

Page Rank

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1 Introduction

Any collection of interconnected information can form a network structure, consider for example citations, webpages, wikis, power grids, wiring diagrams, encyclopedias and interpersonal relationships. The analysis of these networks can be used to draw insights about the behaviour of such networks.

One important form of analysis is *network centrality*, a concept concerned with the measure of the importance, popularity and relevance of a node. In a relatively small graph, visualised in such a way so as to minimise the overlapping of edges, a general expectation would be that the centrality score would be correlated with geometric-centrality, this is demonstrated in figure 5 where the 2nd vertex has the highest *PageRank* score and is geometrically very central.

1.1 The PageRank Method

There are multiple ways to measure network centrality but this report is concerned with the *PageRank* method, this method asserts that the centrality of a vertex can be measured by the frequency of traversal during a random walk.

This approach relies on the assumption that the random walk can:

1. Traverse the entire network
2. Escape dead ends on a directed graph

and so the *PageRank* method involves modifying a graph in some way to address these assumptions, specifically by modifying the corresponding probability transition matrix to be stochastic and primitive.

1.2 Power Walk and the Random Surfer

The typical method to adjust the transition probability matrix is the *Random Surfer*, introduced by Page and Brin in 1998 [22] as a distinguishing feature of the *Google* search engine, this approach essentially introduces some probability of teleporting to other nodes during a random walk, this is illustrated in figure ??.

A shortcoming of this approach is that it assumes all edges are positively weighted. This means that the model treats any link as an endorsement of the destination node, this may not necessarily always be true (consider for example burned-in advertisements or negative reviews). In the past attributing weights to links was not particularly feasible, recent developments in sentiment analysis have however made this possible meaning that this limitation is more significant.

The *Power Walk* approach, introduced by Park and Simoff in 2013 [26] is an alternative way to create a transition probability matrix that is defined for real weighted edges and could be used with sentiment analysis to more effectively measure network centrality.

These individual approaches are discussed in more detail at § 3.

1.3 Stability and Convergence

The rate at which the algorithm for *PageRank* converges to a solution and the stability of that solution can both be measured by the second eigenvalue of the corresponding transition probability matrix (The details of this are discussed at 5)

It is not clear how the second eigenvalue is related to the method parameters of the *Power Walk* algorithm [26, §3.4] and this report aims to:

1. Implement methods to perform *PageRank* analysis using:
 - (a) The *Random Surfer* model
 - (b) The *Power Walk* model
2. Investigate the Relationship between the parameters of the *Power Walk* transition probability matrix and the second eigenvalue

Part I

Implementing PageRank

2 Definitions use in this report

The following definitions are used throughout this report ¹:

Markov Chains are discrete mathematical model such that future values depend only on current values [11, §1.5], this captures the concept of a random walk because the next destination depends only on the current location.

Stochastic Matrices contain only positive values where each column sums to 1 [21, 11] (i.e. \mathbf{T} is stochastic $\iff \vec{1}\mathbf{T} = \vec{1}$)

- some authors use rows (see e.g. [21, §15.3]), in this paper columns will be used, i.e. columns will add to one and an entry $\mathbf{A}_{i,j} \neq 0$ will indicate that travel is permitted from vertex j to vertex i .
 - *Column Stochastic* and *Row Stochastic* can be used to more clearly distinguish between which type of stochastic matrix is being used.
- Many programming languages return *unit-eigenvectors* \vec{x} such that $||\vec{x}|| = 1$ as opposed to $\text{sum}(\vec{x}) = 1$, so when solving for a stationary vector it can be necessary to perform $\vec{p} \leftarrow \frac{\vec{p}}{\sum \vec{p}}$

Irreducible graphs have a path from from any given vertex to another vertex. [21, §15.2]

Ergodic graphs are irreducible graphs with further constraints outside the scope of this report (see e.g. [25, 8])

- It is a necessary but not a sufficient condition of ergodic graphs that all vertices be reachable from any other vertices (see [28] for a counter example.)

Primitive Matrices are non-negative irreducible matrices that have only one eigenvalue on the unit circle.

- If a matrix is primitive it will approach a limit under exponentiation [21, §15.2], hence the significance of this concept.

Transition Probability Matrix is a stochastic matrix where each column is a vector of probabilities such that $\mathbf{T}_{i,j}$ represents the probability of travelling from vertex j to vertex i during a random walk.

- Some Authors consider the transpose (see e.g. [21]).

Aperiodic Markov chains have an irreducible and primitive transition probability matrix.

- If the transition probability matrix is irreducible and imprimitive it is said to be a periodic Markov chain.

Regular Markov Chains are irreducible and aperiodic.

¹see generally [21, Ch. 15] for further reading

Sparse Matrices contain a majority of elements with values equal to 0 [21, §4.2]

PageRank A process of measuring graph centrality by using a random walk algorithm and measuring the most frequent node

- In the literature (see e.g. [15, 21]) the term *Random Surfer* is usually used to refer specifically to the smoothing algorithm shown in (5), but *PageRank* refers to the entire concept including the *Random Surfer*. In this report the term *PageRank* is used more generally to denote the concept the model *Random Surfer* or *Power Walk* is denoted specifically where necessary.

2.1 Notation

- \mathbf{A}
 - Is the *adjacency matrix* of a graph such that $\mathbf{A}_{i,j} = 1$ indicates travel from j to i is possible.
- \mathbf{T}
 - Is the *transition probability matrix* of a graph, this matrix indicates the probability of a movement during a random walk, such that $T_{i,j}$ is equal to the probability of travelling $j \rightarrow i$ during a random walk.
- $\mathbf{D}_{\mathbf{A}} = \text{diag}(\vec{1}\mathbf{A})$
- $\mathbf{D}_{\mathbf{A}}^{-1} = \begin{cases} 0, & [\mathbf{D}_{\mathbf{A}}]_i = 0 \\ \left[\frac{1}{\mathbf{D}_{\mathbf{A}}}\right], & [\mathbf{D}_{\mathbf{A}}]_i \neq 0 \end{cases}$
 - A diagonal scaling matrix such that $\mathbf{T} = \mathbf{A}\mathbf{D}_{\mathbf{A}}^{-1}$, the piecewise definition is such that $\mathbf{D}_{\mathbf{A}}^{-1}$ is still defined even if \mathbf{A} is a reducible graph.
 - * Where \mathbf{D}^{-1} is a matrix such that multiplication with which scales each column of \mathbf{A} to 1.
 - * $\mathbf{D}_{\mathbf{A}}^{-1} = \vec{1}\mathbf{D}_{\mathbf{A}}^{-1} = \frac{1}{\vec{1}\mathbf{D}_{\mathbf{A}}}$ for some stochastic matrix \mathbf{A}
- n
 - Refers to the number of vertices in a graph, $n = \text{nrow}(\mathbf{A}) = \text{ncol}(\mathbf{A})$
- $\mathbf{E}_{i,j} = \frac{1}{n}$
 - A matrix of size $n \times n$ representing the background probability of jumping to any vertex of a graph.
- $\vec{1}$
 - a vector of length n containing only the value 1, this size of which should be clear from the context.
 - * The convention that a vector behaves as a vertical $n \times 1$ matrix will be used here.
 - * Some authors use \mathbf{e} , see e.g. [21]
- $\mathbf{J} = \vec{1} \cdot \vec{1}^T \iff \mathbf{J}_{i,j} = 1$
 - A completely dense $n \times n$ matrix containing only 1

- ξ_n
 - The n^{th} largest eigenvalue of \mathbf{T} , the use of λ has been avoided because some authors use λ to represent damping factor α , given that $\alpha=\xi_2$ for certain graphs, this can be very ambiguous.
- α
 - A probability such that $(1 - \alpha)$ represents of teleporting from one vertex to another during a random walk, see ??.
 - * In the literature α is often referred to as a damping factor (see e.g. [5, 7, 12, 18, 6]) or a smoothing constant (see e.g [19]).

3 Mathematics of Page Rank

3.1 The Stationary Distribution of a Probability Transition Matrix

A graph can be expressed as an adjacency matrix \mathbf{A} :

$$\mathbf{A}_{i,j} \in \{0, 1\}$$

Where each element of the matrix indicates whether or not travel from vertex j to vertex i is possible with a value of 1.²

During a random walk on a graph the probability of arriving at vertex j from vertex i can similarly be described as an element of a transition probability matrix $\mathbf{T}_{i,j}$, this matrix can be described by the following relationship:

$$\mathbf{T} = \mathbf{A}\mathbf{D}_{\mathbf{A}}^{-1} \quad (1)$$

The value of $\mathbf{D}_{\mathbf{A}}^{-1}$ is such that under matrix multiplication \mathbf{A} will have columns that sum to 1³, this matrix is the *transition probability matrix* \mathbf{T} .

During the random walk, the running tally of frequencies, at the i^{th} step of the walk, can be described by a state distribution vector \vec{p} , this vector can be determined for each step by matrix multiplication:

$$p_{i+1}^{\vec{}} = \mathbf{T}p_i^{\vec{}} \quad (2)$$

This relationship is a linear recurrence relation, more generally however it is a *Markov Chain* and [21, §4.4] and Finding the Stationary point for this relationship will give a frequency distribution for the nodes and a metric to measure the centrality of vertices.

²Some authors define an adjacency matrix transposed (see e.g. [1, 24]) this unfortunately includes the *igraph* library [13] but that convention will not be followed in this paper

³such a matrix is said to be a *column stochastic matrix*, for a reducible or non-stochastic graph the definition of $\mathbf{D}_{\mathbf{A}}^{-1}$ needs to be piecewise, as shown in § 2

3.2 Random Surfer Model

3.2.1 Problems with the Stationary Distribution

The approach to measuring centrality using a stationary distribution in § 3.1 has the following issues

1. Convergence of (2)
 - (a) Will this relationship converge or diverge?
 - (b) How quickly will it converge?
 - (c) Will it converge uniquely?
2. Reducible graphs
 - (a) If it is not possible to perform a random walk across an entire graph for all initial conditions the resulting frequencies of node traversal are not meaningful.
3. Cycles
 - (a) A graph that is cyclical may not converge uniquely
 - i. Consider for example the graph $(A) \longleftrightarrow (B)$ or taking a directed edge into a closed loop.

3.2.2 Markov Chains

The relationship in (2) is a *Markov Chain*⁴ and it is known that the relationship will converge to a value (this is known as the power method):

- for a stochastic irreducible markov chain [11, §1.5.5],
- regardless of the initial condition of the process for an *aperiodic* Markov chain [21, §4.4]

and so these concepts will be explored in order to address the issues with (2).

Stochastic If some vertex had a 0 outdegree the corresponding column sum for the adjacency matrix describing that graph would also be zero and the matrix non-stochastic, this could occur in the context of a random walk where a link to a page with no outgoing links was followed (e.g. an image), this would be the end of the walk.

So to ensure that (2) will converge, the probability transition matrix must be made stochastic, to achieve this a uniform probability of teleporting from a dead end to any other vertex could be introduced:

$$S = T + \frac{\vec{a} \cdot \vec{1}^T}{n} \quad (3)$$

$$a_i = \begin{cases} 1, & \deg(V_i) = 0 \\ 0, & \deg(V_i) \neq 0 \end{cases} \quad (4)$$

This however would not be sufficient to ensure that (2) would converge, in addition the transition probability matrix must be made irreducible and aperiodic (i.e. primitive). [21]

⁴A *Markov Chain* is simply any process that evolves depending on it's current condition, it's interesting to note however that the theory of *Markov Chains* is not mentioned in any of the original papers by page and brin [21, §4.4]

Irreducible A graph that allows travel from any given vertex to any other vertex is said to be irreducible [21], see for example figure 2, this is important in the context of a random walk because only in an irreducible graph can all vertices be reached from any initial condition.

Aperiodic An aperiodic graph has only one eigenvalue that lies on the unit circle, this is important because $\lim_{k \rightarrow \infty} \left(\frac{\mathbf{A}^k}{r} \right)$ exists for a non-negative irreducible matrix \mathbf{A} if and only if \mathbf{A} is aperiodic. A graph that is a periodic can be made aperiodic by interlinking nodes ⁵

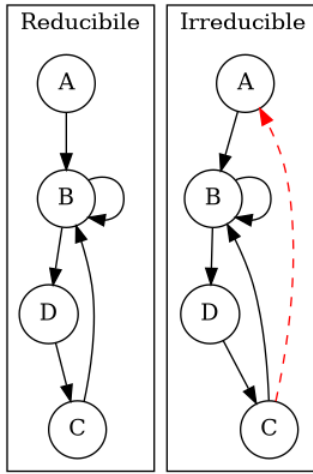


Figure 2: Example of a reducible graph, observe that although C is not a dead end as discussed in § 3.2.2, there is no way to travel from C to A , by adding an edge such an edge in the resulting graph is irreducible. The resulting graph is also aperiodic (due to the loop on B) and stochastic, so there will be a stationary distribution corresponding to (2).

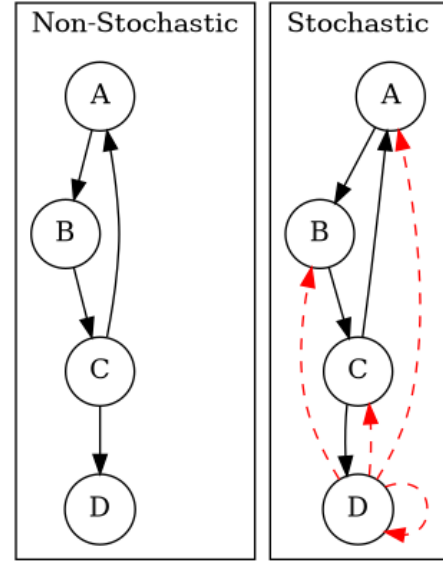


Figure 1: D is a *dangling node*, a dead end during a random walk, the corresponding probability transition matrix (\mathbf{T}) is hence non-stochastic (and also reducible), Introducing some probability of teleporting from a dead end to any other vertex as per (3) (denoted in red) will cause \mathbf{T} to be stochastic.

⁵Actually it would be sufficient to merely link one vertex to itself [21, §15.2] but this isn't very illustrative (or helpful in this context because the graph may still be reducible or non-stochastic)

The Fix To ensure that the transition probability matrix is primitive (i.e. irreducible and aperiodic) as well as stochastic, instead of merely introducing the possibility to teleport out of dead ends, some probability of teleporting to any node at any time can be introduced ($1 - \alpha$), this approach is known as the *Random Surfer* model and the corresponding transition probability matrix is given by [22] :

$$\mathbf{S} = \alpha \mathbf{T} + \frac{(1 - \alpha)}{n} \mathbf{J} \quad (5)$$

This matrix is primitive and stochastic and so will converge [21, §4.5], it is also unfortunately completely dense, making it resource intensive to work with (see § 4.1).

Using this the relation ship in (2) can now be re expressed as:

$$p_{i+1} \rightarrow \mathbf{S} \vec{p}_i \quad (6)$$

3.2.3 Limitations

The *Random Surfer* Model can only consider positively weighted edges, it cannot take into account negatively weighted edges which might indicate that links promote aversion rather than endorsement.

3.3 Power walk

The *Power Walk* method is an alternative approach to develop a probability transition matrix to use in place of \mathbf{T} in (2) (and \mathbf{S} in (6)).

Let the probability of travelling to a non-adjacent vertex be some value x and β be the ratio of probability between following an edge or teleporting to another vertex.

