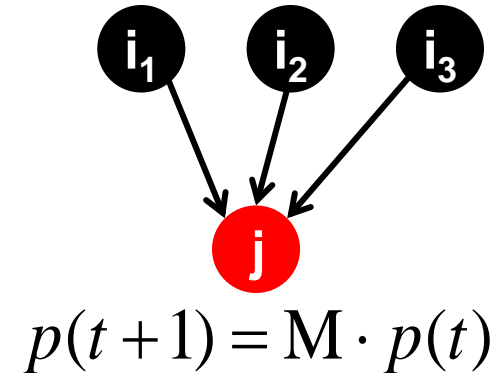


# The Stationary Distribution

- Where is the surfer at time  $t+1$ ?

- Follows a link uniformly at random

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



- Suppose the random walk reaches a state

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

then  $\mathbf{p}(t)$  is **stationary distribution** of a random walk

- Our original rank vector  $\mathbf{r}$  satisfies  $\mathbf{r} = \mathbf{M} \cdot \mathbf{r}$

- So,  $\mathbf{r}$  is a stationary distribution for the random walk

# Existence and Uniqueness

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

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

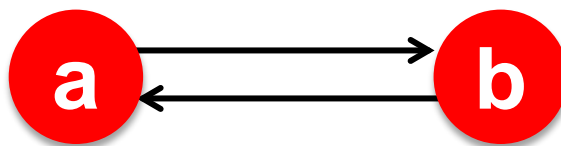
# PageRank: The Google Formulation

# PageRank: Three Questions

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

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

# Does this converge?



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

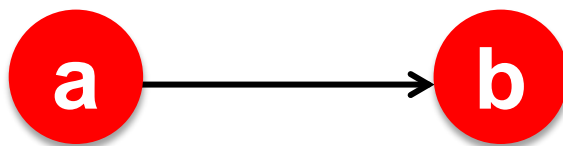
## ■ Example:

$$\begin{array}{l} r_a \\ r_b \end{array} = \begin{array}{cccc} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{array}$$

Iteration 0, 1, 2, ...



# Does it converge to what we want?



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

## ■ Example:

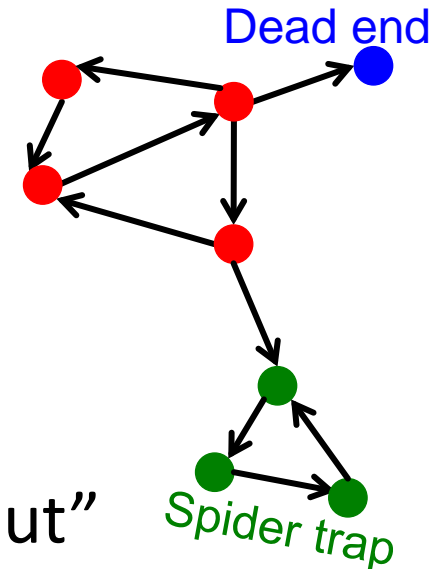
$$\begin{matrix} r_a \\ r_b \end{matrix} = \begin{matrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{matrix}$$

Iteration 0, 1, 2, ...

# PageRank: Problems

## 2 problems:

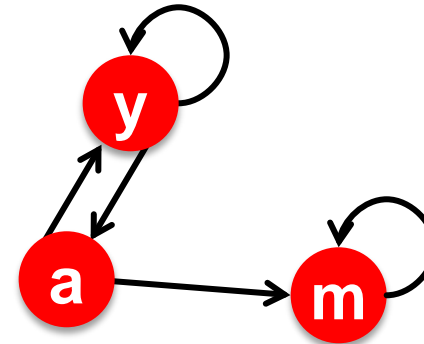
- **(1) Some pages are dead ends** (have no out-links)
  - Random walk has “nowhere” to go to
  - Such pages cause importance to “leak out”
- **(2) Spider traps:** (all out-links are within the group)
  - Random walked gets “stuck” in a trap
  - And eventually spider traps absorb all importance



