Using Markov Chains for Identification of Writers

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Abstract

In this paper we present a technique for authorship attribution based on a simple Markov chain of letters, i.e. only letter bigrams are used. Many proposed methods of authorship attribution are illustrated on small examples. We show that this technique provides excellent results when applied to over 380 texts from the Project Gutenberg archives, as well as to two previously published datasets.

1 Introduction

Modern methods of authorship attribution are reviewed for Russian techniques by Milov (1994) and for Western methods by Holmes (1998). Despite the huge variety of methods, none of those described in either paper have been applied to a large number of texts. Often such methods require an element of human intervention, which makes their application to large numbers of texts almost impossible. Yet the generalizability of these techniques is of prime importance—can they be used outside the particular case that they were designed for?

One method that has been tested on a number of texts was proposed by Fomenko and Fomenko (1996). They examine the proportion of function words used by an author, and find that this is stable for each author, across a large number of writers in Russian.

In this paper we present a method that has its origins in the early twentieth century in the work of Markov (1916). In criticizing the work of Morozov (1915), he recalls a technique used to examine the text of *Eugene Onegin* in an earlier study (Markov, 1913). In Markov's paper we find the first application of the idea of the *Markov chain*, used in many fields today, e.g. speech recognition. We consider a straightforward

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measure, that is, the letters that are used in the text. Unlike recent work involving letters, by, for example, Kjell (1994) and Forsyth and Holmes (1996), we consider not the relative frequency of a letter bigram, but rather the probabilities of the subsequent letter; for example, given that a particular letter is an 'f', which letters are most likely to follow it?

In the following section we describe the method in detail. Subsequent sections put the idea into practice with a large selection of texts from the Project Gutenberg archives, data from the Baayen *et al.* (1996) investigation of the use of syntactic information, and texts from The *Federalist Papers*. We finish with the conclusions drawn from these examples.

2 Method

If we wanted to find a probabilistic model for natural language text, we might consider a simple model where letters and spaces were generated independently according to their probabilities of occurrence in the language. Of course, letters do not occur at random, and are dependent on the letters that occur before them. The simplest such model would have each letter being dependent only on the preceding letter. This gives rise to a first-order, or simple, Markov chain model. We will show that this model can be used to determine authorship in a wide variety of examples.

As an example of a first-order Markov chain, we can consider a sequence of a reduced number of letters; for example, a section of DNA. The following section is taken from the start of the X-chromosome:

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GATCATTGATATGTTGCTAGAACTATGATGTTAAAGGTGCTTGTGGTGAGTTA
TCAGACAGAAACGCAGAAGARGRRARRGGAAGCTTGAGGAAAAGTGATCCTGG
ATTTACAGTGCCAAGAATTGGCCTGTATTGTGTTCTCAATGTTTTTGAGGAAG
GTAGAAACTGTAAGTGATGA
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In this case we have four possible characters, A, C, G, and T. If we count the number of times in this section of DNA that A occurs we find that of the fifty-three occurrences, A is followed by another A seventeen times, or 32.1 per cent of the time, whereas a C follows only five times (9.4 per cent), a G, seventeen times (32.1 per cent) and a T fourteen times or 26.4 per cent. We can then construct a full *transition matrix*:

		Second char			
		A	C	G	T
	A	17	5	17	14
First	C	7	3	1	8
char	G	20	6	8	17
	T	10	5	24	17

This can be turned into a matrix of probabilities by dividing each number by the total for that row; for example, for A followed by another A we have $17/(17 + 5 + 17 + 14) = 0.320755$:

		Second char			
		A	C	G	T
	A	0.320755	0.094340	0.320755	0.264151
First	C	0.368421	0.157895	0.052632	0.421053
char	G	0.392157	0.117647	0.156863	0.333333
	T	0.178571	0.089286	0.428571	0.303571

Whereas in studies of DNA the alphabet consists of four characters, with texts in English we have twenty-six characters, plus the space character, to deal with. The theory remains the same, with a 27×27 transition matrix replacing the 4×4 one illustrated above.

Some pre-processing of the texts is carried out before the transition matrices are calculated. All punctuation and formatting are removed. Khmelev (2000) shows that better results are obtained when capitalized words such as proper nouns and sentence-initial words are ignored, and so words beginning with a capital letter are also omitted. Formatting is reduced to a single space between words, and also at the beginning and end of the text. A mathematical description of the technique can be found in Appendix A, whereas the main text will describe it in general terms.