This transition probability matrix (\mathbf{W}) would be such that the probability of travelling to some vertex $j \rightarrow i$ would be :

$$\mathbf{W}_{i,j} = x \beta^{\mathbf{A}_{i,j}} \quad (7)$$

The random walk is constrained to the graph and so the probability of travelling to one of the vertices generally is 1, hence:

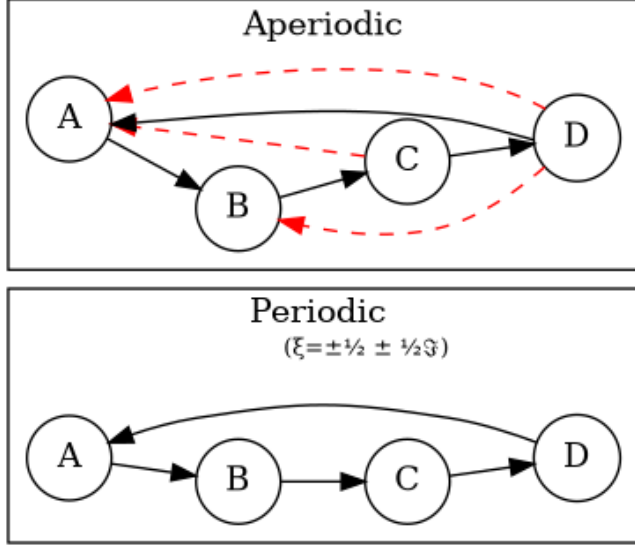


Figure 3: A periodic graph with all eigenvalues on the unit circle $\xi = \frac{\sqrt{2}}{2} e^{\frac{\pi i k}{4}}$, by adding in extra edges the graph is now aperiodic (this does not represent the random surfer or power walk models, which would in theory connect every vertex with some probability)

$$1 = \sum_{j=1}^n [x \beta^{\mathbf{A}_{i,j}}] \quad (8)$$

$$\Rightarrow x = \left(\sum_{j=1}^n \beta^{\mathbf{A}_{i,j}} \right)^{-1} \quad (9)$$

Substituting the value of x from (9) into (7) gives the probability as:

$$\mathbf{W}_{i,j} = \frac{\beta^{\mathbf{A}_{i,j}}}{\sum_{i=j}^n [\beta^{\mathbf{A}_{i,j}}]} \quad (10)$$

In this model all vertices are interconnected by some probability of jumping to another vertex, so much like the random surfer model (5) discussed at 3.2.2 \mathbf{W} will be a primitive stochastic matrix and so if \mathbf{W} was substituted with \mathbf{T} in (2) a solution would exist.

4 Sparse Matrices

Most Adjacency matrices resulting from webpages and analagous networks result in sparse adjacency matrices (see figure 16), this is a good thing because it requires far less computational resources to work with a sparse matrix than a dense matrix [21, §4.2] .

Sparse matrices can be expressed in alternative forms so as to reduce the memory footprint associated with that matrix, one such method is *Compressed Column Storage*, this involves listing only the non-zero elements as in (11) and (12), this is implemented in **R** with the **Matrix** package [10].

$$\begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & \phi & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \pi \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \quad (11)$$

Row Index	Col Index	Value
1	1	1
3	2	ϕ
4	5	π

(12)

4.1 Solving the Stationary Distribution

The relationship in (2) ⁶ is equivalent to the eigenvalue value problem, where $\vec{p} = \lim_{i \rightarrow \infty} (\vec{p}_i)$ is the eigenvector ⁷ \vec{x} that corresponds to the eigenvalue $\xi = 1$:

⁶This assumes that the transition probability matrix \mathbf{T} is stochastic and primitive as it would be for \mathbf{S} and \mathbf{W}

⁷More accurately the eigenvector scaled specifically to 1, so it would be more correct to say the eigenvector $\vec{x} / \sum \vec{x}$

$$\vec{p}(1) = \mathbf{S}\vec{p} \quad (13)$$

Solving eigenvectors for large matrices can be very resource intensive and so this approach isn't suitable for analysing large networks, it is however an appropriate method to check against and will be implemented in this report for that purpose.

Upon iteration (6) and (10) will converge to stable stationary points, as discussed in 3.2.2, this approach is known as the power method [23] and is what in practice must be implemented to solve the stationary point.

As mentioned in §§ 3.2.2 and 3.3, the *Random Surfer* and *Power Walk* transition probability matrices are completely dense, that means applying the power method will not be able to take advantage of using sparse matrix algorithms.

With some effort however it is possible to express the algorithms in such a way that only involves sparse matrices.

5 Implementing the Models

To Implement the models via the power method, first they'll be implemented using an ordinary matrix and then improved to work with sparse matrices and algorithms, the results can be verified against ξ_1 .

The implementation has been performed with **R** and the preamble is provided in listing 1, an exemplar graph was created in listing 2 and shown in figure 5, and the corresponding adjacency matrix provided in listing 3, for the sake of comparison this graph was reproduced from [26].

```

1  if (require("pacman")) {
2    library(pacman)
3  }else{
4    install.packages("pacman")
5    library(pacman)
6  }
7
8  pacman::p_load(tidyverse, Matrix, igraph, plotly, plot3d, mise, docstring,
9  ↪ mise, corrrplot, latex2exp)
9  # options(scipen=20) # Resist Scientific Notation

```

Listing 1: Implemented Packages used in this report

```

1  g1 <- igraph::graph.formula(
2    1++2, 1+-8, 1+-5,
3    2+-5, 2+-7, 2+-8, 2+-6, 2+-9,
4    3++4, 3+-5, 3+-6, 3+-9, 3+-10,
5    4+-9, 4+-10, 4+-5,
6    5+-8, 6+-8, 7+-8)
7  plot(g1)

```

Listing 2: Produce exemplar graph in figure 5

r0.4

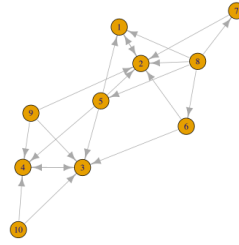


Figure 5: Exemplar graph for *PageRank* examples, produced in listing 2

```
1 A <- igraph::get.adjacency(g1, names = TRUE, sparse = FALSE)
2
3 ## igraph gives back the transpose
4 (A <- t(A))
```

Listing 3: Return the Adjacency Matrix corresponding to figure 5

```
1 2 8 5 7 6 9 3 4 10
1 0 1 1 1 0 0 0 0 0
2 1 0 1 1 1 1 1 0 0
8 0 0 0 0 0 0 0 0 0
5 0 0 1 0 0 0 0 0 0
7 0 0 1 0 0 0 0 0 0
6 0 0 1 0 0 0 0 0 0
9 0 0 0 0 0 0 0 0 0
3 0 0 0 1 0 1 1 0 1
4 0 0 0 1 0 0 1 1 0
10 0 0 0 0 0 0 0 0 0
```

5.1 Implementing the Random Surfer

5.1.1 Ordinary Matrices

Adjacency Matrix

Probability Transition Matrix The probability transition matrix is such that each column of the initial state distribution (i.e. the transposed adjacency matrix) is scaled to 1.

if **A** had vertices with a 0 out-degree, the relationship in (1) would not work, instead columns that sum to 0 would need to be left while all other columns be divided by the column sum to get **T**. An alternative approach using sparse matrices will be presented below and in this case there exists corresponding **T** that is stochastic and so it is sufficient to use the relationship at (1), this is shown in listing 4.

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]	[,8]	[,9]	[,10]
1	0	1	0.2	0.25	0	0.0	0.0000000	0	0	0.0
2	1	0	0.2	0.25	1	0.5	0.3333333	0	0	0.0
8	0	0	0.0	0.00	0	0.0	0.0000000	0	0	0.0

```
1 (T <- A %*% diag(1/colSums(A)))
```

Listing 4: Solve the Transition Probability Matrix by scaling each column to 1 using matrix multiplication.

```
5      0      0 0.2 0.00      0 0.0 0.0000000      0      0      0.0
7      0      0 0.2 0.00      0 0.0 0.0000000      0      0      0.0
6      0      0 0.2 0.00      0 0.0 0.0000000      0      0      0.0
9      0      0 0.0 0.00      0 0.0 0.0000000      0      0      0.0
3      0      0 0.0 0.25      0 0.5 0.3333333      0      1      0.5
4      0      0 0.0 0.25      0 0.0 0.3333333      1      0      0.5
10     0      0 0.0 0.00      0 0.0 0.0000000      0      0      0.0
```

Create a Function

```
1 adj_to_probTrans <- function(A) {
2   A %*% diag(1/colSums(A))
3 }
4
5 (T <- adj_to_probTrans(A)) %>% round(2)
```

Loading required package: usethis

Loading required package: PageRank

Attaching package: 'PageRank'

The following object is masked _by_ '.GlobalEnv':

```
adj_to_probTrans
##      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
## 1      0      1      0      0 0.25 0.0      0 0.2 0.00      0.0
## 2      1      0      0      0 0.25 0.5      1 0.2 0.33      0.0
## 3      0      0      0      1 0.25 0.5      0 0.0 0.33      0.5
## 4      0      0      1      0 0.25 0.0      0 0.0 0.33      0.5
## 5      0      0      0      0 0.00 0.0      0 0.2 0.00      0.0
## 6      0      0      0      0 0.00 0.0      0 0.2 0.00      0.0
## 7      0      0      0      0 0.00 0.0      0 0.2 0.00      0.0
## 8      0      0      0      0 0.00 0.0      0 0.0 0.00      0.0
## 9      0      0      0      0 0.00 0.0      0 0.0 0.00      0.0
## 10     0      0      0      0 0.00 0.0      0 0.0 0.00      0.0
```

Page Rank Random Surfer Recall from 3.2.2 the following variables of the *Random Surfer* model:

$$\mathbf{B} = \alpha T + (1 - \alpha) \mathbf{B} : \quad (14)$$

$$(15)$$

$$\mathbf{B} = \begin{bmatrix} \frac{1}{n} & \frac{1}{n} & \cdots & \frac{1}{n} \\ \frac{1}{n} & \frac{1}{n} & \cdots & \frac{1}{n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{n} & \frac{1}{n} & \cdots & \frac{1}{n} \end{bmatrix} \quad (16)$$

$$n = ||V|| \quad (17)$$

$$\alpha \in [0, 1] \quad (18)$$

These are assigned to **R** variables in listing 5.

```

1 B <- matrix(rep(1/nrow(T), length.out = nrow(T)**2), nrow = nrow(T))
2 l <- 0.8123456789
3
4 (S <- l*T+(1-l)*B) %>% round(2)

```

Listing 5: Assign Random Surfer Variables, observe the unique value given to l, this will be relevant later.

```

      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
1  0.02 0.83 0.18 0.22 0.02 0.02 0.02 0.02 0.02 0.02
2  0.83 0.02 0.18 0.22 0.83 0.42 0.29 0.02 0.02 0.02
8  0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02
5  0.02 0.02 0.18 0.02 0.02 0.02 0.02 0.02 0.02 0.02
7  0.02 0.02 0.18 0.02 0.02 0.02 0.02 0.02 0.02 0.02
6  0.02 0.02 0.18 0.02 0.02 0.02 0.02 0.02 0.02 0.02
9  0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02
3  0.02 0.02 0.02 0.22 0.02 0.42 0.29 0.02 0.83 0.42
4  0.02 0.02 0.02 0.22 0.02 0.02 0.29 0.83 0.02 0.42
10 0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.02

```

Eigen Value Method The eigenvector corresponding to the the eigenvalue of 1 will be the stationary point, this is shown in listing 6

```

1 print(eigen(S, symmetric = FALSE, only.values = TRUE)$values, 9)
2 print(eigen(S, symmetric = FALSE)$vectors, 3)

```

Listing 6: Solve the Eigen vectors and Eigen values of the transition probability matrix corresponding to the graph.

```

[1] 1.00000000e+00+0.0000000e+00i -8.12345679e-01+0.0000000e+00i
[3] 8.12345679e-01+0.0000000e+00i -8.12345679e-01+0.0000000e+00i
[5] 5.81488197e-10+0.0000000e+00i -5.81487610e-10+0.0000000e+00i
[7] -6.74980227e-16+0.0000000e+00i 3.21036747e-17+0.0000000e+00i
[9] 1.34928172e-18+1.1137323e-17i 1.34928172e-18-1.1137323e-17i
      [,1] [,2] [,3] [,4] [,5]
[1,] 0.4873+0i -7.07e-01+0i 5.00e-01+0i -2.07e-03+0i -6.74e-01+0i
[2,] 0.5268+0i 7.07e-01+0i 5.00e-01+0i 2.07e-03+0i -9.62e-02+0i
[3,] 0.0424+0i 9.09e-18+0i -3.50e-17+0i -5.05e-17+0i 1.38e-09+0i
[4,] 0.0493+0i -1.25e-18+0i -1.65e-16+0i 4.25e-17+0i 3.85e-01+0i
[5,] 0.0493+0i -8.30e-18+0i -3.75e-17+0i 3.71e-17+0i 3.85e-01+0i
[6,] 0.0493+0i -8.30e-18+0i -3.75e-17+0i 9.76e-18+0i 3.85e-01+0i
[7,] 0.0424+0i -1.32e-18+0i -3.50e-17+0i 1.60e-17+0i -3.01e-08+0i
[8,] 0.4915+0i -2.98e-03+0i -5.00e-01+0i -7.07e-01+0i -9.62e-02+0i
[9,] 0.4804+0i 2.98e-03+0i -5.00e-01+0i 7.07e-01+0i -2.89e-01+0i
[10,] 0.0424+0i 5.57e-18+0i -3.77e-17+0i 3.14e-18+0i -3.24e-08+0i
      [,6] [,7] [,8] [,9]
[1,] 6.74e-01+0i 6.53e-01+0i -2.15e-01+0i -2.00e-01+1.53e-01i
[2,] 9.62e-02+0i 1.09e-01+0i -1.96e-01+0i -1.59e-01+0.00e+00i
[3,] 1.38e-09+0i 1.42e-15+0i -2.84e-16+0i -6.73e-17+1.32e-16i
[4,] -3.85e-01+0i -4.37e-01+0i 7.85e-01+0i 6.37e-01+0.00e+00i
[5,] -3.85e-01+0i -3.56e-01+0i 2.81e-01+0i 2.84e-02-1.63e-01i

```

```

[6,] -3.85e-01+0i -3.58e-01+0i -3.68e-01+0i  4.84e-02-2.68e-01i
[7,] -3.01e-08+0i -2.63e-02+0i -2.34e-01+0i -3.47e-02+4.29e-01i
[8,]  9.62e-02+0i  1.32e-01+0i -6.40e-02+0i -1.09e-01-2.84e-01i
[9,]  2.89e-01+0i  3.11e-01+0i  1.20e-01+0i -1.34e-01-1.50e-01i
[10,] -3.24e-08+0i -2.82e-02+0i -1.08e-01+0i -7.64e-02+2.83e-01i
      [,10]
[1,] -2.00e-01-1.53e-01i
[2,] -1.59e-01-0.00e+00i
[3,] -6.73e-17-1.32e-16i
[4,]  6.37e-01+0.00e+00i
[5,]  2.84e-02+1.63e-01i
[6,]  4.84e-02+2.68e-01i
[7,] -3.47e-02-4.29e-01i
[8,] -1.09e-01+2.84e-01i
[9,] -1.34e-01+1.50e-01i
[10,] -7.64e-02-2.83e-01i

```

So in this case the stationary point corresponds to the eigenvector given by:

$$\langle -0.49, -0.53, -0.49, -0.48, -0.05, -0.05, -0.05, -0.04, -0.04, -0.04 \rangle$$

this can be verified by using identity (13):

$$1\vec{p} = S\vec{p}$$

```

1  (p      <- eigen(S)$values[1] * eigen(S)$vectors[,1]) %>% Re() %>% round(2)
[1] 0.49 0.53 0.04 0.05 0.05 0.05 0.04 0.49 0.48 0.04

1  (p_new <- S %*% p) %>% Re() %>% as.vector() %>% round(2)
[1] 0.49 0.53 0.04 0.05 0.05 0.05 0.04 0.49 0.48 0.04

```

However this vector does not sum to 1 so the scale should be adjusted (for probabilities the vector should sum to 1):

```

1  (p_new <- p_new/sum(p_new)) %>% Re() %>% as.vector() %>% round(2)
[1] 0.22 0.23 0.02 0.02 0.02 0.02 0.02 0.22 0.21 0.02

```

Power Value Method Using the power method should give the same result as the eigenvalue method, again but for scale:

```

1  p_new <- p_new *123456789
2
3  while (sum(round(p, 9) != round(p_new, 9))) {
4      (p      <- p_new)
5      (p_new <- S %*% p)
6  }
7
8  round(Re(p_new), 2) %>% as.vector()
[1] 26602900 28759738 2316720 2693115 2693115 2693115 2316720 26834105
[9] 26230539 2316720

```

If scaled to 1 the same value will be returned:

```

1  (p_new <- p_new/sum(p_new)) %>% Re() %>% as.vector() %>% round(2)
[1] 0.22 0.23 0.02 0.02 0.02 0.02 0.02 0.22 0.21 0.02

```

Scaling If the initial state sums to 1, then the scale of the stationary vector will also sum to 1, so this isn't in practice an issue for the power method:

```

1  p      <- c(1, 0, 0, 0, 0, 0, 0, 0, 0, 0)
2  p_new <- S %*% p
3
4  while (sum(round(p, 9) != round(p_new, 9))) {
5      (p      <- p_new)
6      (p_new <- S %*% p)
7  }
8
9  cbind(p_new, p)

      [,1]      [,2]
1 0.21548349 0.21548349
2 0.23295388 0.23295388
8 0.01876543 0.01876543
5 0.02181424 0.02181424
7 0.02181424 0.02181424
6 0.02181424 0.02181424
9 0.01876543 0.01876543
3 0.21735625 0.21735625
4 0.21246737 0.21246737
10 0.01876543 0.01876543

```

5.1.2 Sparse Matrices

Creating the Probability Transition Matrix Implementing the page rank method on a larger graph requires the use of more efficient form of matrix storage as discussed at 4

A sparse matrix can be created using the following syntax, which will return a matrix of the class dgCMatrix:

```

1  library(Matrix)
2  ## Create Example Matrix
3  n <- 20
4  m <- 10^6
5  i <- sample(1:m, size = n); j <- sample(1:m, size = n); x <- rpois(n, lambda =
   ↪ 90)
6  A <- sparseMatrix(i, j, x = x, dims = c(m, m))
7
8  summary(A)

1000000 x 1000000 sparse Matrix of class "dgCMatrix", with 20 entries
      i      j      x
1 141572 65888 92
2 547799 69135 87
3 368656 123865 87
4 881320 129763 111
5 53637 154979 92
6 193808 192238 100
7 467415 260074 86
8 28105 276311 79
9 481097 316591 102

```



```

10 559159 319674 93
11 927895 322174 77
12 562619 372818 82
13 123000 391022 80
14 75909 417462 70
15 309593 457917 78
16 434992 521070 101
17 617821 769436 93
18 673173 811478 103
19 860284 841473 104
20 734100 852938 83

```

As before in section 5.1.1, the probability transition matrix can be found by:

1. Creating adjacency matrix

- (a) Transposing as necessary such that $\mathbf{A}_{i,j} \neq 0$ indicates that j is connected to i by a directed edge.

