Analyzing Massive Data Sets Summer Semester 2019

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Chapter 7: Link Analysis

Part 1: Basic Pagerank

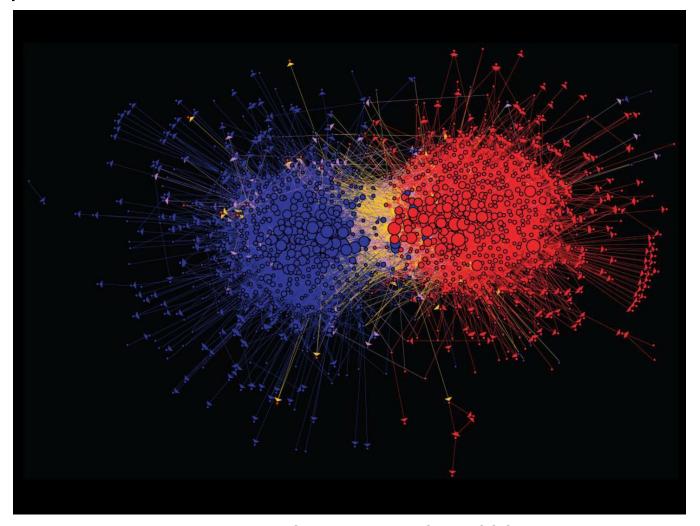
Graph Data: Social Networks



Facebook social graph

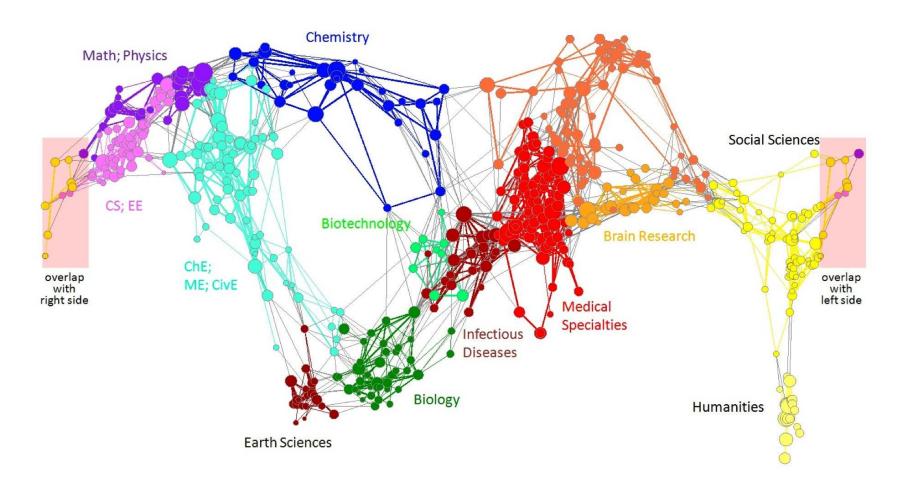
4-degrees of separation [Backstrom-Boldi-Rosa-Ugander-Vigna, 2011]