# Problem: Spider Traps

## ■ Power Iteration:

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



m is a spider trap

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

$$\mathbf{r}_y = \mathbf{r}_y / 2 + \mathbf{r}_a / 2$$

$$\mathbf{r}_a = \mathbf{r}_y / 2$$

$$\mathbf{r}_m = \mathbf{r}_a / 2 + \mathbf{r}_m$$

## ■ Example:

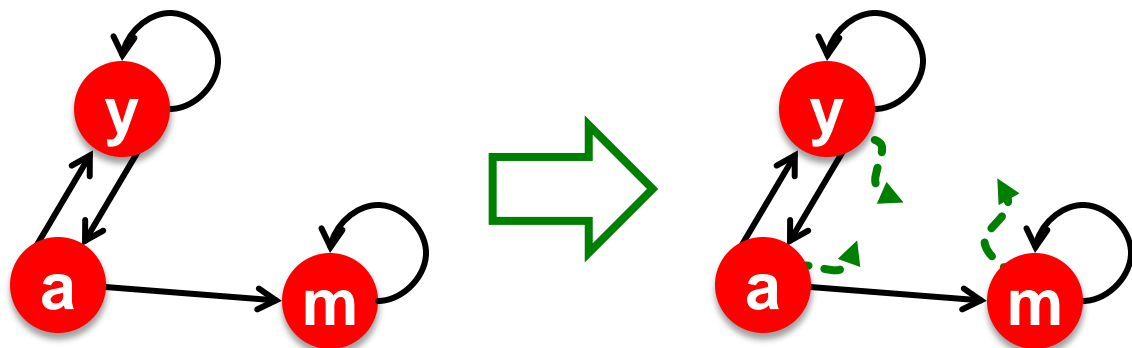
$$\begin{bmatrix} \mathbf{r}_y \\ \mathbf{r}_a \\ \mathbf{r}_m \end{bmatrix} = \begin{array}{cccccc} 1/3 & 2/6 & 3/12 & 5/24 & & 0 \\ 1/3 & 1/6 & 2/12 & 3/24 & \dots & 0 \\ 1/3 & 3/6 & 7/12 & 16/24 & & 1 \end{array}$$

Iteration 0, 1, 2, ...

All the PageRank score gets “trapped” in node m.

# Solution: Teleports!

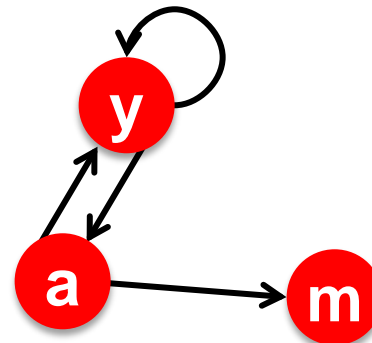
- The Google solution for spider traps: **At each time step, the random surfer has two options**
  - With prob.  $\beta$ , follow a link at random
  - With prob.  $1-\beta$ , jump to some random page
  - Common values for  $\beta$  are in the range 0.8 to 0.9
- **Surfer will teleport out of spider trap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



# Problem: Dead Ends

## ■ Power Iteration:

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



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

$$\mathbf{r}_y = \mathbf{r}_y / 2 + \mathbf{r}_a / 2$$

$$\mathbf{r}_a = \mathbf{r}_y / 2$$

$$\mathbf{r}_m = \mathbf{r}_a / 2$$

## ■ Example:

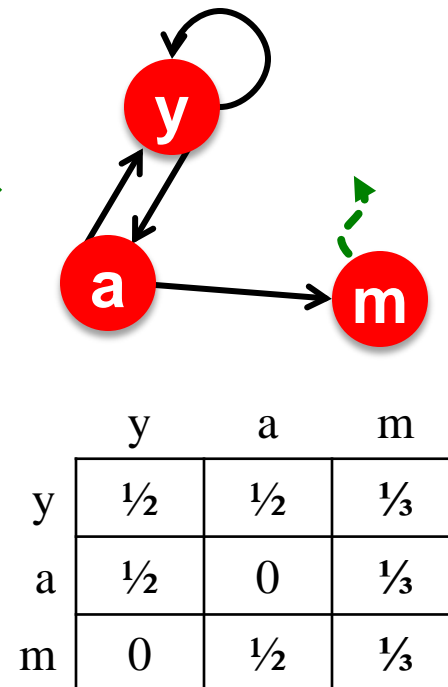
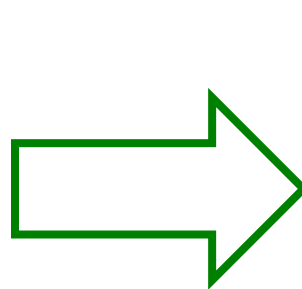
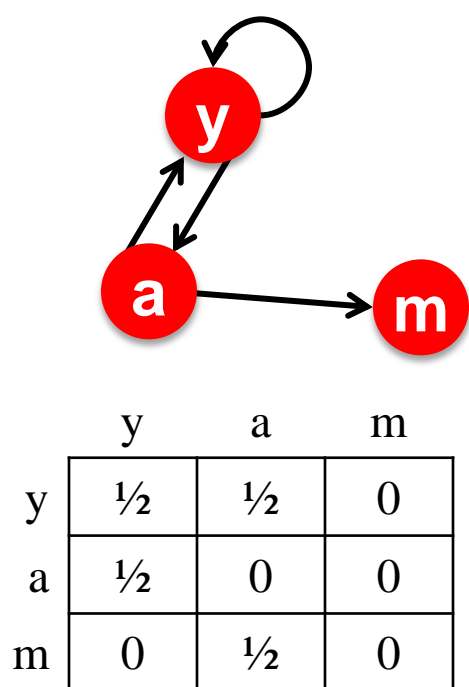
$$\begin{bmatrix} \mathbf{r}_y \\ \mathbf{r}_a \\ \mathbf{r}_m \end{bmatrix} = \begin{array}{cccccc} 1/3 & 2/6 & 3/12 & 5/24 & & 0 \\ 1/3 & 1/6 & 2/12 & 3/24 & \dots & 0 \\ 1/3 & 1/6 & 1/12 & 2/24 & & 0 \end{array}$$