2. Scaling the columns to one

To implement this for a sparseMatrix of the class dgCMatrix, the same technique of multiplying by a diagonalised matrix as in (??) may be implemented, using sparse matrices has the advantage however that only non-zero elements will be operated on, meaning that columns that sum to zero can still be used to create a probability transition matrix⁸ practice an error however to create this new matrix, a new sparseMatrix will need to be created using the properties of the original matrix, this can be done like so:

```

1 sparse_diag <- function(mat) {
2
3   ## Get the Dimensions
4   n <- nrow(mat)
5
6   ## Make a Diagonal Matrix of Column Sums
7   D <- sparseMatrix(i = 1:n, j = 1:n, x = colSums(mat), dims = c(n,n))
8
9   ## Throw away explicit Zeroes
10  D <- drop0(D)
11
12  ## Inverse the Values
13  D@x <- 1/D@x
14
15  ## Return the Diagonal Matrix
16  return(D)
17 }

```

Applying this to the previously created sparse matrix:

⁸Although this matrix may still have columns that sum to zero and will hence be non-stochastic

```

1 D <- sparse_diag(t(A))
2 summary(D)

1000000 x 1000000 sparse Matrix of class "dgCMatrix", with 20 entries
      i      j      x
1  28105  28105 0.012658228
2   53637  53637 0.010869565
3   75909  75909 0.014285714
4  123000 123000 0.012500000
5  141572 141572 0.010869565
6  193808 193808 0.010000000
7  309593 309593 0.012820513
8  368656 368656 0.011494253
9  434992 434992 0.009900990
10 467415 467415 0.011627907
11 481097 481097 0.009803922
12 547799 547799 0.011494253
13 559159 559159 0.010752688
14 562619 562619 0.012195122
15 617821 617821 0.010752688
16 673173 673173 0.009708738
17 734100 734100 0.012048193
18 860284 860284 0.009615385
19 881320 881320 0.009009009
20 927895 927895 0.012987013

```

and hence the probability transition matrix may be implemented by performing matrix multiplication accordingly:

```

1 summary((T <- t(A) %*% D))

1000000 x 1000000 sparse Matrix of class "dgCMatrix", with 20 entries
      i      j      x
1  276311  28105 1
2  154979  53637 1
3  417462  75909 1
4  391022 123000 1
5   65888 141572 1
6  192238 193808 1
7  457917 309593 1
8  123865 368656 1
9  521070 434992 1
10 260074 467415 1
11 316591 481097 1
12  69135 547799 1
13 319674 559159 1
14 372818 562619 1
15 769436 617821 1
16 811478 673173 1
17 852938 734100 1
18 841473 860284 1
19 129763 881320 1
20 322174 927895 1

```

Solving the Random Surfer via the Power Method Solving the eigenvalues for such a large matrix will not be feasible, instead the power method will need to be used to find the stationary point.

However, creating a matrix of background probabilities (denoted by B in section 5.1.1) will not be feasible, it would simply be too large, instead some algebra can be used to reduce B from a matrix into a vector containing only $\frac{1-\alpha}{N}$.

The power method is given by:

$$\vec{p} = \mathbf{S}\vec{p} \quad (19)$$

where:

$$S = \alpha \mathbf{T} + (1 - \alpha) \mathbf{B} \quad (20)$$

$$\vec{p} = (\alpha \mathbf{T} + (1 - \alpha) \mathbf{B}) \vec{p} \quad (21)$$

$$= \alpha \mathbf{T}\vec{p} + (1 - \alpha) \mathbf{B}\vec{p} \quad (22)$$

Let $\mathbf{F} = \mathbf{B}\vec{p}$, consider the value of \mathbf{F} :

$$\mathbf{F} = \begin{bmatrix} \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \\ \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{bmatrix} \begin{bmatrix} \vec{p}_1 \\ \vec{p}_2 \\ \vdots \\ \vec{p}_m \end{bmatrix} \quad (23)$$

$$= \begin{bmatrix} (\sum_{i=0}^m [p_i]) \times \frac{1}{N} \\ (\sum_{i=0}^m [p_i]) \times \frac{1}{N} \\ \vdots \\ (\sum_{i=0}^m [p_i]) \times \frac{1}{N} \end{bmatrix} \quad (24)$$

$$\text{Probabilities sum to 1 and hence:} \quad (25)$$

$$= \begin{bmatrix} \frac{1}{N} \\ \frac{1}{N} \\ \frac{1}{N} \\ \vdots \\ \frac{1}{N} \end{bmatrix} \quad (26)$$

So instead the power method can be implemented by performing an algorithm that involves only sparse matrices:

```

1  ## Find Stationary point of random surfer
2  N      <- nrow(A)
3  alpha <- 0.85
4  F      <- rep((1-alpha)/N, nrow(A))  ## A nx1 vector of (1-alpha)/N
5
6  ## Solve using the power method
7  p      <- rep(0, length.out = ncol(T)); p[1] <- 1
8  p_new <- alpha*T %*% p + F
9
10 ## use a Counter to debug
11 i <- 0

```

```

12 while (sum(round(p, 9) != round(p_new, 9))) {
13     p      <- p_new
14     p_new <- alpha*T %*% p + F
15     (i <- i+1) %>% print()
16 }
17
18 p %>% head() %>% print()

[1] 1
[1] 2
6 x 1 Matrix of class "dgeMatrix"
      [,1]
[1,] 1.5e-07
[2,] 1.5e-07
[3,] 1.5e-07
[4,] 1.5e-07
[5,] 1.5e-07
[6,] 1.5e-07

```

5.2 Power Walk Method

Recall from 3.3 that the power walk is given by:

$$\mathbf{T} = \mathbf{B}\mathbf{D}_B^{-1}$$

5.2.1 Ordinary Matrices

Implementing the Power walk using ordinary matrices is very similar to the *Random Surfer* model be done pretty much the same as it is with the random surfer, but doing it with Sparse Matrices is a bit trickier.

Create the Adjacency Matrix

```

1  A <- igraph::get.adjacency(g1, names = TRUE, sparse = FALSE)
2
3  ## * Function to create Prob Trans Mat
4  adj_to_probTrans <- function(A, beta) {
5      B      <- A
6      B      <- beta^A          # Element Wise exponentiation
7      D      <- diag(colSums(B)) # B is completely dense so D 0
8      D_in   <- solve(D)        # Solve returns inverse of matrix
9      W      <- B %*% D_in
10
11     return(as.matrix(W))
12 }
13
14 beta <- 0.867
15 (W <- adj_to_probTrans(A, beta = )) %>% round(2)

      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
1  0.10 0.09 0.1 0.10 0.10 0.10 0.1 0.11 0.11 0.1
2  0.09 0.11 0.1 0.10 0.10 0.10 0.1 0.11 0.11 0.1
8  0.09 0.09 0.1 0.09 0.09 0.09 0.1 0.11 0.11 0.1

```

```

5  0.09 0.09  0.1 0.10 0.10 0.10  0.1 0.09 0.09  0.1
7  0.10 0.09  0.1 0.10 0.10 0.10  0.1 0.11 0.11  0.1
6  0.10 0.09  0.1 0.10 0.10 0.10  0.1 0.09 0.11  0.1
9  0.10 0.09  0.1 0.10 0.10 0.10  0.1 0.09 0.09  0.1
3  0.10 0.11  0.1 0.10 0.10 0.10  0.1 0.11 0.09  0.1
4  0.10 0.11  0.1 0.10 0.10 0.10  0.1 0.09 0.11  0.1
10 0.10 0.11  0.1 0.10 0.10 0.10  0.1 0.09 0.09  0.1

```

Look at the Eigenvalues:

```

1  eigen(W, only.values = TRUE)$values %>% round(9)
2  eigen(W)$vectors/sum(eigen(W)$vectors)

[1] 1.000000000+0.000000000i 0.014269902+0.000000000i
[3] -0.014148391+0.000000000i 0.014147087+0.000000000i
[5] 0.007672842+0.004095136i 0.007672842-0.004095136i
[7] 0.000000000+0.000000000i 0.000000000+0.000000000i
[9] 0.000000000+0.000000000i 0.000000000+0.000000000i

      [,1]      [,2]      [,3]      [,4]
[1,] 0.10153165+0i 5.107247e-02+0i 0.073531664+0i 0.009918277+0i
[2,] 0.10159353+0i -1.161249e-01+0i 0.071987451+0i -0.009531974+0i
[3,] 0.09609664+0i -2.162636e-01+0i 0.198568750+0i 0.141245296+0i
[4,] 0.09725145+0i 6.794340e-02+0i -0.012230606+0i -0.001148014+0i
[5,] 0.10153165+0i 5.107247e-02+0i 0.073531664+0i 0.009918277+0i
[6,] 0.10008449+0i 1.115133e-01+0i -0.005625969+0i -0.156796770+0i
[7,] 0.09865794+0i 1.175228e-01+0i -0.084225633+0i 0.008563891+0i
[8,] 0.10157348+0i -6.053608e-02+0i -0.078607240+0i 0.165540590+0i
[9,] 0.10155286+0i -6.104664e-03+0i -0.079165209+0i -0.166535117+0i
[10,] 0.10012631+0i -9.522175e-05+0i -0.157764873+0i -0.001174456+0i

      [,5]      [,6]      [,7]
[1,] 0.00633946+0.04208220i 0.00633946-0.04208220i 3.014602e-16+0i
[2,] 0.00757768+0.03910216i 0.00757768-0.03910216i 1.909248e-16+0i
[3,] 0.22697603+0.00000000i 0.22697603+0.00000000i 3.985744e-02+0i
[4,] -0.11628681-0.11808928i -0.11628681+0.11808928i -2.471407e-01+0i
[5,] 0.00633946+0.04208220i 0.00633946-0.04208220i 7.520823e-02+0i
[6,] -0.03494625-0.01031801i -0.03494625+0.01031801i 1.719325e-01+0i
[7,] -0.07581902-0.06371153i -0.07581902+0.06371153i 6.131013e-03+0i
[8,] 0.00717270+0.04008639i 0.00717270-0.04008639i 5.526770e-17+0i
[9,] 0.00675977+0.04107970i 0.00675977-0.04107970i 1.105354e-16+0i
[10,] -0.03411300-0.01231382i -0.03411300+0.01231382i -4.598845e-02+0i

      [,8]      [,9]      [,10]
[1,] -1.791605e-17+0i -4.365749e-17+0i 1.179767e-17+0i
[2,] -7.334385e-17+0i -8.731498e-17+0i -5.190977e-17+0i
[3,] -1.241234e-01+0i -1.401965e-01+0i -8.894098e-02+0i
[4,] 1.691000e-01+0i 1.687523e-01+0i 1.041947e-01+0i
[5,] -2.144546e-01+0i 2.715852e-02+0i 3.085359e-02+0i
[6,] 4.535455e-02+0i -1.959109e-01+0i -1.350483e-01+0i
[7,] 7.398187e-02+0i 3.163948e-02+0i -1.260060e-01+0i
[8,] 8.062225e-17+0i 3.638124e-17+0i 5.898837e-18+0i
[9,] 2.687408e-17+0i 3.638124e-17+0i 5.662884e-17+0i
[10,] 5.014155e-02+0i 1.085570e-01+0i 2.149470e-01+0i

```

Unlike the *Random Surfer Model* in listing 6 at 5.1.1 the relationship between the second eigenvalue and the model parameters is not as clear, this provides that the

Use the power method

```

1  ## * Power Method
2  p <- rep(0, nrow(W))

```

```

3 p[1] <- 1
4 p_new <- rep(0, nrow(W))
5 p_new[2] <- 1
6
7 while (sum(round(p, 9) != round(p_new, 9))) {
8   (p <- p_new)
9   (p_new <- W %*% p)
10 }
11
12
13 p %>% as.vector()

[1] 0.10153165 0.10159353 0.09609664 0.09725145 0.10153165 0.10008449
[7] 0.09865794 0.10157348 0.10155286 0.10012631

```

5.2.2 Sparse Matrices

Theory; Simplifying Power Walk to be solved with Sparse Matrices The Random Surfer model is:

$$\mathbf{S} = \alpha \mathbf{T} + \mathbf{F}$$

where:

- \mathbf{T}

- is an $i \times j$ matrix that describes the probability of travelling from vertex j to i
 - * This is transpose from the way that igraph produces an adjacency matrix.

- $\mathbf{F} = \begin{bmatrix} \frac{1}{n} \\ \frac{1}{n} \\ \frac{1}{n} \\ \vdots \\ \frac{1}{n} \end{bmatrix}$

Interpreting the transition probability matrix in this way is such that $\mathbf{T} = \mathbf{A}\mathbf{D}_A^{-1}$ under the following conditions:

- No column of \mathbf{A} sums to zero

- If this does happen the question arises how to deal with \mathbf{D}_A^{-1}
 - * I've been doing $\mathbf{D}_{A,i,j}^T := \text{diag}\left(\frac{1}{\text{colsums}(\mathbf{A})}\right)$ and then replacing any 0 on the diagonal with 1.
- What is done in the paper is to make another matrix \mathbf{Z} that is filled with 0, if a column sum of \mathbf{A} adds to zero then that column in \mathbf{Z} becomes $\frac{1}{n}$
 - * This has the effect of making each row identical
 - * The probability of going from an orphaned vertex to any other vertex would hence be $\frac{1}{n}$
 - * The idea with this method is then to use $D_{(\mathbf{A}+\mathbf{Z})}^{-1}$ this will be consistent with the *Random Surfer* the method using \mathbf{F} in [[#eq:sparse-RS]] (5.2.2)

where each row is identical that is a 0

The way to deal with the *Power Walk* is more or less the same.
observe that:

$$\left(\mathbf{B} = \beta^{\mathbf{A}}\right) \wedge (\mathbf{A}_{i,j}) \in \mathbb{R} \implies |\mathbf{B}_{i,j}| > 0 \quad \forall i, j > n \in \mathbb{Z}^+ \quad (27)$$

Be mindful that the use of exponentiation in (27) is not an element wise exponentiation and not an actual matrix exponential.