A transition matrix, comparable with the one above, although much larger, is then calculated for each text. The transition matrix for an author is produced by averaging the elements of the matrices from each text by that author.

To predict the authorship of a new text, assuming that it was written by one of the known authors, we consider the probability of the text being generated by each of the transition matrices. Each author will thus be assigned a probability. These probabilities are then ranked, with the highest probability having rank zero, the next rank one and so on, and the author with the highest probability and thus lowest rank is deemed to have written the text.

Khmelev (2000) presents this technique and applies it to authors writing in Russian. He shows that it gives substantially better results than the analysis of individual letters. In the present paper we apply the method to English texts including two published datasets.

3 Application

We will consider three datasets to illustrate the technique described above:

(1) authors of texts in English, obtained from the Project Gutenberg archives;[1]

(2) data from the Baayen *et al.* (1996) paper 'Outside the cave of shadows';

(3) the *Federalist Papers*.

Each section will present the problem, describe the division into training and test sets, indicate the levels of cross-validation accuracy, and present and discuss the result.

[1] Project Gutenberg Web site: http://promo.net/pg/

3.1 Project Gutenberg

To consider as wide a variety of writers in English as possible, texts were obtained from the Project Gutenberg archives. A total of 387 texts were obtained from forty-five authors who had more than one text included in the archive; the details of authors and classifications are given in Appendix B. One randomly chosen text from each author was held out to make up an initial test set. The results from comparing these texts with the forty-five authors are given in the first two columns of Table 1. Thirty-three texts were correctly classified, and another five had rank 1; that is, the correct author was the second choice. The mean of the ranked values is $E(R_k) = 1.681$. Given that there are forty-five texts to be assigned, the correct assignment of 73.3 per cent of them represents an error rate of just 0.687 per cent.[2]

A full cross-validation was also carried out, where each text in turn is left out of the analysis, then the authorship of this text is predicted from the other data. The third column of Table A1 details the average rank obtained for texts from each author. Of the 387 texts and forty-five possible authors, 288 texts are correctly classified. The full results are presented in the second part of Table 1. The average rank for the texts is $E(R_k) = 2.100$.

3.2 Outside the cave of shadows

In a study of how authorial discrimination may be improved by the use of syntactic data, Baayen *et al.* (1996) examined ten samples of text from each of two known authors, Innes and Allingham. Of the twenty samples, the provenance of fourteen was known to the experimenters, and the remaining six had to be assigned to one of the two authors. Baayen *et al.* use principal components analyses of frequently occurring words, measures of lexical richness, and rare constructions to identify the authors of the six text samples. Whereas Baayen *et al.* apply their methods to both the syntactic and lexical vocabulary, we will consider only the lexical data, as a transition matrix of syntax rules would be too large to deal with. The two sets of attributed text samples will form the training set, and the unassigned samples will form the test set.

Cross-validation gives perfect results; all of the texts known to be by author A (Innes) are classified as being by Innes, and the samples from author B (Allingham) are all classified as being by Allingham. The allo-

Table 1 Results from cross-validation

One Text		All Texts	
Rank	Number	Rank	Number
0	33	0	288
1	5	1	26
2	0	2	10
3	1	3	5
4	2	4	9
>4	5	>4	49

[2] If we assume that each pairwise comparison of a text and author is independent and that the error rate in each comparison is p, then the probability of a correct classification is $(1 - p)^{45}$. For error rate $p = 0.05$ we have $(1 - 0.05)^{45} \approx 0.099$, and solving for p gives $(1 - 0.006868)^{45} = 0.7333$.

cation of the six samples to be classified and their correct attributions, shown in parentheses, are A (A), B (B), A (B), A (A), B (B), and A (A), respectively. Five of the six samples have been correctly assigned to their authors, which compares favourably with similar results reported by Baayen *et al.* when using measures of lexical richness (four out of six classified correctly) and frequently occurring words (five out of six). Inspection of the probabilities realized by the transition matrices shows that the difference between the attributions has an average of 0.0060 and a standard deviation of 0.0028. The third text, which was mis-classified, gives rise to a difference of only 0.00038. This technique therefore performs as well as any of the methods applied to the lexical data by Baayen *et al.*

3.3 Federalist Papers

The *Federalist Papers* were written in 1787 and 1788 to persuade the citizens of New York State to adopt the nascent Constitution of the United States. From their initial use by Mosteller and Wallace in 1964, through research by McColly and Weier (1983) to recent work by Holmes and Forsyth (1995) and Tweedie *et al.* (1996), they have become somewhat of a test case for new methods of authorship attribution.