Iteration 0, 1, 2, ...

Here the PageRank “leaks” out since the matrix is not stochastic.

# Solution: Always Teleport!

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



# Why Teleports Solve the Problem?

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

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

# Solution: Random Teleports

- Google's solution that does it all:

At each step, random surfer has two options:

- With probability  $\beta$ , follow a link at random
- With probability  $1-\beta$ , jump to some random page

- **PageRank equation** [Brin-Page, 98]

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

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

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



# The Google Matrix

- **PageRank equation** [Brin-Page, '98]

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

- **The Google Matrix  $A$ :**

$[1/N]_{N \times N}$ ...  $N$  by  $N$  matrix  
where all entries are  $1/N$

$$A = \beta M + (1 - \beta) \left[ \frac{1}{N} \right]_{N \times N}$$

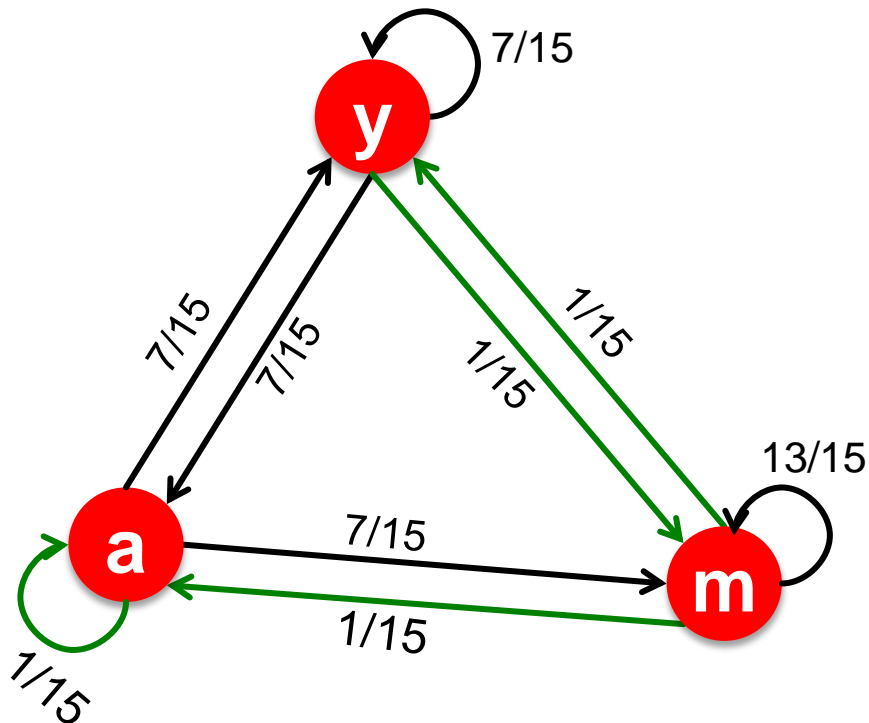
- **We have a recursive problem:  $\mathbf{r} = A \cdot \mathbf{r}$**

**And the Power method still works!**

- **What is  $\beta$ ?**

- In practice  $\beta = 0.8, 0.9$  (make 5 steps on avg., jump)

# Random Teleports ( $\beta = 0.8$ )



$$\begin{matrix} \mathbf{M} \\ 0.8 \end{matrix} \begin{bmatrix} 1/2 & 1/2 & 0 \\ 1/2 & 0 & 0 \\ 0 & 1/2 & 1 \end{bmatrix} + 0.2 \begin{matrix} [1/N]_{N \times N} \\ \begin{bmatrix} 1/3 & 1/3 & 1/3 \\ 1/3 & 1/3 & 1/3 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \end{matrix}$$

$$\begin{matrix} \mathbf{A} \\ \begin{matrix} y \\ a \\ m \end{matrix} \end{matrix} \begin{bmatrix} 7/15 & 7/15 & 1/15 \\ 7/15 & 1/15 & 1/15 \\ 1/15 & 7/15 & 13/15 \end{bmatrix}$$

$$\begin{matrix} y \\ a \\ m \end{matrix} = \begin{matrix} 1/3 & 0.33 & 0.24 & 0.26 \\ 1/3 & 0.20 & 0.20 & 0.18 & \dots \\ 1/3 & 0.46 & 0.52 & 0.56 \end{matrix} \quad \begin{matrix} 7/33 \\ 5/33 \\ 21/33 \end{matrix}$$