So if I have:

- $\mathbf{O}_{i,j} := 0, \quad \forall i, j \leq n \in \mathbb{Z}^+$
- \vec{p}_i as the state distribution, being a vector of length n

Then It can be shown (see (5.2.2) at 5.2.2):

$$\mathbf{O}\mathbf{D}_{\mathbf{B}}^{-1}\vec{p}_i = (\vec{\delta^T} \vec{p}_i) \vec{1} \quad (28)$$

$$= \text{repeat} \left(\vec{p} \bullet \vec{\delta^T}, n \right) \quad (29)$$

$$(30)$$

where:

- $\vec{\delta_i} = \frac{1}{\text{colsums}(\mathbf{B})}$
- A vector...($n \times 1$ matrix)

$\vec{1}$ is a vector containing all 1's

- A vector...($n \times 1$ matrix)

$\vec{\delta^T}$ refers to the transpoxe of ($1 \times n$ matrix)

$\vec{\delta^T} \vec{p}_i$ is some number (because it's a dot product)

This means we can do:

$$\vec{p_{i+1}} = \mathbf{T}_{pw} \vec{p}_i \quad (31)$$

$$= \mathbf{B}\mathbf{D}_{\mathbf{B}}^{-1} \vec{p}_i \quad (32)$$

$$= (\mathbf{B} - \mathbf{O} + \mathbf{O}) \mathbf{D}_{\mathbf{B}}^{-1} \vec{p}_i \quad (33)$$

$$= \left((\mathbf{B} - \mathbf{O}) \mathbf{D}_{\mathbf{B}}^{-1} + \mathbf{O}\mathbf{D}_{\mathbf{B}}^{-1} \right) \vec{p}_i \quad (34)$$

$$= (\mathbf{B} - \mathbf{O}) \mathbf{D}_{\mathbf{B}}^{-1} \vec{p}_i + \mathbf{O}\mathbf{D}_{\mathbf{B}}^{-1} \vec{p}_i \quad (35)$$

$$= (\mathbf{B} - \mathbf{O}) \mathbf{D}_{\mathbf{B}}^{-1} \vec{p}_i + \vec{1}(\vec{\delta^T} \vec{p}_i) \quad (36)$$

$$= (\mathbf{B} - \mathbf{O}) \mathbf{D}_{\mathbf{B}}^{-1} \vec{p}_i + \text{rep}(\vec{\delta^T} \vec{p}_i) \quad (37)$$

where:

Let $(\mathbf{B} - \mathbf{O}) = \mathbf{B}_O$:

$$\vec{p_{i+1}} = \mathbf{B_O} \mathbf{D_B}^{-1} \vec{p_i} + \text{rep}(\vec{\delta^T} \vec{p_i})$$

Now solve D_B^{-1} in terms of $\mathbf{B_O}$:

$$\mathbf{B_O} = (\mathbf{B} - \mathbf{O}) \quad (38)$$

$$\mathbf{B} = \mathbf{B_O} + \mathbf{O} \quad (39)$$

If we have $\delta_{\mathbf{B}}$ as the column sums of \mathbf{B} :

$$\delta_{\mathbf{B}}^{-1} = \vec{1} \mathbf{B} \quad (40)$$

$$= \vec{1} (\mathbf{B_O} + \mathbf{O}) \quad (41)$$

$$= \vec{1} \mathbf{B_O} + \vec{1} \mathbf{O} \quad (42)$$

$$= \vec{1} \mathbf{B_O} + \langle n, n, n, \dots n \rangle \quad (43)$$

$$= \vec{1} \mathbf{B_O} + \vec{1} n \quad (44)$$

$$\delta_{\mathbf{B}} = 1/(\text{colSums}(\mathbf{B_O}) + n) \quad (45)$$

Then if we have $D_B = \text{diag}(\delta_B)$:

$$\begin{aligned} D_B^{-1} &= \text{diag}(\delta_{\mathbf{B}}^{-1}) \\ &= \text{diag}(\text{ColSums}(\mathbf{B_0}) + n)^{-1} \end{aligned}$$

And so the the power method can be implemented using sparse matrices:

$$p_{i+1}^{\vec{}} = \mathbf{B_O} \text{diag}(\vec{1} \mathbf{B_O} + \vec{1} n) \vec{p_i} + \vec{1} \delta^T \vec{p_i} \quad (46)$$

in terms of \mathbf{R} :

```

1  p_new <- Bo %*% diag(colSums(B)+n) %*% p + rep(t() %*% p, n)
2
3  # It would also be possible to sum the element-wise product
4  (t() %*% p) == sum( * p)
5
6  # Because R treats vectors the same as a nX1 matrix we could also
7  # perform the dot product of the two vectors, meaning the following
8  # would be true in R but not true generally
9
10 (t() %*% p) == ( %*% p)
```

Solving the Background Probability In this case a vertical single column matrix will represent a vector and \otimes will represent the outer product (i.e. the *Kronecker Product*):

Define $\vec{\delta}$ as the column sums of

$$\begin{aligned} \vec{\delta} &= \text{colsum}(\mathbf{B})^{-1} \\ &= \frac{1}{\vec{1}^T \mathbf{B}} \end{aligned}$$

Then we have:

$$\begin{aligned}
\mathbf{OD}_B^{-1} \vec{p}_i &= \begin{pmatrix} 1 & 1 & 1 & \dots \\ 1 & 1 & 1 & \dots \\ 1 & 1 & 1 & \dots \\ \vdots & & & \ddots \end{pmatrix} \begin{pmatrix} \frac{1}{\delta_1} & 0 & 0 & \dots \\ 0 & \frac{1}{\delta_2} & 0 & \dots \\ 0 & 0 & \frac{1}{\delta_{13}} & \dots \\ \vdots & & & \ddots \end{pmatrix} \begin{pmatrix} p_{i,1} \\ p_{i,2} \\ p_{i,3} \\ \vdots \end{pmatrix} \\
&= \begin{pmatrix} \frac{p_{i,1}}{\delta_1} + \frac{p_{i,2}}{\delta_2} + \frac{p_{i,3}}{\delta_3} & \dots \\ \frac{p_{i,1}}{\delta_1} + \frac{p_{i,2}}{\delta_2} + \frac{p_{i,3}}{\delta_3} & \dots \\ \frac{p_{i,1}}{\delta_1} + \frac{p_{i,2}}{\delta_2} + \frac{p_{i,3}}{\delta_3} & \dots \\ \vdots & \ddots \end{pmatrix} \\
&= \begin{pmatrix} \sum_{k=1}^n [p_{i,k} \delta_i] \\ \sum_{k=1}^n [p_{i,k} \delta_i] \\ \sum_{k=1}^n [p_{i,k} \delta_i] \\ \vdots \end{pmatrix} \\
&= \begin{pmatrix} \vec{\delta}^T \vec{p}_i \\ \vec{\delta}^T \vec{p}_i \\ \vec{\delta}^T \vec{p}_i \\ \vdots \end{pmatrix} \\
&= \vec{\delta}^T \vec{p}_i \begin{pmatrix} 1 \\ 1 \\ 1 \\ \vdots \end{pmatrix} \\
&= (\vec{\delta}^T \vec{p}_i) \vec{1} \\
&= \text{repeat}(\vec{\delta}^T \vec{p}_i, n)
\end{aligned}$$

Observe also that If we let $\vec{\delta}$ and p_i be 1 dimensional vectors, this can also be expressed as a dot product:

Matrices	Vectors
$\vec{\delta}^T \vec{p}_i$	$\vec{\delta}^T \vec{p}_i$

Practical; Implementing the Power Walk on Sparse Matrices

Inspect the newly created matrix and create constants

Setup

1. Define function to create DiagonalsSparse Diagonal Function

Unlike the Random Surfer model the diagonal scaling matrix will always be given by $\mathbf{D}_B^{-1} = \mathbf{B} \text{diag}\left(\frac{1}{\vec{1}\mathbf{B}}\right)$ because $\beta^{\mathbf{A}_{i,j}} \neq 0 \quad \forall \mathbf{A}_{i,j}$, this is convenient but in any case the `sparse_diag` function in listing ?? will still work.

Power Walk

1. Define B

```

1  A      <- Matrix::Matrix(A, sparse = TRUE)
2  B      <- A
3  B@x    <- ^(A@x)
4  B      <- A
5  B      <- ^A
6
7  Bo     <- A
8
9  # These two approaches are equivalent
10 Bo@x   <- ^(A@x) -1  # This in theory would be faster
11 # Bo     <- ^(A) -1
12 # Bo     <- drop0(Bo)
13
14
15  n <- nrow(A)

```

```

1  print(round(B, 2))

```

```

10 x 10 Matrix of class "dgeMatrix"
      1  2 8  5  7  6 9  3  4 10
1  1.00 0.87 1 1.00 1.00 1.00 1 1.00 1.00 1
2  0.87 1.00 1 1.00 1.00 1.00 1 1.00 1.00 1
8  0.87 0.87 1 0.87 0.87 0.87 1 1.00 1.00 1
5  0.87 0.87 1 1.00 1.00 1.00 1 0.87 0.87 1
7  1.00 0.87 1 1.00 1.00 1.00 1 1.00 1.00 1
6  1.00 0.87 1 1.00 1.00 1.00 1 0.87 1.00 1
9  1.00 0.87 1 1.00 1.00 1.00 1 0.87 0.87 1
3  1.00 1.00 1 1.00 1.00 1.00 1 1.00 0.87 1
4  1.00 1.00 1 1.00 1.00 1.00 1 0.87 1.00 1
10 1.00 1.00 1 1.00 1.00 1.00 1 0.87 0.87 1

```

```

1  print(Bo,2)

```

```

10 x 10 sparse Matrix of class "dgCMatrix"
[[ suppressing 10 column names '1', '2', '8' ... ]]

1  .      -0.13 . .      .      .      .      .      .
2  -0.13 .      . .      .      .      .      .      .
8  -0.13 -0.13 . -0.13 -0.13 -0.13 . .      .      .
5  -0.13 -0.13 . .      .      .      . -0.13 -0.13 .
7  .      -0.13 . .      .      .      .      .      .
6  .      -0.13 . .      .      .      . -0.13 .      .
9  .      -0.13 . .      .      .      . -0.13 -0.13 .
3  .      .      . .      .      .      .      . -0.13 .
4  .      .      . .      .      .      . -0.13 .      .
10 .      .      . .      .      .      . -0.13 -0.13 .

```

2. Solve the Scaling Matrix We don't need to worry about any terms of $\delta_B = \text{colsums}(B_o) + n$ being 0:

```

1 (B   <- 1/(colSums(Bo)+n))

      1      2      8      5      7      6      9      3
0.1041558 0.1086720 0.1000000 0.1013479 0.1013479 0.1013479 0.1000000 0.1071237
      4      10
0.1056189 0.1000000

1 (B   <- 1/(colSums(B)))

      1      2      8      5      7      6      9      3
0.1041558 0.1086720 0.1000000 0.1013479 0.1013479 0.1013479 0.1000000 0.1071237
      4      10
0.1056189 0.1000000

```

3. Find the Transition Probability Matrix

```

1 DB   <- diag(B)
2 ## ** Create the Transition Probability Matrix
3 ## Create the Trans Prob Mat using Power Walk
4 T <- Bo %*% DB

```

4. Implement the Loop

```

1 ## ** Implement the Power Walk
2 ## *** Set Initial Values
3 p_new <- rep(1/n, n) # Uniform
4 p      <- rep(0, n)   # Zero
5       <- 10^(-6)
6 ## *** Implement the Loop
7
8 while (sum(abs(p_new - p)) > ) {
9   (p <- as.vector(p_new)) # P should remain a vector
10  sum(p <- as.vector(p_new)) # P should remain a vector
11  p_new <- T %*% p + rep(t(B) %*% p, n)
12 }
13 ## ** Report the Values
14 print(paste("The stationary point is"))
15 print(p)

[1] "The stationary point is"
[1] 0.10153165 0.10159353 0.09609664 0.09725146 0.10153165 0.10008449
[7] 0.09865795 0.10157347 0.10155286 0.10012631

```

6 Creating a Package

In order to investigate the effect of the model parameters on the second Eigenvalue it will be necessary to use these functions, in order to document and work with them in a modular way they were placed into an **R** package and made available on *GitHub* [fn: <https://github.com/RyanGreenup/PageRank>], to load this package use the *devtools* library as shown in listing .

```

1 library(devtools)
2 library(Matrix)
3 library(tidyverse) # Maybe, TODO check if this is used, I don't think it is
4
5 if (require("PageRank")) {
6   library(PageRank)
7 }else{
8   devtools::install_github("ryangreenup/PageRank")
9   library(PageRank)
10 }

```

Listing 8: Load the *PageRank* package which consists of the functions from 5

```

Loading required package: usethis
Loading required package: PageRank

Attaching package: 'PageRank'

```

Part II

Investigating ξ_2

7 Erdos Renyi Graphs

7.1 Introduction

The *Erdos Renyi* game, first published in 1959 [27] creates a graph by assuming that the number of nodes is constant and the probability of interlinking these nodes is equal.

This is implemented in **R** [17, IgraphManualPagesa]

The Erdos Renyi game does not produce graphs consistent with networks such as the web (see 8) or wikis, however, Sampling these graphs will provide a broader picture for the overall behaviour of ξ_2 over a broad range of graphs with respect to the parameters of the *Power Walk* method.

7.2 Correlation Plot

By looping over many random graphs for a variety of probabilities a data set can be constructed and a correlation plot generated. To implement this input values were specified listing 9, a function that builds a data frame with the second eigenvalue, density, determinant and trace was constructed in listing ??, a function to map this over the cartesian product of the input variables was created in listing 10 and finally a correlation plot was generated in listing 11 shown in figure 6. The correlation plot in figure 6 considers the Spearman correlation coefficient, which is concerned with a monotone relationship between the variables, this is appropriate here as the complex relationship between the variables is likely non-linear.

	p	beta	size
237	0.255	8	550
13	0.500	3	1000
438	0.500	8	100
456	0.010	12	100
209	0.745	2	550

```

1 # Generate Constants
2 p      <- seq(from = 0.01, to = 0.99, length.out = 5)
3 beta   <- seq(from = 1, to = 20, length.out = 20)
4 size   <- seq(from = 100, to = 1000, length.out = 5) %>% rev() # Big First
5 input_var <- expand.grid("p" = p, "beta" = beta, "size" = size)
6
7 # Print out a sample of all the rows
8 input_var[sample(1:nrow(input_var), 6),]

```

Listing 9: A data frame consisting of input variables to be used to generate *Erdos Renyi* graphs.

```
384 0.745 17 325
```

$\text{mean}(\mathbf{A}), |\mathbf{A}|, \text{tr}(\mathbf{A})$) corresponding to the *Power Walk* method using the *PageRank* package discussed at 6.

```

1 random_graph <- function(p, beta, size) {
2   g1      <- igraph::erdos.renyi.game(n = size, p)
3   A       <- igraph::get.adjacency(g1) # Row to column
4   A       <- Matrix::t(A)
5
6   # A_dens <- mean(A) # Very Slow, equal to p
7   T       <- PageRank::power_walk_prob_trans(A, beta = beta)
8   tr      <- sum(diag(T))
9   e2      <- eigen(T, only.values = TRUE)$values[2] # R orders by descending
10  # magnitude
11  return(c(abs(e2), tr))
12 }

```

The correlation plot shows a moderate relationship between size, the uniform probability of linking two nodes (p) and the size of the graph with ξ_2 . It's worth noting that $p = \text{mean}(\mathbf{A})$.

To inspect these relationships more closely a scatterplot matrix was produced in figure 12 and shown in figure 7. The matrix indicates a negative relationship between ξ_2 with p and size and a positive relationship between β and ξ_2 , these relationships also indicate some degree of interaction.

There also appears to be some relationship between β and the trace of the matrix, this won't be considered for the moment because the trace is not a parameter of the power walk method.