Graph Data: Media Networks



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

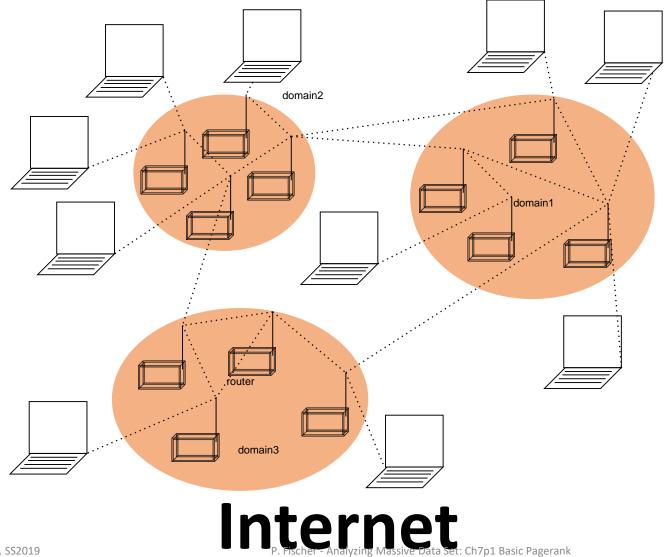
Graph Data: Information Nets



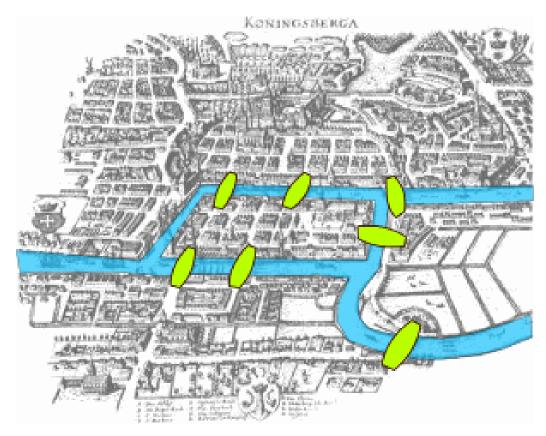
Citation networks and Maps of science

[Börner et al., 2012]

Graph Data: Communication Nets



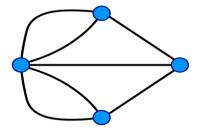
Graph Data: Technological Networks



Seven Bridges of Königsberg

[Euler, 1735]

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



Analysing Graphs

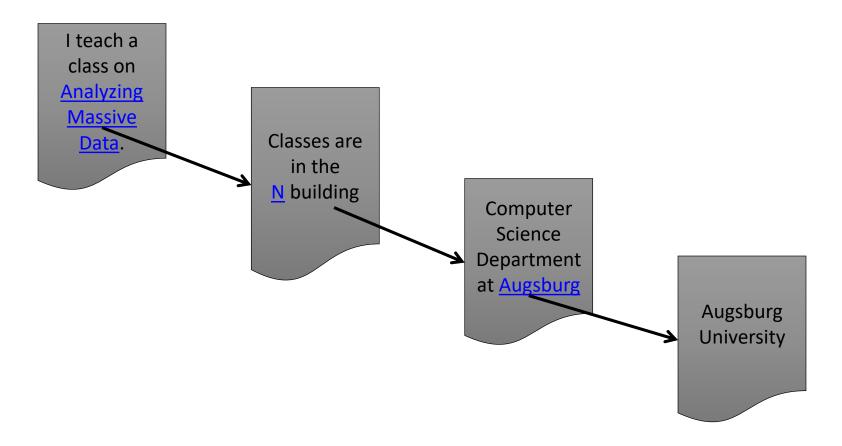
- Broad set of problems expressed as graphs
- Very large number of nodes
 (Facebook 2B users, Web 50 B pages)
- Overall sparse/not well connected (#friends per user on FB on 100-500, #links per page 25)
- **Skewed** distributions (very popular users in Twitter have > 100M connections, inactive users maybe 10)
- Complex computation model
 - Iterative (to cover/exploit structure)
 - Parallelism over structure
- Here
 - Webgraphs: determine node importance, trust,...
 - Social Graphs: determine groups, cohesion, ...
 - ...

Web as a Graph

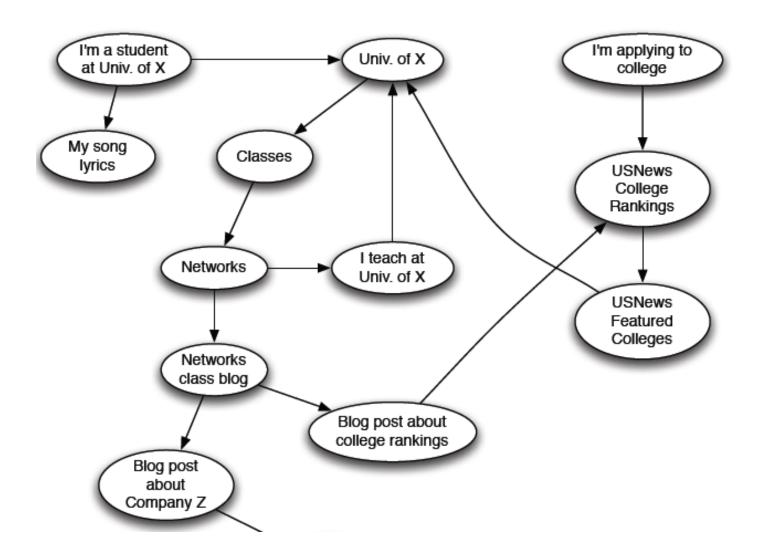
Web as a directed graph:

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
 - Local: LEO
- 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.
 - Exploiting the TF-IDF model
 - Stuff own pages with "spammy" terms (even competitors)
 - Hide in source code, white color on white background, ...
 - Frequency-based ranking boosts those page



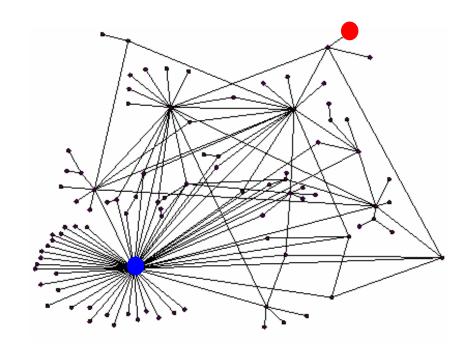
Web Search: 2 Challenges

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
 - We used term frequency as indicator for relevance in IR
 - 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 vs. www.stanford.edu
- There is large diversity in the web-graph node connectivity.
- Controlling links from other sides is harder than changes local data on a site (e.g., text stuffing)
- Let's rank the pages by the link structure!



Link Analysis Algorithms

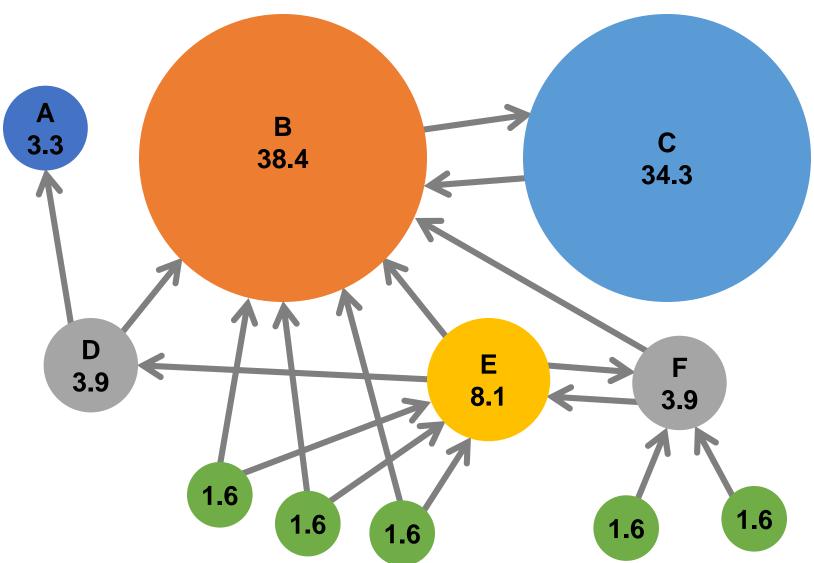
- We will cover the following Link Analysis
 approaches for computing importances of nodes in a graph:
 - Page Rank
 - Topic-Specific (Personalized) Page Rank
 - Web Spam Detection Algorithms

PageRank: The "Flow" Formulation

Links as Votes

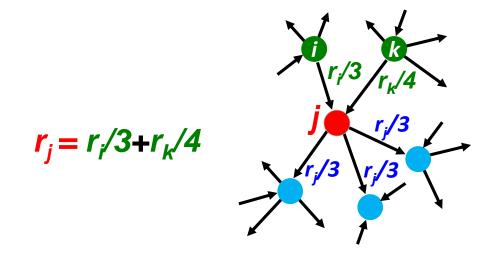
- Idea: Links as votes
 - Page is more important if it has more links
 - In-coming links? Out-going links?
- Think of in-links as votes:
 - <u>www.stanford.edu</u> has 23,400 in-links
 - www.joe-schmoe.com has 1 in-link
- Are all in-links are equal?
 - Links from important pages count more
 - Recursive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