There are eighty-five texts, of which fifty-two were written entirely by Hamilton and fourteen entirely by Madison, with twelve papers that are disputed between these two authors. A further three texts were written jointly by Hamilton and Madison. The remaining texts were written by Jay and we shall not consider these texts here. The texts known to be by either Hamilton or Madison will form the training set, and the disputed and joint papers will make up the test set.

When individual texts are held out for cross-validation purposes, we find that four out of the fourteen Madison papers are classified as being by Hamilton, whereas only two out of the fifty-two Hamilton papers are mis-classified. This overall mis-classification rate of 9 per cent is acceptable for cross-validation.

All of the disputed papers are assigned by the Markov chain to Madison, a result consistent with that of Mosteller and Wallace and subsequent researchers. In addition, the joint papers, (i.e. numbers 18–20) are classified as being by Madison, Hamilton and Madison, respectively.

Mosteller and Wallace (1964) also assign paper 18 to Madison, although Tweedie *et al.*'s neural network assigns it to Hamilton. The latter note that very few of their eleven function words actually occur in the text. A technique such as the one presented here, which deals with letter bigrams, will not have this problem, and, it is hoped, will give rise to more accurate results.

Our technique assigns paper 19 to Hamilton, although the probabilities differ only by 0.0007, in comparison with the average difference of 0.0048 for the undisputed papers. Mosteller and Wallace conclude that the majority of the paper was written by Madison, and Tweedie *et al.*'s neural network also assigns the text to Madison.

Finally, for paper 20, Tweedie *et al.* (1996) cite Bourne (1901) writing

> Fully nine-tenths of it is drawn from Madison's own abstract of Sir William Temple's *Observations upon the United Provinces* and of Fetice's *Code de l'Humanité* . . . Sir William Temple's claim to be recognized as joint author of No. 20 is far stronger than Hamilton's.

They conclude that Temple's influence is the reason that the paper is assigned to Hamilton; our method assigns the text, perhaps more accurately, to Madison.

4 Discussion and Conclusions

In the section above we have considered three datasets that illustrate the versatility of our proposed technique. Many studies of authorship attribution are limited by the small number of texts that are considered, with valid questions about their generalizability. To address this, our first dataset was made up of 387 texts from forty-five authors, 74.42 per cent of which were correctly classified. If we treat as correct an author being in the top three selected, the success rate goes up to 83.72 per cent, a quite remarkable result. Khmelev (2000) reports similar results with texts written in Russian.

To test the method on data in the literature we considered two previously published cases. Our technique performs at least as well as any used by Baayen *et al.* (1996) on the lexical data, and correctly assigns the disputed *Federalist Papers*. This success is particularly reassuring given the change in magnitude of the sample sizes, from hundreds of thousands of words in the Project Gutenberg archive data to around 10,000 in the 'cave of shadows' data to around 1,000 words in the *Federalist Papers*.

The data used for the Markov chain can perhaps be described as linguistially microscopic—the unit is too small for meaningful conclusions to be reached regarding characteristics of the texts by the individual authors. Comparison of transition matrices may allow the researcher to comment that Hamilton uses 'p' followed by 'a' more than Madison, for example, but this does not add to the stylistic interpretation of the texts.

Such letter sequences may also be dependent on the subject of the texts. Improved results may be obtained by removing context-dependent words and performing the analysis only on function words, or very frequent words. Another possibility, along the lines of Baayen *et al.* (1996), would be to examine the transitions between parts of speech used, thus tapping into the syntactic structure of the text and avoiding any dependence on context. This research is continuing and some results are presented by Kukushkina *et al.* (2001).