By looking at the ξ_2 value for a variety of p values with a constant size a pattern may emerge, a corresponding data set is produced in 13, a plot produced in listing 14 and the corresponding plot shown in figure 8.

```

1  sim_graphs <- function(filename, p, beta, size) {
2
3      input_var <- expand.grid("p" = p , "beta" = beta, "size" = size)
4
5      nc      <- length(random_graph(1, 1, 1))
6      Y      <- matrix(ncol = nc, nrow = nrow(input_var))
7      for (i in 1:nrow(input_var)) {
8          X      <- as.vector(input_var[i,])
9          Y[i,] <- random_graph(X$p, X$beta, X$size)
10         print(i/nrow(input_var))
11     }
12     if (sum(abs(Y) != abs(Re(Y))) == 0) {
13         Y      <- Re(Y)
14     }
15     Y      <- as.data.frame(Y); colnames(Y) <- c("eigenvalue2", "trace")
16     data <- cbind(input_var, Y)
17     saveRDS(data, file = filename)
18     return(data)
19 }

```

Listing 10: A function to return a dataframe of simulated graphs using the `random_graph` function in listing ??.

```

1  filename <- "resources/erdosData.rds"
2
3  if (file.exists(filename)) {
4
5      data <- readRDS(filename)
6
7  } else {
8      data <- sim_graphs(filename, p, beta, size)
9
10 }
11 cormat = cor(data, method = 'spearman')
12 rownames(cormat) <- colnames(cormat) <- c("Prob\nEdges", "", "Size", "", "Trace")
13 corrplot(cormat, method = "ellipse", type = "lower")

```

Listing 11: Produce a correlation plot Created from a dataframe constructed from the values assigned in listing 9 by using the function defined in listing ??, see figure 6.

```

1  plot(data, labels = c("Mean\nEdges", "", "Size", "", "Trace"))

```

Listing 12: Density of Plot or something, see 7

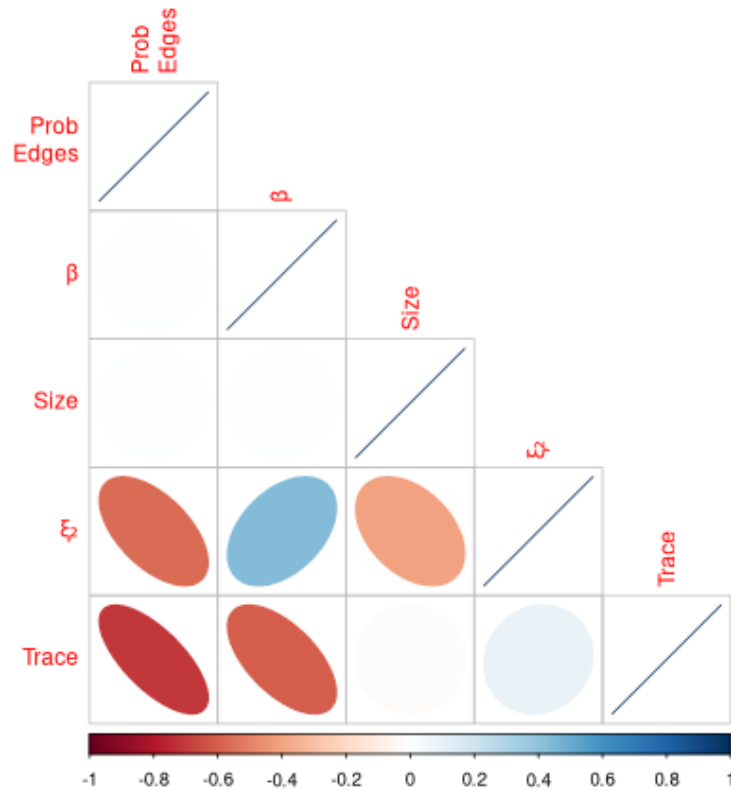


Figure 6: Correlation plot of parameters of *Power Walk* parameters and graph properties.

```

1 filename <- "resources/erdosData_constant_size.rds"
2
3 if (file.exists(filename)) {
4   data2 <- readRDS(filename)
5 } else {
6   p <- seq(from = 0.01, to = 0.5, length.out = 5 )
7   beta <- seq(from = 1 , to = 10 , length.out = 1000)
8   size <- 1000
9
10  data2 <- sim_graphs(filename, p, beta, size)
11 }

```

Listing 13: Produce a data frame of graphs corresponding to a constant size and link density.

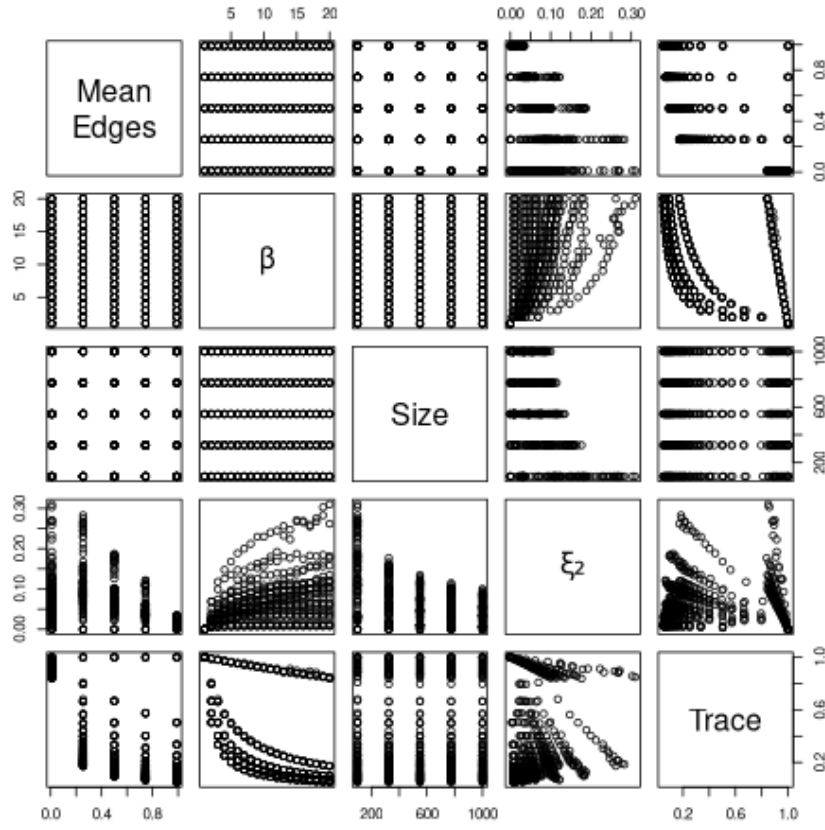


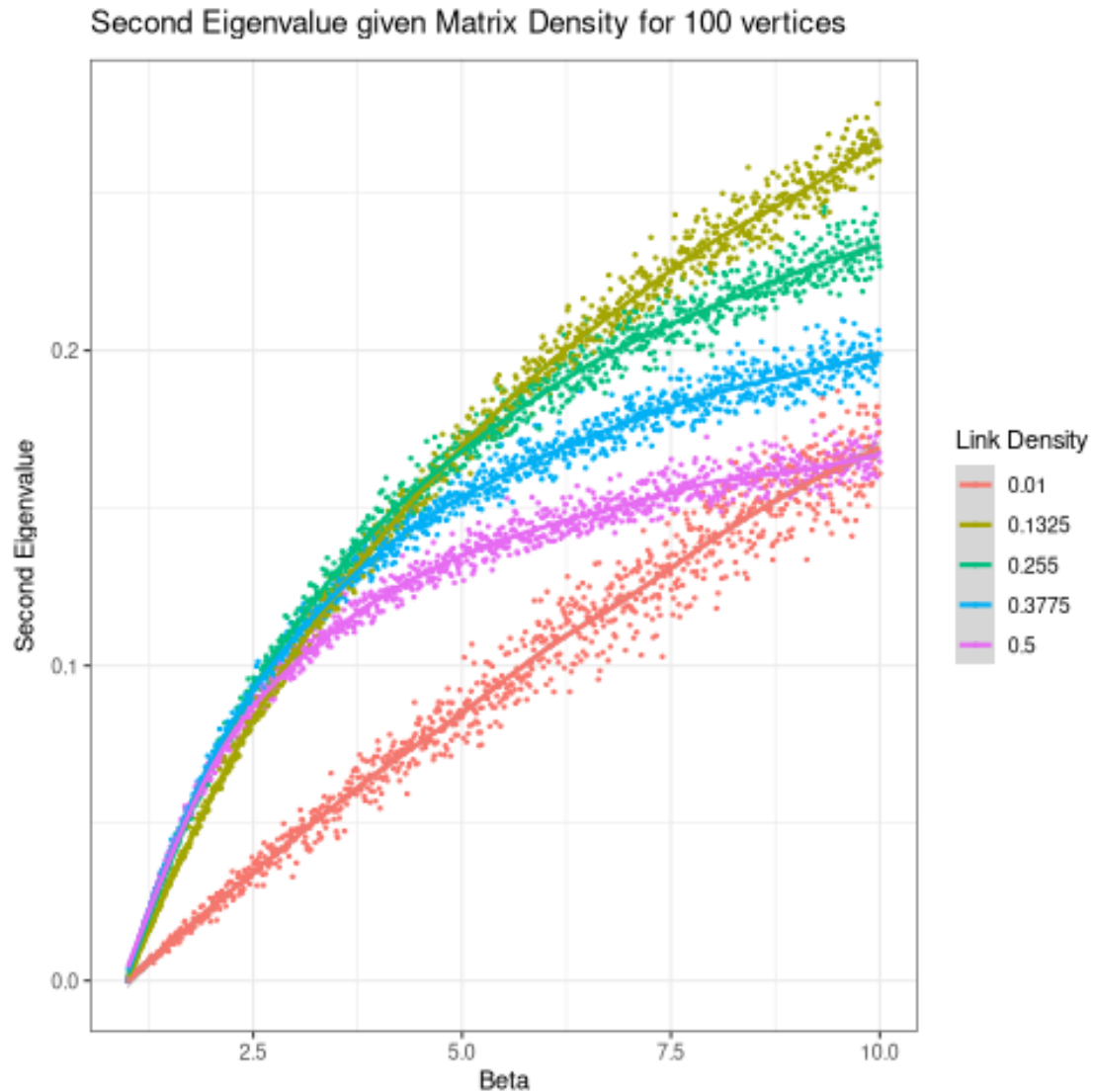
Figure 7: Plot of the Density of the Adjacency Matrix, Beta Value of the Power Walk method with ξ_2 represented by the vertical z axis.

```

1 ggplot(data2, mapping = aes(col = factor(p), x = beta, y = eigenvalue2)) +
2   geom_point(size = 0.5) +
3   stat_smooth() +
4   scale_size_continuous(range = c(0.1,1)) +
5   labs(x = "Beta", y = TeX("Second Eigenvalue"), title = TeX("Second Eigenvalue
6     ↳ given Matrix Density for 100 vertices")) +
7   guides(col = guide_legend("Link Density")) +
8   theme_bw()

```

Listing 14: Produce a plot of ξ_2 for a constant size and a few link densities.



This resulting trends are well defined and positive, the data appears to have a concave down curvature and non constant variance, a sqrt transform is applied in listing 15 and shown in figure .

```

1 ggplot(data2[30:nrow(data2),], mapping = aes(col = factor(p), x = sqrt(beta), y
  ↳ = eigenvalue2)) +
2   geom_point(size = 0.5) +
3   stat_smooth() +
4   scale_size_continuous(range = c(0.1,1)) +
5   labs(x = "sqrt()", y = TeX("Second Eigenvalue"), title = TeX("Second
  ↳ Eigenvalue given Matrix Density for 100 vertices")) +
6   guides(col = guide_legend("Link Density")) +
7   theme_bw()

```

Listing 15: listing:constant_{size}erdosdensitysqrt

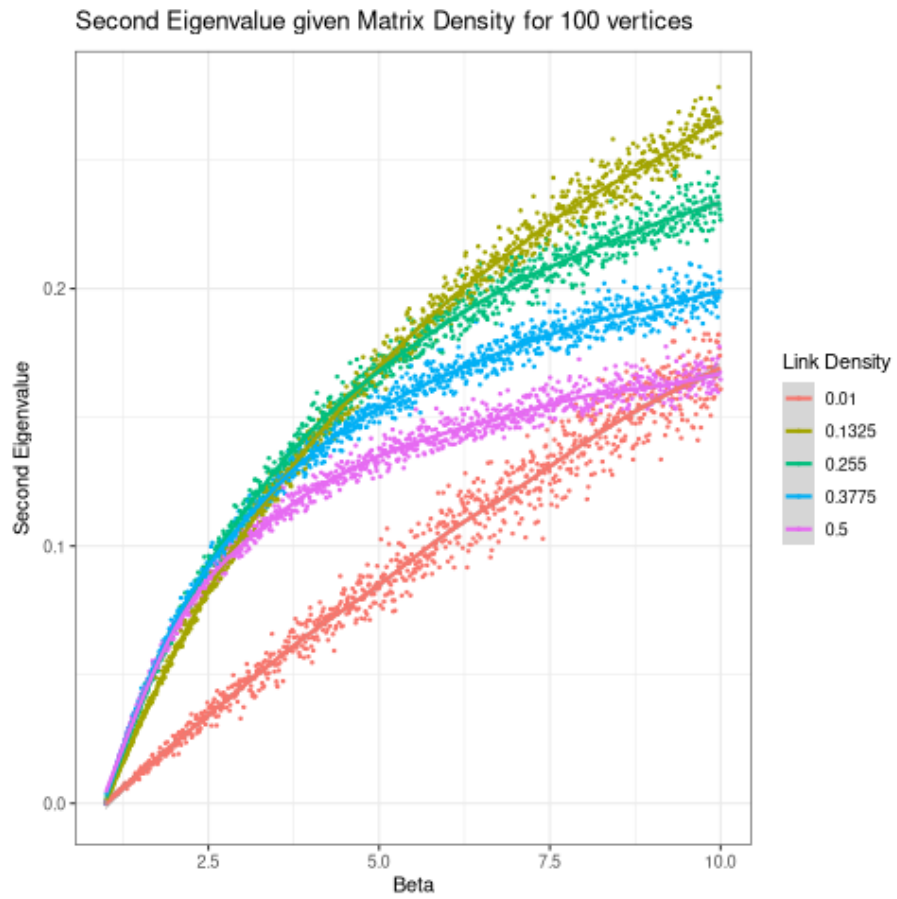


Figure 8: Constant Size Erdos Density

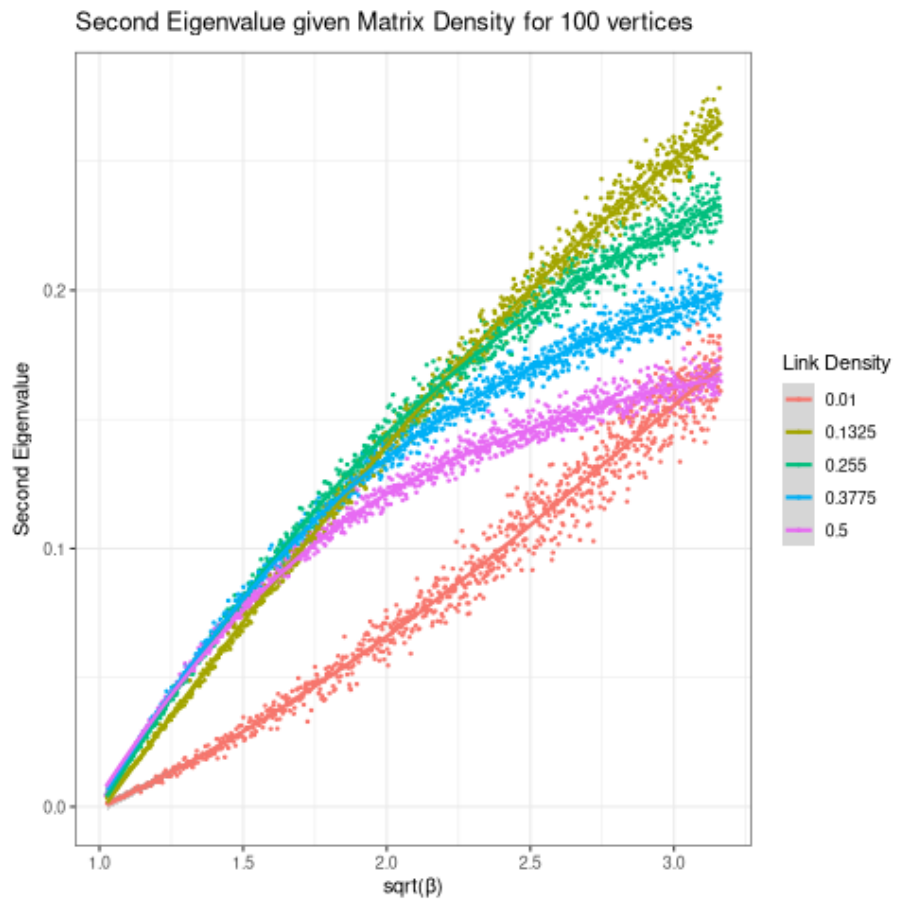


Figure 9: fig:constant_{sizeerdosdensitysqrt}

The root transform did not significantly normalise the variance or make the relationship much more linear. The noise would result from using p as a probability in forming the graphs as opposed to strictly enforcing the link density, this variance should be constant so this transform is not desirable.