Example: PageRank Scores



Simple Recursive Formulation

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



PageRank: The "Flow" Model

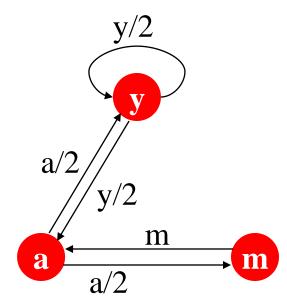
- A "vote" from an important page is worth more
- A page is important if it is pointed to by other important pages
- Define a "rank" r_j for page j

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

 d_i ... out-degree of node i

- Naïve solution would solve using, e.g., Gaussian elimination
- No unique solution unless additional constraints are provided, e.g., rank sum = 1
- Expensive for large-scale graphs

The web in 1839



"Flow" equations:

$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2 + \mathbf{r}_{m}$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2$$

PageRank: Matrix Formulation

- Stochastic adjacency matrix M
 - Let page i has d_i out-links

• If
$$i \to j$$
, then $M_{ji} = \frac{1}{d_i}$ else $M_{ji} = 0$

- M is a column stochastic matrix (aka transition matrix ~ Markov chains)
- Columns sum to 1
- Rank vector r: vector with an entry per page
 - r_i is the importance score of page i
 - $\sum_{i} r_{i} = 1$ (stochastic)
- The flow equations can be written

$$r = M \cdot r$$

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

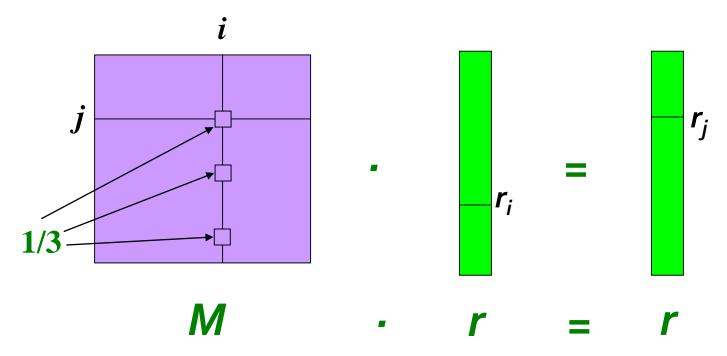
Example

- Remember the flow equation:
- Flow equation in the matrix form

$$M \cdot r = r$$

Suppose page i links to 3 pages, including j

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



Eigenvector Formulation

The flow equations can be written

$$r = M \cdot r$$

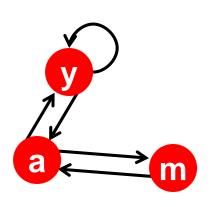
- So the rank vector r is an eigenvector of the stochastic web matrix M
 - In fact, its first or principal eigenvector, with corresponding eigenvalue 1
 - Largest eigenvalue of *M* is 1 since *M* is column stochastic (with non-negative entries)
 - We know r is unit length and each column of M sums to one, so $Mr \leq 1$

NOTE: *x* is an eigenvector with the corresponding eigenvalue λ if:

 $Ax = \lambda x$

We can now efficiently solve for r!
 The method is called Power iteration
 Common method to determine Eigenvectors

Example: Flow Equations & M



$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2 + \mathbf{r}_{m}$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2$$

$$r = M \cdot r$$

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

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: $\mathbf{r}^{(0)} = [1/N,....,1/N]^T$
 - Iterate: $\mathbf{r}^{(t+1)} = \mathbf{M} \cdot \mathbf{r}^{(t)}$
 - Stop when $| \mathbf{r}^{(t+1)} \mathbf{r}^{(t)} |_1 < \varepsilon$

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

d_i out-degree of node i

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

PageRank: How to solve?