**How do we actually compute  
the PageRank?**

# Computing Page Rank

- **Key step is matrix-vector multiplication**

- $r^{\text{new}} = \mathbf{A} \cdot r^{\text{old}}$

- Easy if we have enough main memory to hold  $\mathbf{A}$ ,  $r^{\text{old}}$ ,  $r^{\text{new}}$

- **Say  $N = 1$  billion pages**

- We need 4 bytes for each entry (say)

- 2 billion entries for vectors, approx 8GB

- **Matrix  $\mathbf{A}$  has  $N^2$  entries**

- $10^{18}$  is a large number!

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

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

$$= \begin{bmatrix} 7/15 & 7/15 & 1/15 \\ 7/15 & 1/15 & 1/15 \\ 1/15 & 7/15 & 13/15 \end{bmatrix}$$

# Rearranging the Equation

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

**Note:** Here we assumed  $\mathbf{M}$  has no dead-ends

$[x]_N$  ... a vector of length  $N$  with all entries  $x$

# Sparse Matrix Formulation

- We just rearranged the **PageRank equation**

$$\mathbf{r} = \beta \mathbf{M} \cdot \mathbf{r} + \left[ \frac{1 - \beta}{N} \right]_N$$

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

# PageRank: The Complete Algorithm

- Input: Graph  $G$  and parameter  $\beta$ 
  - Directed graph  $G$  (can have **spider traps** and **dead ends**)
  - Parameter  $\beta$
- Output: PageRank vector  $r^{new}$

- **Set:**  $r_j^{old} = \frac{1}{N}$
- **repeat until convergence:**  $\sum_j |r_j^{new} - r_j^{old}| > \varepsilon$ 
  - $\forall j: r_j'^{new} = \sum_{i \rightarrow j} \beta \frac{r_i^{old}}{d_i}$   
 $r_j'^{new} = 0$  if in-degree of  $j$  is 0
  - **Now re-insert the leaked PageRank:**  
 $\forall j: r_j^{new} = r_j'^{new} + \frac{1-S}{N}$  **where:**  $S = \sum_j r_j'^{new}$
  - $r^{old} = r^{new}$

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

# Sparse Matrix Encoding

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

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



# Basic Algorithm: Update Step

- Assume enough RAM to fit  $r^{new}$  into memory
  - Store  $r^{old}$  and matrix  $M$  on disk
- 1 step of power-iteration is:

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

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

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

For  $j = 1 \dots d_i$

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

0	
1	
2	
3	
4	
5	
6	

$r^{new}$

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

	0
	1
	2
	3
	4
	5
	6

$r^{old}$

# Analysis

- Assume enough RAM to fit  $r^{new}$  into memory
  - Store  $r^{old}$  and matrix  $M$  on disk
- In each iteration, we have to:
  - Read  $r^{old}$  and  $M$
  - Write  $r^{new}$  back to disk
  - Cost per iteration of Power method:  
 $= 2|r| + |M|$
- Question:
  - What if we could not even fit  $r^{new}$  in memory?

# Block-based Update Algorithm



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

# Analysis of Block Update

- **Similar to nested-loop join in databases**
  - Break  $r^{\text{new}}$  into  $k$  blocks that fit in memory
  - Scan  $M$  and  $r^{\text{old}}$  once for each block
- **Total cost:**
  - $k$  scans of  $M$  and  $r^{\text{old}}$
  - **Cost per iteration of Power method:**  
$$k(|M| + |r|) + |r| = k|M| + (k+1)|r|$$
- **Can we do better?**
  - **Hint:**  $M$  is much bigger than  $r$  (approx 10-20x), so we must avoid reading it  $k$  times per iteration

# Block-Stripe Update Algorithm

$r^{new}$

0	
1	

src	degree	destination
0	4	0, 1
1	3	0
2	2	1

2	
3	

0	4	3
2	2	3

4	
5	

0	4	5
1	3	5
2	2	4

$r^{old}$

	0
	1
	2
	3
	4
	5

**Break  $M$  into stripes!** Each stripe contains only destination nodes in the corresponding block of  $r^{new}$

# Block-Stripe Analysis

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

# Some Problems with Page Rank

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