Both plots in figures 9 8 appear to indicate a more linear relationship between ξ_2 and β for smaller link densities and β values.

In order to determine whether or not this relationship persists over many sizes a data set containing the relationship between ξ_2 and β was produced for sizes ranging from 100 to 1000 vertices in listing 16, a corresponding plot was produced in listing 17 and shown in figure 10.

```

1 filename <- "resources/erdosData_constant_dens.rds"
2
3 if (file.exists(filename)) {
4   data2 <- readRDS(filename)
5 } else {
6   p <- 5/100
7   beta <- seq(from = 1 , to = 10 , length.out = 1000)
8   size <- seq(from = 100, to = 1000, length.out = 5 )
9
10  data2 <- sim_graphs(filename, p, beta, size)
11 }
```

Listing 16: Produce a data set of a variety of sizes ranging from 100 to 1000 vertices.

```

1 ggplot(data2, mapping = aes(col = factor(size), x = (beta), y = eigenvalue2)) +
2   geom_point(size = 0.5) +
3   stat_smooth() +
4   scale_size_continuous(range = c(0.1,1)) +
5   labs(x = "", y = TeX("Second Eigenvalue"), title = TeX("Second Eigenvalue for
   ↪ uniform degree"), subtitle = "mean degree ÷ size = 5%" ) +
6   guides(col = guide_legend("Size")) +
7   theme_bw()
```

Listing 17: listing:constant_{size}erdosdensity

This relationship appears to have a slight curvature, this curvature is very slight so a root transform is more appropriate than a log transform, this is implemented in listing 18 and shown in 11.

The plot shown in 11 demonstrates a very strong linear relationship between ξ_2 and $\sqrt{\beta}$ for a variety of constant link densities, the variance however is still non-constant over $\sqrt{\beta}$.

8 Barabasi Albert Graphs

8.1 Theory

The *Erdos Renyi* game is a random network, a superior approach to model the web is to use a scale free networks [3] such as the Barabasi-Albert graph [4]

The Erdos Renyi game assumes that the number of nodes is constant from beginning to end, clearly this is not true for networks such as the web. Consider a graph constructed node by node where each

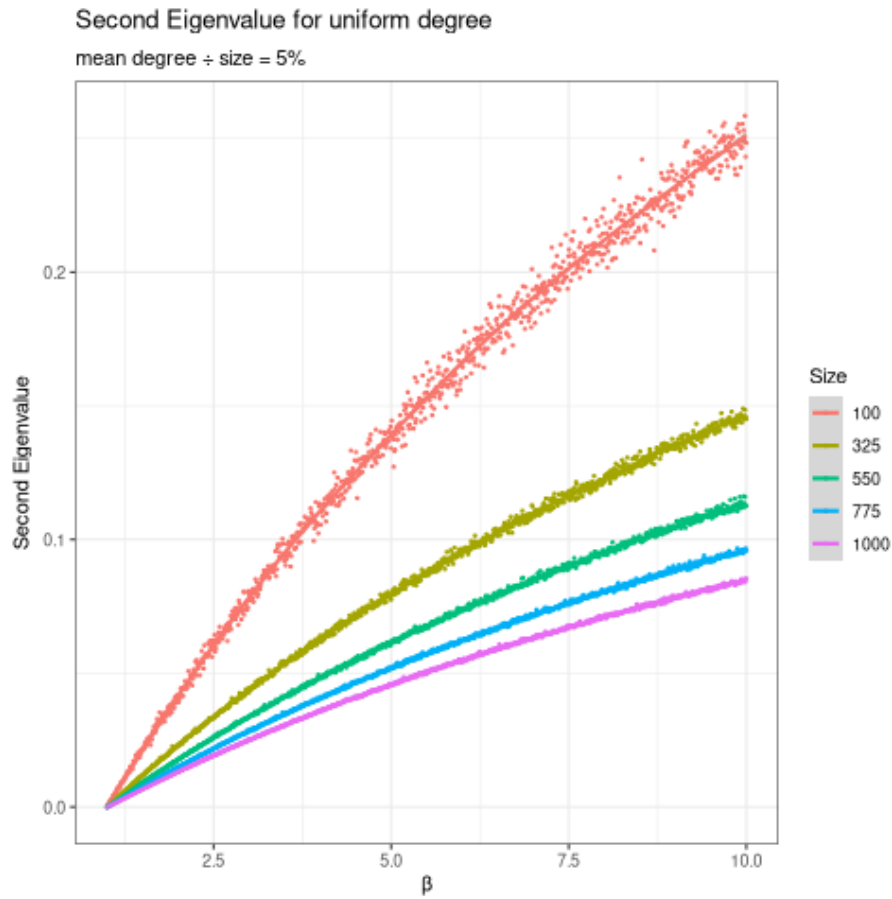


Figure 10: fig:constant_{denserdosdensity}

```

1 ggplot(data2, mapping = aes(col = factor(size), x = sqrt(beta), y =
  ↳ eigenvalue2)) +
2   geom_point(size = 0.5) +
3   stat_smooth() +
4   scale_size_continuous(range = c(0.1,1)) +
5   labs(x = TeX("\\sqrt{\\beta}"), y = TeX("Second Eigenvalue"), title = TeX("Second
  ↳ Eigenvalue for uniform degree"), subtitle = "mean degree ÷ size = 5%" ) +
6   guides(col = guide_legend("Size")) +
7   theme_bw()

```

Listing 18: listing:constant_{sizeerdosdensitysqrt}

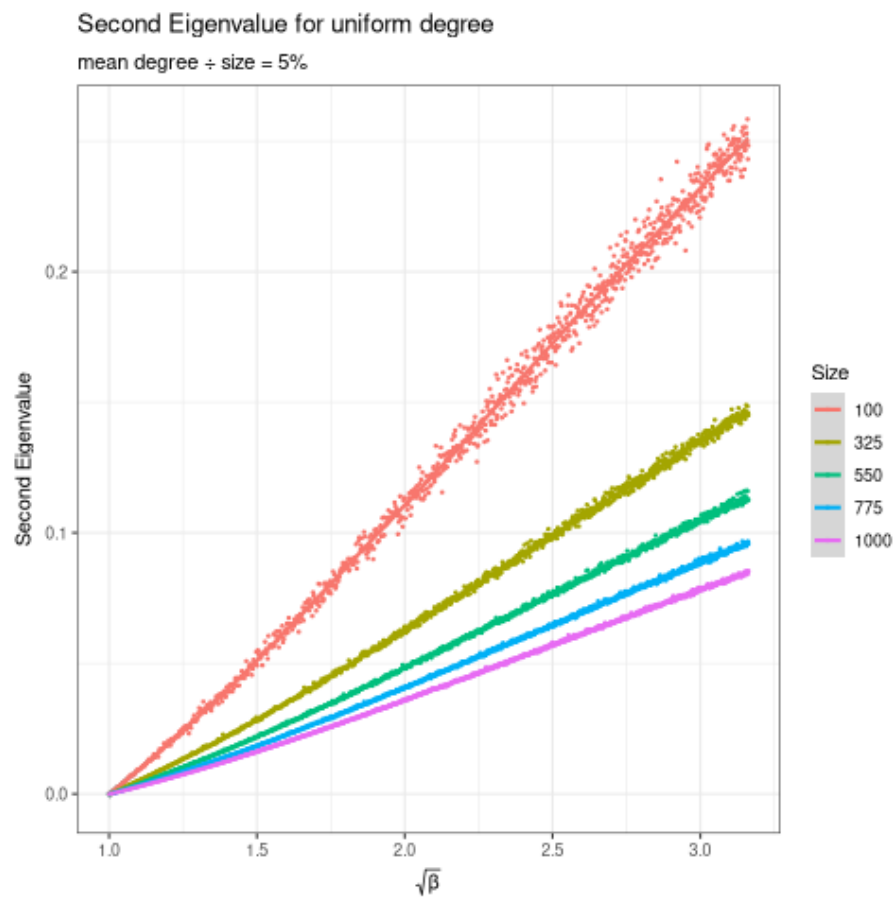


Figure 11: fig:constant_{denserdosdensitysqrt}

time a new node is introduced it is randomly connected to another with a constant probability. Despite the probability of connecting to any given node being constant as in the Erdos Renyi game, such a graph will favour nodes introduced earlier with respect to the number edges. This shows that the precense of network growth is an import feature in modelling networks.

Simply considering growth however is not sufficient to simulate graphs with a degree distribution consistent with the web [30, Ch. 7] (see figure).

When introducing a new node, the probability of linking to any other node is not uniformly random. When adding links to from one node to another it would be expected that links to more popular websited would be made (for example if somebody added a link to a personal website they might be more likely to link to *Wikipedia* than to the *Encyclopedia of Britannica* simply because it is more common). A simple approach is to presume that the probability of linking from one node to another is proportional to the number of links, i.e. a node with twice as many links will be twice as likely to receive a link from a new node.

These two distinguishing features departing from the *Erdos Renyi* model, known as *Growth* and *Preferential Attachment*, are what set the Barabassi-Albert model apart from the Erdos-Renyi model and why it is better suited to modelling networks such as the web. [2, Ch. 7]

A graph of the internet is *scale free*, this means that the number of nodes of a graph (n), having k edges is given by [21, §10.7.2]:

$$n \propto k^{-\gamma}, \quad \exists k \in \mathbb{R} \quad (47)$$

The Barabassi Albert model implements this scale free approach and predicts that γ values of 3 would fit the model, although, in practice values of in = 2.1 and out = 2.45 are observed. This value would be independent of m . also predicts that $A \propto m^2$: [4]

$$P(k) \propto m^2 k^{-\gamma}$$

A practical Simulation method for social networks simulate social network links, one possibility is [this paper](#) [30].

Actually there is a data set available [14], I should just analyse that, see [how it was done in Visual Analytics as a reminder](#).

8.2 Modelling

At each step of the Barabassi-Albert algorithm, one node is added and linked to m other nodes with a probability proportional to the degree of that vertex.

This means that the average of the unweighted adjacency matrix would be given by $p = \text{mean}(\mathbf{A}) \in \left[\frac{m}{n}, \frac{m+1}{n}\right]$ and the relationship identified in 7 can be determined from the parameters of a scale-free network.

In practice though measuring m (as the mean out degree) will be imprecise and the adjacency matrix will be wieghted any way, so taking the mean of the weighted adjacency matrix would still be necessary to implement this type of model in practice.

A function to generate a random Barabassi-Albert graph and return the value of ξ_2 corresponding to the Power Walk method is provided in listing 20, another function to map this over the cartesian product of input variables is provided in listing 21 and finally a dataset containing 9 different link densities was created in listing 8.2 .

This data plotted by listing 22 and shown in 13.

```

1 layout(matrix(1:2, nrow = 2))
2 col <- "Mediumpurple"
3 n <- 1000
4 hist(
5   igraph::degree(igraph::sample_pa(n, 0.2)),
6   binwidth = 0.3,
7   xlab = "",
8   main = "Barabassi-Albert Degree Distribution",
9   col = col, freq = FALSE
10 )
11
12 hist(igraph::degree(igraph::erdos.renyi.game(n, 0.2)),
13       main= "Erdos-Renyi Degree Distribution",
14       col = col,
15       binwidth = 0.3,
16       xlab = "",
17       freq = FALSE )

```

Listing 19: Simulate Erdos-Renyi and Barabassi-Albert graphs in order to measure the degree distribution, shown in 12

```

1 random_graph_pa <- function(m, beta, size) {
2   g1 <- igraph::sample_pa(n = size, power = 3, m = m)
3   A <- igraph::get.adjacency(g1) # Row to column
4   A <- Matrix::t(A)
5
6   #   A_dens <- mean(A)
7   T <- PageRank::power_walk_prob_trans(A, beta = beta)
8   tr <- sum(diag(T))
9   e2 <- eigen(T, only.values = TRUE)$values[2] # R orders by descending
10   ↪ magnitude
11   return(c(abs(e2), tr))
12 }

```

Listing 20: A function to build a random graph using the Barabassi-Albert Model and return the value of ξ_2 corresponding to the *Power Walk* method.

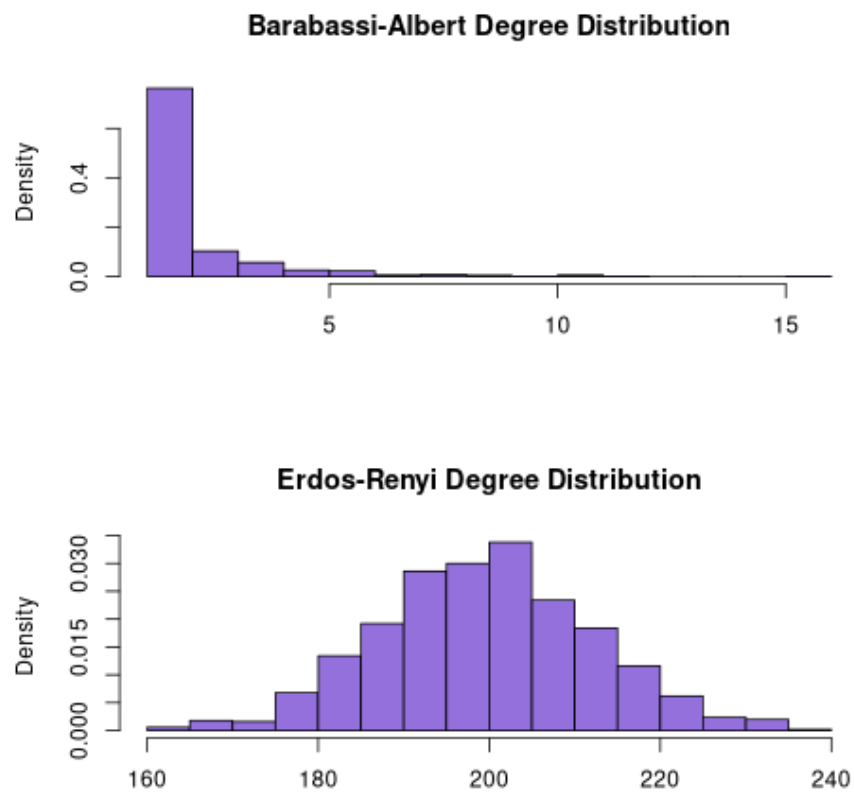


Figure 12: histograms of degree distribution of Erdos-Renyi and Barabassi-Albert graphs produced in listing 19

```

1  sim_graphs_pa <- function(filename, m, beta, size) {
2
3      input_var <- expand.grid("m" = m, "beta" = beta, "size" = size)
4
5      nc <- length(random_graph_pa(1, 1, 1))
6      Y <- matrix(ncol = nc, nrow = nrow(input_var))
7      for (i in 1:nrow(input_var)) {
8          X <- as.vector(input_var[i,])
9          Y[i,] <- random_graph_pa(X$m, X$beta, X$size)
10         print(i/nrow(input_var))
11     }
12     if (sum(abs(Y) != abs(Re(Y))) == 0) {
13         Y <- Re(Y)
14     }
15     Y <- as.data.frame(Y); colnames(Y) <- c("eigenvalue2", "trace")
16     data2 <- cbind(input_var, Y)
17     saveRDS(data2, filename)
18     return(data2)
19 }

```

Listing 21: Return ξ_2 values by mapping the `random_graph_pa` function from listing 20 over the cartesian product of input variables.

```

1  filename <- "resources/BADData.rds"
2
3  if (file.exists(filename)) {
4      data2 <- readRDS(filename)
5  } else {
6      m <- seq(from = 1, to = 9, length.out = 3)
7      beta <- seq(from = 1, to = 6, length.out = 30)
8      sz <- seq(from = 100, to = 500, length.out = 3) %>% rev() # Big numbers
9          ↪ first
10
11      input_var <- expand.grid("m" = m, "beta" = beta, "size" = sz)
12
13      data2 <- sim_graphs_pa(filename, p, beta, size)
14  }