• Power Iteration:

• Set
$$r_i = 1/N$$

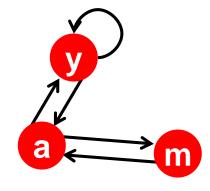
• 1:
$$r'_j = \sum_{i \to j} \frac{r_i}{d_i}$$

- 2: r = r'
- Goto **1**



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

$$1/3$$



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

$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2 + \mathbf{r}_{m}$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2$$

Iteration 0, 1, 2, ...

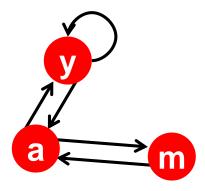
PageRank: How to solve?

• Power Iteration:

• Set
$$r_i = 1/N$$

• 1:
$$r'_j = \sum_{i \to j} \frac{r_i}{d_i}$$

- 2: r = r'
- Goto **1**



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

$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2 + \mathbf{r}_{m}$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2$$

• Example:

$$\begin{pmatrix} r_y \\ r_a \\ r_m \end{pmatrix} = 1/3 1/3 5/12 9/24 6/15$$

$$= 1/3 3/6 1/3 11/24... 6/15$$

$$= 1/3 1/6 3/12 1/6 3/15$$

Iteration 0, 1, 2, ...

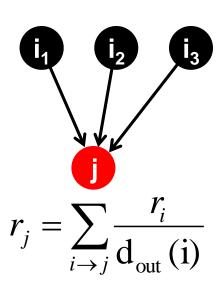
Random Walk Interpretation

Imagine a random web surfer:

- At any time t, surfer is on some page i
- 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 ith coordinate is the prob. that the surfer is at page i at time t
 - ullet So, p(t) is a probability distribution over pages

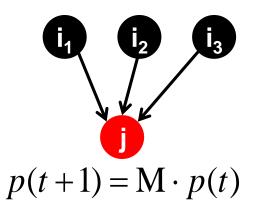


The Stationary Distribution

• Where is the surfer at time *t*+1?

Follows a link uniformly at random

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



Suppose the random walk reaches a state

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

then p(t) is stationary distribution of a random walk

Our original rank vector r satisfies

$$r = M \cdot r$$

 So, r is a stationary distribution for the random walk

Existence and Uniqueness

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

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

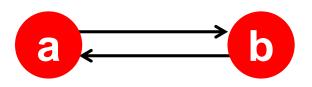
PageRank: The Google Formulation

PageRank: Three Questions

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

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

Does this converge?



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

•Example:

$$\frac{\mathbf{r}_{\mathbf{a}}}{\mathbf{r}_{\mathbf{b}}} = \frac{1}{0}$$

Iteration 0, 1, 2, ...

Does this converge on what we want?



•Example:

$$\frac{\mathbf{r_a}}{\mathbf{r_b}} = \frac{1}{0}$$

Iteration 0, 1, 2, ...

PageRank: Problems

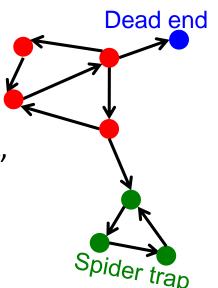
2 problems:

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



(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:

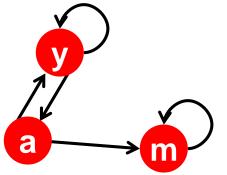
- Set $r_i = 1$
- $r_j = \sum_{i \to j} \frac{r_i}{d_i}$
 - And iterate

• Example:

$$\begin{pmatrix} r_{y} \\ r_{a} \\ r_{m} \end{pmatrix} = \frac{1/3}{1/3}$$

Iteration 0, 1, 2, ...

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



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

m is a spider trap

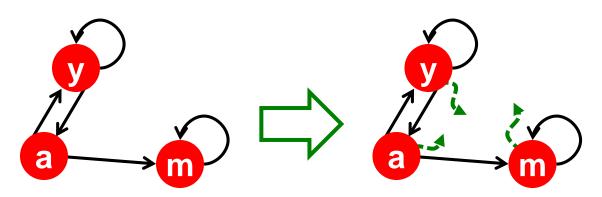
$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2 + \mathbf{r}_{m}$$

Solution: Teleports!