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Appendix A: Mathematical Background

Given W writers each of whom has N_w texts, where $w = 0, \ldots, W-1$, we have Q_{ij}^{wn}, which is the number of transitions from letter i to j, for text n ($n = 0, \ldots N_w - 1$) from writer w ($w = 0, \ldots W - 1$). To find the predicted author for text $\hat{n}$ of author $\hat{w}$ we have

$$Q_{ij}^{k} = \sum_{n=0}^{N_w - 1} Q_{ij}^{kn}$$

for $k \neq \hat{w}$, and

$$Q_{ij}^{\hat{w}} = \sum_{n \neq \hat{n}} Q_{ij}^{\hat{w}n}.$$

We then have

$$\Lambda_k(\hat{w}, \hat{n}) = -\sum_{i,j} Q_{ij}^{\hat{w}\hat{n}} \ln\left(\frac{Q_{ij}^{k}}{Q_i^{k}}\right)$$

and

$$\Lambda_{\hat{w}}(\hat{w}, \hat{n}) = -\sum_{i,j} Q_{ij}^{\hat{w}\hat{n}} \ln\left(\frac{Q_{ij}^{\hat{w}}}{Q_i^{w}}\right).$$

If $Q_{ij}^{k} = 0$ then we do not evaluate that part of the sum.

We also define ranks $R_k(\hat{w}, \hat{n})$ to be the rank of $\Lambda_k(\hat{w}, \hat{n})$ in $\{\Lambda_k(\hat{w}, \hat{n}), k = 0, \ldots . W - 1\}$, where $R_k(\hat{w}, \hat{n}) \in \{0, \ldots . W - 1\}$. If the text is assigned to the correct author, then $R_{\hat{w}}(\hat{w}, \hat{n}) = 0$.

Appendix B: Results from Project Gutenberg Texts

Table A1 Authors sampled from Project Gutenberg, with the number of texts examined, the rank of a single held-out text, and the sum of the ranks when cross-validation (c-v) is carried out.

Author	Rank of held-out text	Average rank in c-v	Number of texts
Austen, Jane, 1775–1817	0	0	8
Bronte, Anne, 1820–1849	0	0	2
Bronte, Charlotte, 1816–1855	1	5.25	4
Burroughs, Edgar Rice, 1875–1950	0	0	25
Carroll, Lewis, 1832–1898	0	7.67	6
Cather, Willa Sibert, 1873–1947	0	0	5
Christie, Agatha, 1891–1976	0	0	2
Conrad, Joseph, 1857–1924	0	0.32	22
Cooper, James Fenimore, 1789–1851	0	0.83	6
Crane, Stephen, 1871–1900	0	2	2
Defoe, Daniel, 1661?–1731	3	7.12	8
Dickens, Charles, 1812–1870	4	2.07	57
Doyle, Arthur Conan, Sir, 1859–1930	7	2.45	20
Eliot, T. S. 1888–1965	0	0	3
Fielding, Henry, 1707–1754	1	1	2
Fitzgerald, F. Scott, 1896–1940	0	0	2
Hardy, Thomas, 1840–1928	0	0	7
Hawthorne, Nathaniel, 1804–1864	0	0.5	12
Henry, O. 1862–1910	0	0	8
Irving, Washington, 1783–1859	0	5.43	7
James, Henry, 1843–1916	0	1.36	22
Kilmer, Joyce, 1886–1918	0	0	2
Kipling, Rudyard, 1865–1936	0	2.14	14
Lamb, Charles, 1775–1834	0	0	3
Lewis, Sinclair, 1885–1951	0	0	2
London, Jack, 1876–1916	1	1	28
Longfellow, Henry Wadsworth, 1807–1882	0	0	3
Marlowe, Christopher, 1564–1593	0	0	7
Maugham, W. Somerset, 1874–1965	0	0	2
Melville, Herman, 1819–1891	0	2	2
Millay, Edna St. Vincent, 1892–1950	0	0	2
Milton, John, 1608–1674	0	6.59	6
Poe, Edgar Allan, 1809–1849	0	0.75	8
Potter, Beatrix, 1866–1943	0	0	2
Shaw, George Bernard, 1856–1950	10	4.57	7
Shelley, Mary Wollstonecraft, 1797–1851	0	0	2
Sinclair, Upton, 1878–1968	25	29.67	3
Stoker, Bram, 1847–1912	11	7	2
Swift, Jonathan, 1667–1745	0	0.5	4
Tennyson, Alfred, Baron, 1809–1892	0	0	3
Thoreau, Henry David, 1817–1862	0	0	3
Trollope, Anthony, 1815–1882	4	6	5
Wells, H. G., 1866–1946	1	0.67	18
Wharton, Edith, 1862–1937	0	0.11	9
Wilde, Oscar, 1854–1900	1	7.25	20