```

```

1 data2$p <- round((data2$m/data2$size), 2)
2
3 ggplot(data2, mapping = aes(col = factor(p), x = beta, y = eigenvalue2)) +
4   geom_point(size = 0.5) +
5   stat_smooth(method = 'lm', size = 0.4) +
6   scale_size_continuous(range = c(0.1,1)) +
7   labs(x = "Beta", y = TeX("Second Eigenvalue"), title = TeX("Second Eigenvalue
8     ↪ given Matrix Density")) +
9   guides(col = guide_legend("Link Density (by m/n)")) +
10  theme_bw()

```

Listing 22: l:ba_{dataplot}

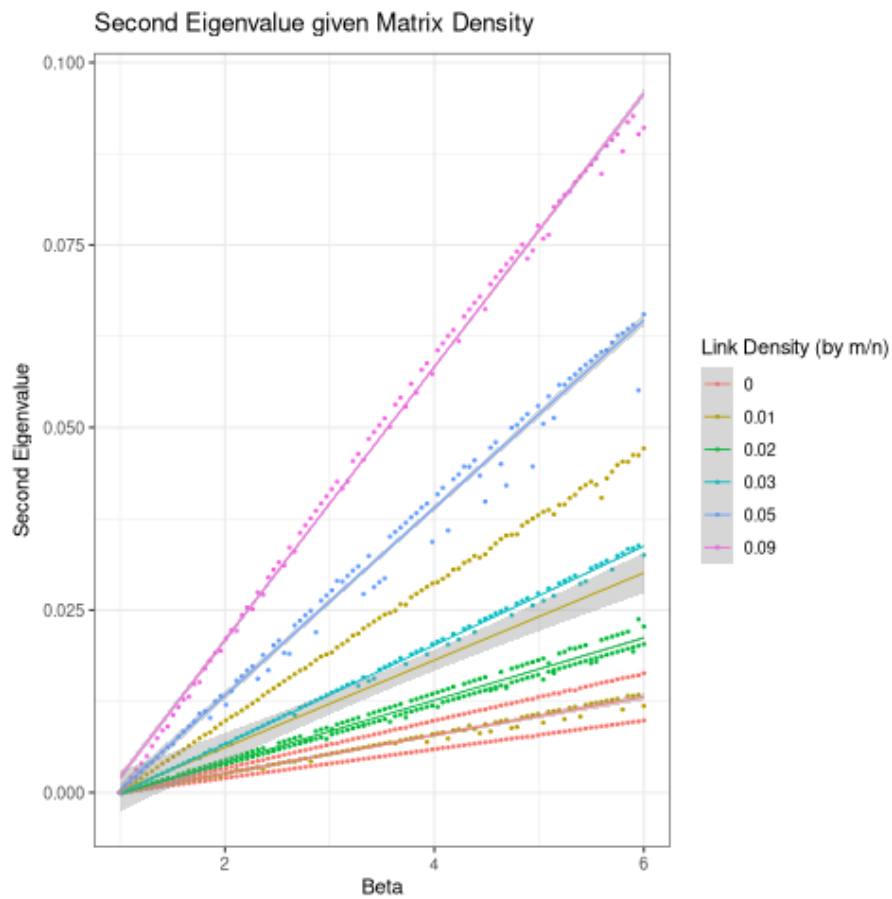


Figure 13: fig:ba_{dataplot}

Due to the relationship between size and density in the barabassi albert model this approach seems to work even better for BA graphs, which is precisely the type of graph where we might anticipate the use of the power walk method.

The low link densities are such that there is no need for a log/root transform either, such a transform was found to be unsuitable in § 7.2 so this is encouraging.

To determine the relationship that the link density p may have, the value of β will be fixed and the behaviour of $\xi_2 \sim p$ can be investigated. A corresponding data set is produced in listing 23, plotted in listing 24 and shown in figure 14.

```

1 filename <- "resources/BAData_constant_size.rds"
2
3 if (file.exists(filename)) {
4   data2 <- readRDS(filename)
5 } else {
6   m      <- seq(from = 1, to = 9, length.out = 15)
7   beta   <- 5
8   size   <- seq(from = 100, to = 500, length.out = 7)
9
10  data2 <- sim_graphs_pa(filename, m, beta, size)
11 }

```

Listing 23: l:baData_{constant size}

```

1 data2$p <- round((data2$m/data2$size), 2)
2
3 names(data2)
4 ggplot(data2, mapping = aes(col = factor(round(size)), x = p, y = eigenvalue2)) +
5   geom_point(size = 0.5) +
6   stat_smooth(method = 'lm', size = 0.4, se = FALSE) +
7   scale_size_continuous(range = c(0.1,1)) +
8   labs(x = "p", y = TeX("Second Eigenvalue"), title = TeX("Second Eigenvalue
9     ↳ given Matrix Density")) +
10  guides(col = guide_legend("Size")) +
11  theme_bw()

```

Listing 24: l:ba_{data constantsize}plot

This seems to suggest that the effect on the eigenvalue that p has depends on the size of the graph, so p and size interact with respect to ξ_2 .

Hence an appropriate model will consider the value of p , $p * n$ and β , where n is the size of the graph.

8.2.1 Model

A simple model to consider the variables found to influence ξ_2 is multiple linear regression, although it is a very simple model it is easy to interpret and may offer insights into the behaviour of ξ_2 in response to different graphs.

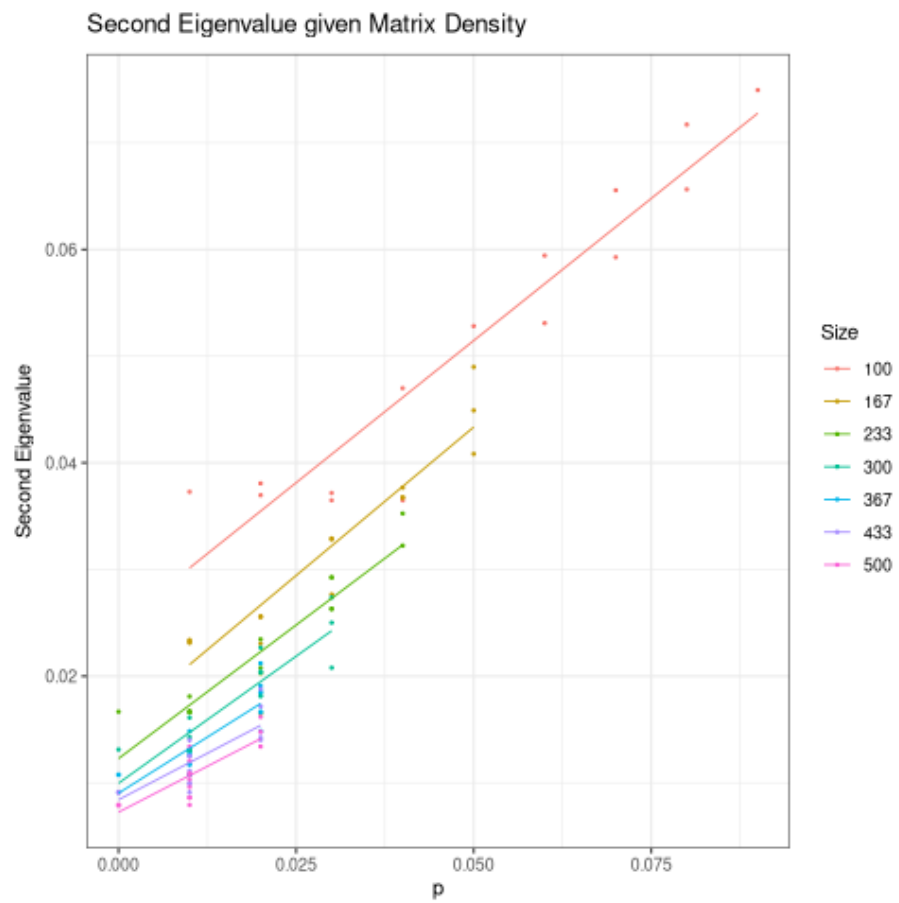


Figure 14: `fig:ba_dataconstant_size_plot`

More data was generated and a model fitted to training data in listing 25 a corresponding residual histogram for the testing data is provided in 15 and a summary of the model provided in listing 26.

In fitting the model in listing 25 the identity $p = \frac{m}{n}$ was implemented because taking the mean value of a large matrix is resource intensive and would have reduced the number of data points in the analysis.

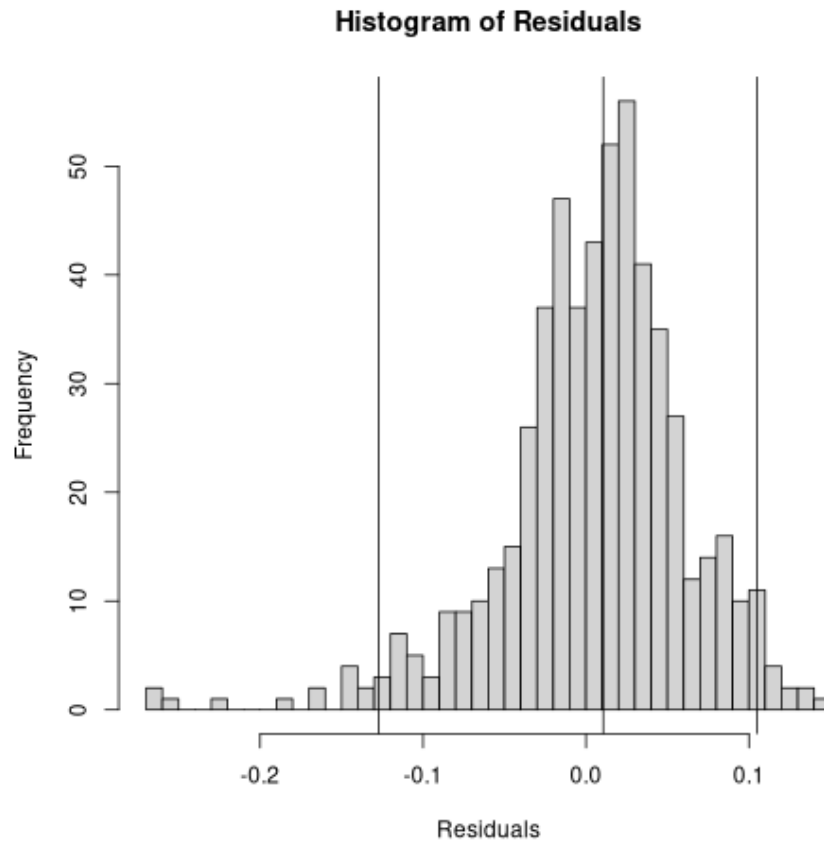


Figure 15: Histogram of the test set residuals for the multiple linear regression model fitted in listing 25, these residuals appear reasonably normal and are centred around zero, this suggests that the model may be an appropriate estimate on the domain that it was fitted.

Call:

```
lm(formula = eigenvalue2 ~ 0 + p * size + p + beta, data = data2)
```

Residuals:

	Min	1Q	Median	3Q	Max
Residuals	-0.108811	-0.009673	-0.001948	0.007289	0.069467

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
p	1.348e+00	2.661e-02	50.651	<2e-16 ***
size	-3.404e-05	1.292e-06	-26.358	<2e-16 ***
beta	3.923e-03	5.205e-05	75.367	<2e-16 ***
p:size	-1.446e-03	1.683e-04	-8.592	<2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

1 filename <- "resources/BAData_lots.rds"
2
3 # Load the Data
4 if (file.exists(filename)) {
5   data_lots <- readRDS(filename)
6 } else {
7   m       <- seq(from = 1, to = 9, length.out = 10)
8   beta    <- seq(from = 1, to = 20, length.out = 40)
9   size     <- seq(from = 100, to = 500, length.out = 5) %>% rev()
10  size     <- c(size, 750, 1000)
11
12  data_lots <- sim_graphs_pa(filename, m, beta, size)
13 }
14
15 # Create the link density variable
16 data2     <- data_lots
17 data2$p   <- data2$m/data2$size
18
19 # Use 80% testing data
20 n         <- nrow(data2)
21 r         <- 0.8
22 train     <- sample(x = 1:nrow(data2), size = r*n)
23
24 # Fit the Model
25 mod       <- lm(eigenvalue2 ~ 0 + p*size + p + beta, data = data2, subset =
   ↪ train)
26 test_pred <- predict(object = mod)[-train]
27 test_res  <- test_pred-data2$eigenvalue2[-train]
28
29 # Make the Plot
30 q <- quantile(test_res, c(0.025, 0.5, 0.975))
31 quantile(test_res)
32 cil <- q[1]
33 cih <- q[2]
34 cir <- q[3]
35
36 hist(test_res, breaks = 50, xlab = "Residuals",
37       main = "Histogram of Residuals")
38 abline(v = c(cil, cih, cir))

```

Listing 25: l:mlm_{histba}

```

1 summary(mod)

```

Listing 26: Summarise the Coefficients of the model.

Residual standard error: 0.01805 on 2796 degrees of freedom
Multiple R-squared: 0.9089, Adjusted R-squared: 0.9088
F-statistic: 6975 on 4 and 2796 DF, p-value: < 2.2e-16

The residuals appear reasonably normal, this suggests that the model may be an appropriate estimation over the domain on which it was fitted, the corresponding model is given by:

$$|\xi_2| = 1.34p - \frac{3.4n}{10^5} + \frac{3.9\beta}{10^3} - \frac{1.4pn}{10^3} \quad (48)$$

$$p = \text{mean}(\mathbf{A}) \quad (49)$$

For an unweighted adjacency matrix from the internet we may expect:

$$p \approx \frac{m}{n} \quad (50)$$

$$= \frac{\text{mean}(\text{outdegree})}{n} \quad (51)$$

for larger scale free graphs $p \rightarrow 0$ so this model seems to suggest that the eigenvalue will be reduced for larger graphs.

To test the model, we can measure the eigenvalue resulting from values within the domain of the model and from outside the domain:

```

1  m          <- 1
2  beta       <- 3
3  size <- n <- 50
4
5
6  g <- igraph::sample_pa(power = 3, n = n, m = m)
7  A <- t(as.matrix(igraph::get_adjacency(g)))
8  W <- PageRank::power_walk_prob_trans(A, beta = beta)
9
10 p <- mean(A)
11 (e2 <- abs(eigen(W, only.values = TRUE)$values[2]) )
12
13 abs(e2_pred <-
14   p          * 1.344
15 + size      * -3.393e-05
16 + beta      * 3.918e-03
17 + p*size    * -1.437e-03
18   )
[1] 0.03689031
[1] 0.03499164

```

That's actually pretty close, but, how does it perform on graphs outside the range of size?