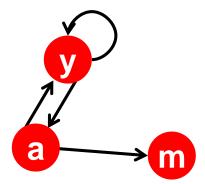
- The Google solution for spider traps: At each time step, the random surfer has two options
 - With prob. β , follow a link at random
 - With prob. **1-** β , jump to some random page
 - Common values for β are in the range 0.8 to 0.9
- Surfer will teleport out of spider trap within a few time steps



Problem: Dead Ends

• Power Iteration:

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



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

 $\mathbf{r}_{\mathbf{y}} = \mathbf{r}_{\mathbf{y}}/2 + \mathbf{r}_{\mathbf{a}}/2$

 $r_a = r_y/2$

 $r_m = r_a/2$

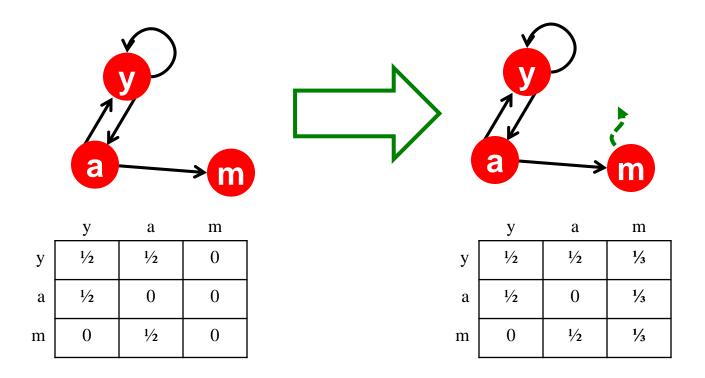
•Example:

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 Do 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 β , follow a link at random
 - With probability $1-\beta$, jump to some random page
- PageRank equation [Brin-Page, 98]

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

d_i ... out-degree

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]

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

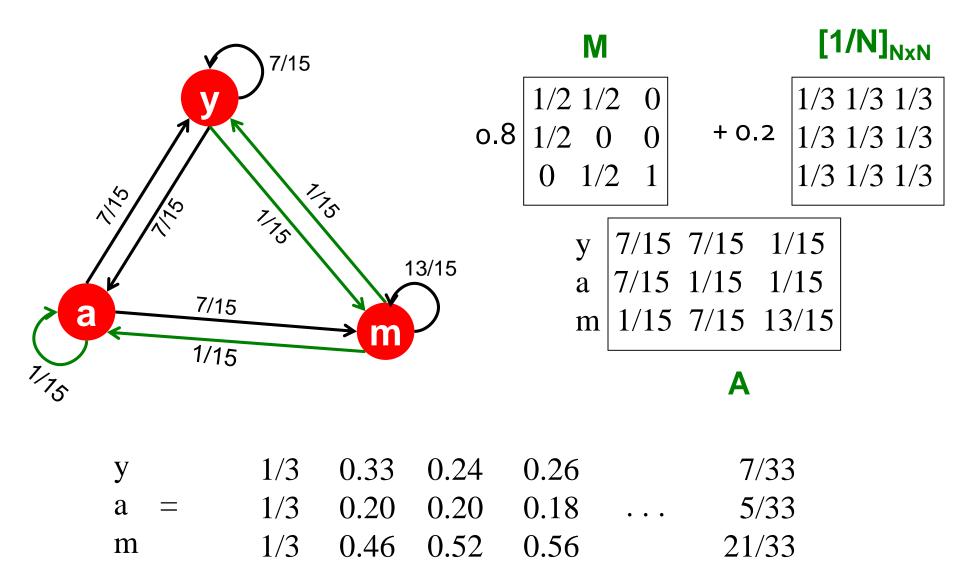
The Google Matrix A:

Watrix A:

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

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

Random Teleports ($\beta = 0.8$)



How do we actually compute the PageRank?

Computing Page Rank

Key step is matrix-vector multiplication

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

• Easy if we have enough main memory to hold \mathbf{A} , \mathbf{r}^{old} , \mathbf{r}^{new} $\mathbf{A} = \beta \cdot \mathbf{M} + (1-\beta) [1/N]_{\text{NyN}}$

Say N = 1 billion pages

- We need 4 bytes for each entry
- 2 billion entries for vectors, approx 8GB
- Matrix A has N² entries
 - 10¹⁸ is a large number!