```

1  m          <- 1
2  beta       <- 3

```



```

3 size <- n <- 2000
4
5
6 g <- igraph::sample_pa(power = 3, n = n, m = m)
7 A <- t(as.matrix(igraph::get.adjacency(g)))
8 W <- PageRank::power_walk_prob_trans(A, beta = beta)
9
10 p <- mean(A)
11 (e2 <- abs(eigen(W, only.values = TRUE)$values[2])) )
12
13 abs(e2_pred <-
14   p      * 1.344
15 + size   * - 3.393e-05
16 + beta   * 3.918e-03
17 + p*size * - 1.437e-03
18   )

[1] 0.001329781
[1] 0.03968164

```

Unfortunately this suggests that for large graphs this model is not a good fit, which means that this model can only provide insight into the behaviour of ξ_2 for graphs with less than 1000 vertices.

9 Relating the Power Walk to the Random Surfer

It has been shown that $\xi_2 \leq \alpha$ for a transition probability matrix corresponding the random surfer model and that $\xi_2 = \alpha$ if there are atleast two closed subgraphs in the initial network [16]. This is demonstrated by figure 5 and figure 5 where $\alpha = \xi_2 = 0.8123456789$.

Finding a connection between the random surfer and the the power walk methods could provide insight into the relationship of ξ_2 and the parameters of the power walk method.

9.1 Introduction

Consider the equation:

$$\begin{aligned}
 \mathbf{T} &= \mathbf{B} \mathbf{D}_{\mathbf{B}}^{-1} \\
 &= (\mathbf{B} + \mathbf{O} - \mathbf{O}) \mathbf{D}_{\mathbf{B}}^{-1}
 \end{aligned}$$

Break this into to terms so that we can simplify it a bit:

$$\mathbf{T} = \left[(\mathbf{B} - \mathbf{O}) \mathbf{D}_{\mathbf{B}}^{-1} \right] + \left\{ \mathbf{O} \mathbf{D}_{\mathbf{B}}^{-1} \right\}$$

9.2 Value of [1st Term]

Observe that for all $\forall i, j \in \mathbb{Z}^+$:

$$\begin{aligned} \mathbf{A}_{i,j} &\in \{0, 1\} \\ \implies \mathbf{B}^{\mathbf{A}_{i,j}} &\in \{\beta^0, \beta^1\} \\ &= \{1, \beta\} \\ \implies \beta \mathbf{A} &= \{1, \beta\} \end{aligned}$$

Using this property we get the following

$$\begin{aligned} \mathbf{B}_{i,j} - \mathbf{O}_{i,j} &= (\beta^{\mathbf{A}_{i,j}} - 1) = \begin{cases} 0, & \mathbf{A}_{i,j} = 0 \\ \beta - 1, & \mathbf{A}_{i,j} = 1 \end{cases} \\ (\beta - 1) \mathbf{A}_{i,j} &= \begin{cases} 0, & \mathbf{A}_{i,j} = 0 \\ \beta - 1, & \mathbf{A}_{i,j} = 1 \end{cases} \end{aligned}$$

This means we have

$$\mathbf{A} \in \{0, 1\} \forall i, j \implies \mathbf{B}_{i,j} - \mathbf{O}_{i,j} = (\beta - 1) \mathbf{A}_{i,j}$$

$$\begin{aligned} \mathbf{B} &= (\mathbf{B} + \mathbf{O} - \mathbf{O}) \\ &= (\mathbf{B} - 1) \end{aligned}$$

9.3 Value of {2nd Term}

$$\begin{aligned} \mathbf{O} \mathbf{D}_{\mathbf{B}}^{-1} &= \begin{pmatrix} 1 & 1 & 1 & \dots \\ 1 & 1 & 1 & \dots \\ 1 & 1 & 1 & \dots \\ \vdots & & & \ddots \end{pmatrix} \begin{pmatrix} \frac{1}{\delta_1} & 1 & 1 & \dots \\ 1 & \frac{1}{\delta_2} & 1 & \dots \\ 1 & 1 & \frac{1}{\delta_3} & \dots \\ \vdots & & & \ddots \end{pmatrix} \\ &= n \begin{pmatrix} \frac{1}{n} & \frac{1}{n} & \frac{1}{n} & \dots \\ \frac{1}{n} & \frac{1}{n} & \frac{1}{n} & \dots \\ \frac{1}{n} & \frac{1}{n} & \frac{1}{n} & \dots \\ \vdots & & & \ddots \end{pmatrix} \begin{pmatrix} \frac{1}{\delta_1} & 1 & 1 & \dots \\ 1 & \frac{1}{\delta_2} & 1 & \dots \\ 1 & 1 & \frac{1}{\delta_3} & \dots \\ \vdots & & & \ddots \end{pmatrix} \\ &= n \mathbf{E} \mathbf{D}_{\mathbf{B}}^{-1} \end{aligned}$$

where the following definitions hold ($\forall i, j \in \mathbb{Z}^+$):

- $\mathbf{E}_{i,j} = \frac{1}{n}$
- $\mathbf{D}_{\mathbf{B},k,k}^{-1} = \frac{1}{\delta_k}$

- The value of δ is value that each term in a column must be divided by to become zero, in the case of the power walk that is just $\frac{1}{\text{colSums}(\mathbf{B})} = \vec{1}\mathbf{B}$, but if there were zeros in a column, it would be necessary to swap out the 0s for 1s and then sum in order to prevent a division by zero issue and because the 0s should be left.
- $\mathbf{A} \in \{0, 1\} \forall i, j$ is the unweighted adjacency matrix of the relevant graph.

putting this all together we can do the following:

$$\begin{aligned}\mathbf{T} &= \mathbf{B}\mathbf{D}_\mathbf{B}^{-1} \\ &= (\mathbf{B} + \mathbf{O} - \mathbf{O}) \mathbf{D}_\mathbf{B}^{-1} \\ &= (\mathbf{B} - \mathbf{O}) \mathbf{D}_\mathbf{B}^{-1} + \mathbf{O}\mathbf{D}_\mathbf{B}^{-1}\end{aligned}$$

From above:

$$\begin{aligned}&= (\beta - 1) \mathbf{A}_{i,j} + n\mathbf{E}\mathbf{D}_\mathbf{B}^{-1} \\ &= \mathbf{A}_{i,j} (\beta - 1) + n\mathbf{E}\mathbf{D}_\mathbf{B}^{-1}\end{aligned}$$

because $\mathbf{D}\mathbf{D}^{-1} = \mathbf{I}$ we can multiply one side through:

$$= \mathbf{D}_\mathbf{A}\mathbf{D}_\mathbf{A}^{-1}\mathbf{A}_{i,j} (\beta - 1) + n\mathbf{E}\mathbf{D}_\mathbf{B}^{-1}$$

But the next step requires showing that:

$$(\beta - 1) \mathbf{D}_\mathbf{A}\mathbf{D}_\mathbf{A}^{-1} = \mathbf{I} - n\mathbf{D}_\mathbf{B}^{-1}$$

9.4 Equate the Power Walk to the Random Surfer

Define the matrix $\mathbf{D}_\mathbf{M}$:

$$\mathbf{D}_\mathbf{M} = \text{diag}(\text{colSum}(\mathbf{M})) = \text{diag}(\vec{1}\mathbf{M}) \quad (52)$$

To scale each column of that matrix to 1, each column will need to be divided by the column sum, unless the column is already zero, this needs to be done to turn an adjacency matrix into a transition probability matrix:

$$\mathbf{D}_\mathbf{A}^{-1} : \left[\mathbf{D}_\mathbf{A}^{-1} \right]_i = \begin{cases} 0, & [\mathbf{D}_\mathbf{A}]_i = 0 \\ \left[\frac{1}{\mathbf{D}_\mathbf{A}} \right], & [\mathbf{D}_\mathbf{A}]_i \neq 0 \end{cases} \quad (53)$$

In the case of the power walk $\mathbf{B} = \beta^\mathbf{A} \neq 0$ so it is sufficient:

$$\mathbf{D}_B^{-1} = \frac{1}{\text{diag}(\vec{1}(\beta \mathbf{A}))} \quad (54)$$

Recall that the *power walk* gives a transition probability matrix:

Power Walk

$$\mathbf{T} = \boxed{\mathbf{A} \mathbf{D}_A^{-1}} \mathbf{D}_A (\beta - 1) \mathbf{D}_B^{-1} + \boxed{\mathbf{E}} n \mathbf{D}_B^{-1} \quad (55)$$

Random Surfer

$$\mathbf{T} = \alpha \boxed{\mathbf{A} \mathbf{D}_A^{-1}} + (1 - \alpha) \boxed{\mathbf{E}} \quad (56)$$

So these are equivalent when:

$$\mathbf{D}_A (\beta - 1) \mathbf{D}_B^{-1} = \mathbf{I} \alpha \quad (57)$$

$$\begin{aligned} \vec{1} (1 - \alpha) &= -n \mathbf{D}_B^{-1} \\ \implies \vec{1} \alpha &= \vec{1} - n \mathbf{D}_B^{-1} \end{aligned} \quad (58)$$

Hence we have:

$$\mathbf{D}_A (\beta - 1) \mathbf{D}_B^{-1} = \vec{1} \alpha = \mathbf{I} - n \mathbf{D}_B^{-1} \quad (59)$$

Solving for β :

$$\beta \mathbf{J} = (1 - \Theta) \Theta^{-1}$$

where: ⁹

$$\bullet \Theta = \mathbf{D}_A \mathbf{D}_B^{-1}$$

If β is set accordingly then by (59):

$$\begin{aligned} \mathbf{A} (\beta - 1) \mathbf{D}_B^{-1} &= \alpha = \mathbf{I} - n \mathbf{D}_B^{-1} \\ \implies \mathbf{A} (\beta - 1) \mathbf{D}_B^{-1} &= \mathbf{I} - n \mathbf{D}_B^{-1} \end{aligned} \quad (60)$$

And setting $\Gamma = \mathbf{I} - n \mathbf{D}_B^{-1}$ from (58) and putting in (55) we have:

⁹This is similar to a sigmoid function, which is a solution to $p \propto p(1 - p)$, I wonder if this provides a connection to the exponential nature of the power walk

$$\begin{aligned}
\mathbf{T} &= \boxed{\mathbf{A}\mathbf{D}_{\mathbf{A}}^{-1}}\mathbf{D}_{\mathbf{A}}(\beta - 1)\mathbf{D}_{\mathbf{B}}^{-1} + \boxed{\mathbf{E}}n\mathbf{D}_{\mathbf{B}}^{-1} \\
\mathbf{T} &= \Gamma\boxed{\mathbf{A}\mathbf{D}_{\mathbf{A}}^{-1}} + (1 - \Gamma)\boxed{\mathbf{E}} \\
\mathbf{T} &= \Gamma\mathbf{A}\mathbf{D}_{\mathbf{A}}^{-1} + (1 - \Gamma)\mathbf{E}
\end{aligned} \tag{61}$$

Where \mathbf{E} is square matrix of $\frac{1}{n}$ as in (16) (23)

9.5 Conclusion

So when the adjacency matrix is stictly boolean, the power walk is equivalent to the random surfer.

More investigation will be required to determine further connections between these two methods.

10 Conclusion

In this report an approach to implement and investigate the random surfer and random walk *PageRank* methods was presented and a linear model was implemented to try and provide insight into the behaviour of the second eigenvalue of the probability transition matrix corresponding to the power walk method.

The model appears not to perform well for graphs over 1000 vertices, this is unfourtunate and limits the amount of insight the model can provide into the behaviour of the power walk method.

A relationship between the random surfer and power walk method was also presented, this relationship appears to be restricted to unweighted adjacency matrices, it is not clear however if this could be expanded.

Further investigation is required to understand the relationship between the second eigenvalue and the method parameters of the power walk method, such further investigation should focus on investigating the relationship between the power walk and random surfer models and implementing non-linear models.

11 Appendix

11.1 Graph Diagrams

Graph Diagrams shown in 3.2.2 where produced using DOT (see [29, 9]).

12 my to do list

12.1 Use BA Graphs

12.2 Look at the ScatterPlot Matrix

12.3 Compare eigenvalue2 and iterations

12.4 Look at using an SVM/logReg or other classifier

Use a ROC curve to find which threshold of e2 predicts a below average number of iterations.

Predict that e2 value?

```

1  library(Matrix)
2  library(igraph)
3  n <- 200
4  m <- 5
5  power <- 1
6  g <- igraph::sample_pa(n = n, power = power, m = m, directed = FALSE)
7  plot(g)
8  A <- t(get.adjacency(g))
9  plot(A)
10 image(A)
11
12
13 # Create a Plotting Region
14 par(pty = "s", mai = c(0.1, 0.1, 0.4, 0.1))
15
16
17 # create the image
18
19 title=paste0("Undirected Barabassi Albert Graph with parameters:\n Power = ",
  ↪ power, "; size = ", n, "; Edges/step = ", round(m))
20 image(A, axes = FALSE, frame.plot = TRUE, main = title, xlab = "", ylab = "", )

```

Listing 27: **R** code to produce an image illustrating the density of a simulated Barabasi-Albert graph, the *Barabasi-Albert* graph is a good analouge for the link structure of the internet [21, 3, 4] see the output in figure 16

**Undirected Barabassi Albert Graph with parameters:
Power = 1; size = 200; Edges/step = 5**

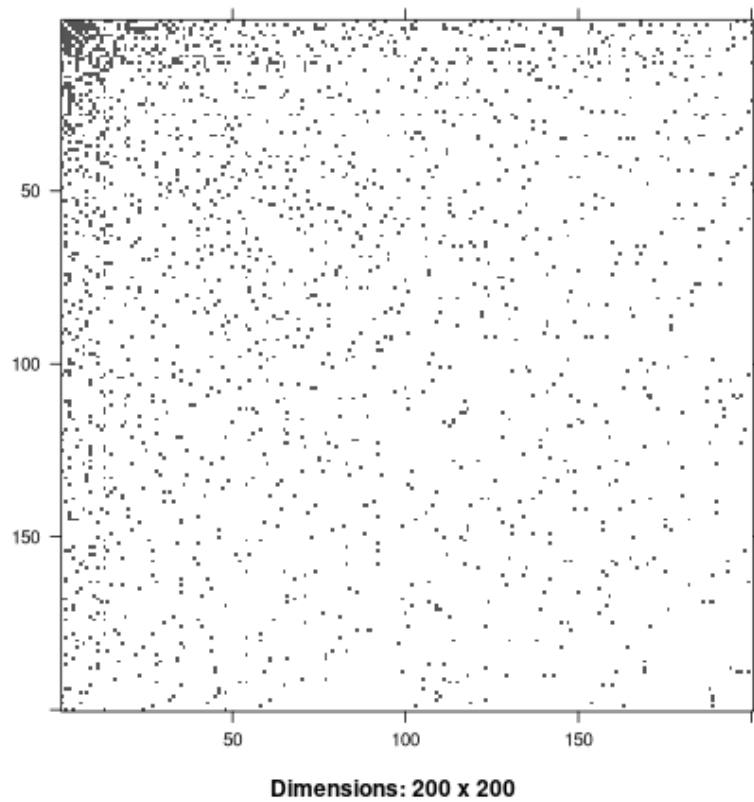


Figure 16: Plot of the adjacency matrix corresponding to a Barabassi-Albert (i.e. *Scale Free*) Graph produced by listing 27, observe the matrix is quite sparse.

12.4.1 Measure Iterations and E2 values

12.4.2 Are any values indicative of E2 Values?

12.4.3 Use Method Parameters with a log reg to predict a number of iterations

12.4.4 Use a ROC Curve to set a threshold

12.4.5 Discuss the results.

12.5 Tie the Report together.

12.6 Typeset the Report

12.7 TODO Diamater

Diameter of the web sounds like a fun read [albertDiameterWorldWideWeb1999]

12.8 Improving the Performance of Page Rank

This:

Another approach involves involves reordering the problem and taking advantage of the fact that the transition probability matrix is sparse in order to produce a new algorithm which cannot perform worse than the *power method* but has been shown to improve the rate of convergence in certain cases. [20].

There was also a book that I downloaded that mentioned it
Accelerating the Computatoin of Page Rank [21]

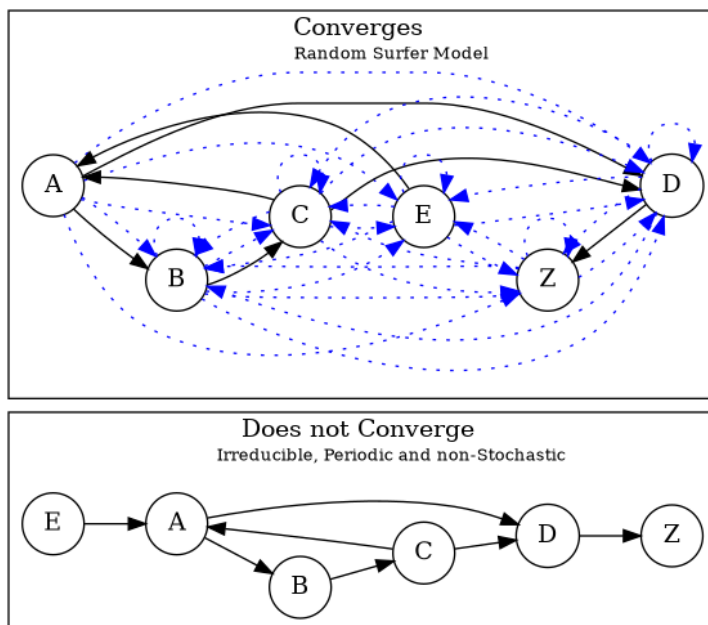


Figure 4: A graph that is aperiodic, reducible and non-stochastic, by applying the random surfer model (5) blue *teleportation* edges are introduced, these may be followed with a probability of $1 - \alpha$

References

- [1] *Adjacency Matrix*. In: *Wikipedia*. Sept. 20, 2020. URL: https://en.wikipedia.org/w/index.php?title=Adjacency_matrix&oldid=979433676 (visited on 10/10/2020) (cit. on p. 6).
- [2] Albert-László Barabási. *Linked: The New Science of Networks*. Cambridge, Mass: Perseus Pub, 2002. 280 pp. ISBN: 978-0-7382-0667-7 (cit. on p. 47).
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