Matrix Formulation

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

Sparse Matrix Formulation

We can rearrange the PageRank equation

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

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

PageRank: The Complete Algorithm

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

• Set:
$$r_j^{old} = \frac{1}{N}$$

• repeat until convergence: $\sum_{j} |r_{j}^{new} - r_{j}^{old}| > \varepsilon$

•
$$\forall j$$
: $r'^{new}_{j} = \sum_{i \to j} \beta \frac{r^{old}_{i}}{d_{i}}$
 $r'^{new}_{j} = \mathbf{0}$ if in-degree of j is $\mathbf{0}$

• Now re-insert the leaked PageRank:

$$\forall j: \ r_j^{new} = {r'}_j^{new} + \frac{1-S}{N}$$
• $r^{old} = r^{new}$

where: $S = \sum_{j} r'_{j}^{new}$

If the graph has no dead-ends then the amount of leaked PageRank is **1-β**. 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*10*1 billion = 40GB
- Still won't fit in memory, but will fit on disk

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

Basic Algorithm: Update Step

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

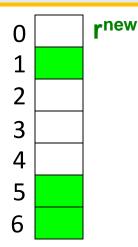
```
Initialize all entries of \mathbf{r}^{\text{new}} = (1-\beta) / \mathbf{N}

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

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

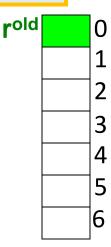
For j = 1...d_i

r^{\text{new}}(\text{dest}_i) += \beta r^{\text{old}}(i) / d_i
```



source	degree	destination

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



Analysis

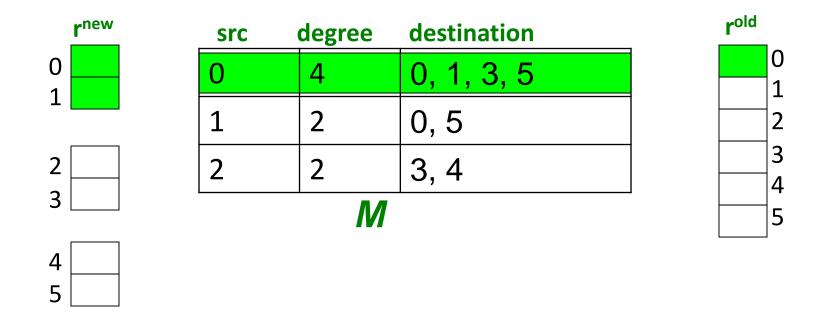
- Assume enough RAM to fit r^{new} into memory
 - Store r^{old} and matrix M on disk
- In each iteration, we have to:
 - Read r^{old} and M
 - Write *r*^{new} back to disk
 - Cost per iteration of Power method:

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

Question:

What if we could not even fit r^{new} in memory?

Block-based Update Algorithm



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

Analysis of Block Update

Similar to nested-loop join in databases

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

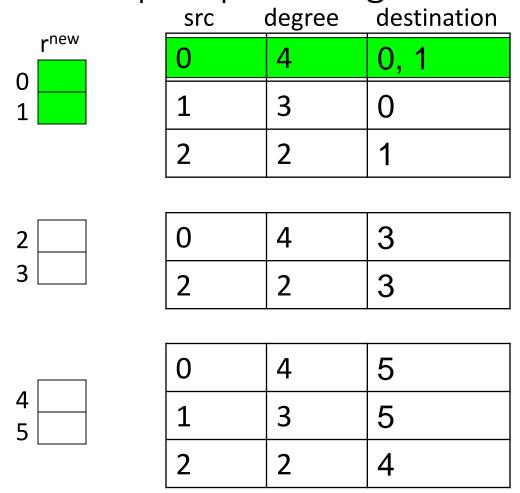
Total cost:

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

Can we do better?

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

Block-Stripe Update Algorithm



rold

0

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^{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