



Graph Theory

CE642: Social and Economic Networks

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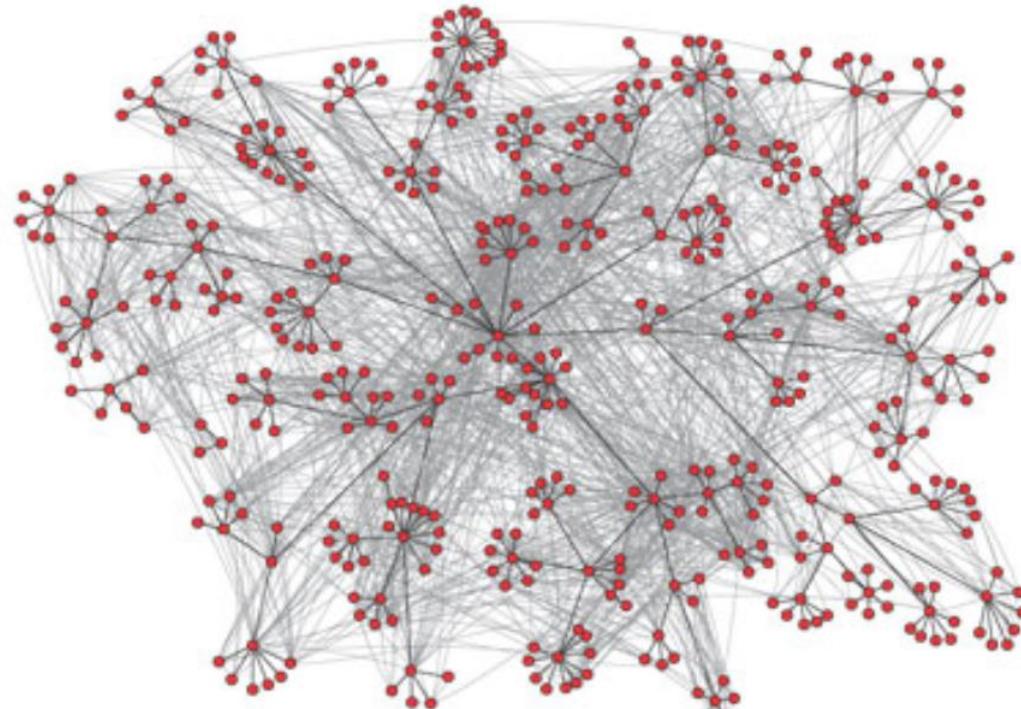


01

Introduction

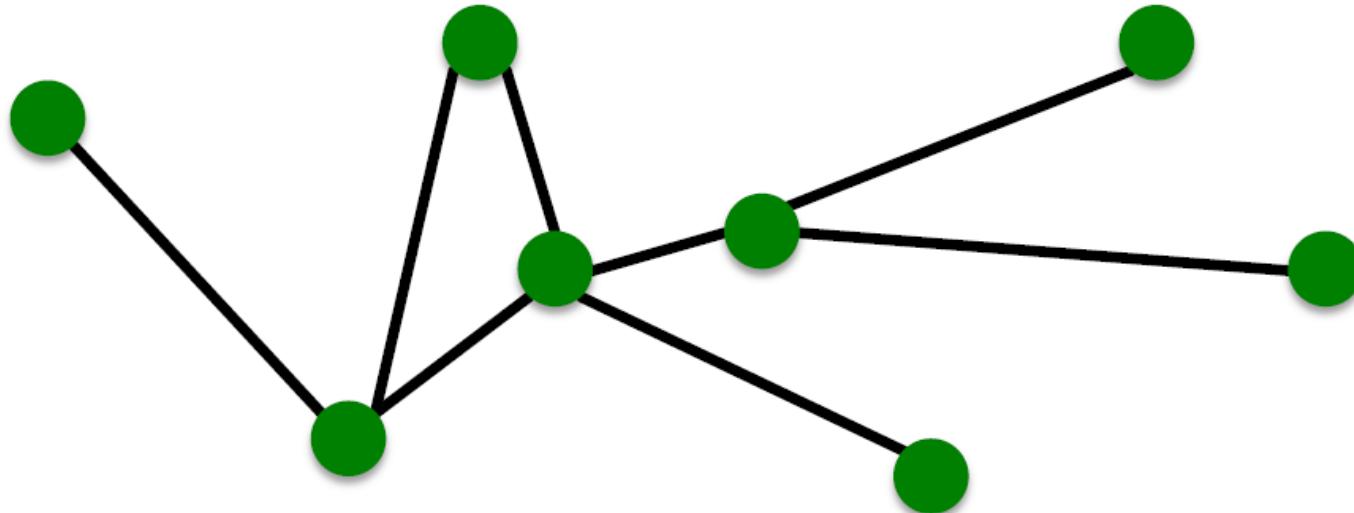


Structure of Networks



A network is a collection of objects where some pairs of objects are connected by links
What is the structure of the network?

Components of a Network



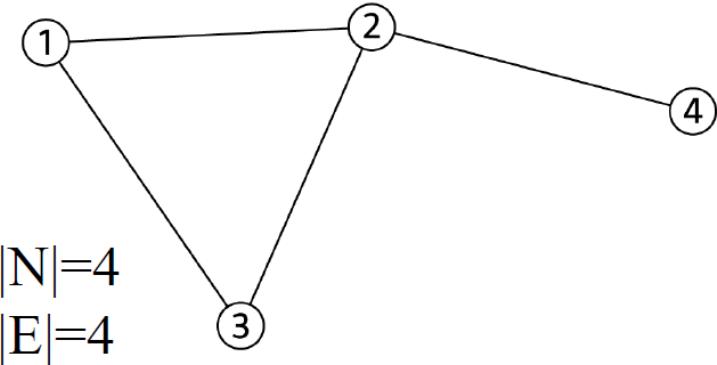
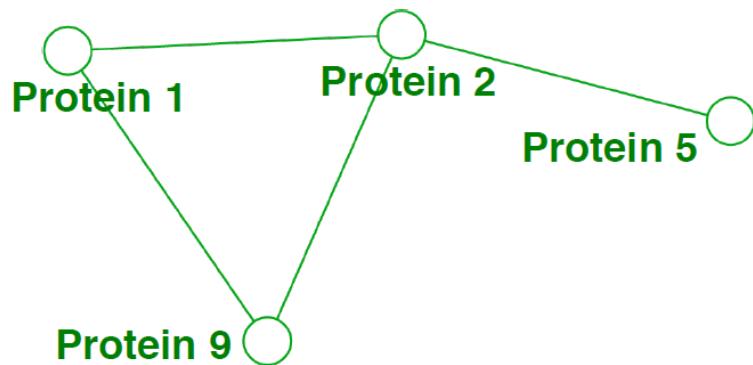
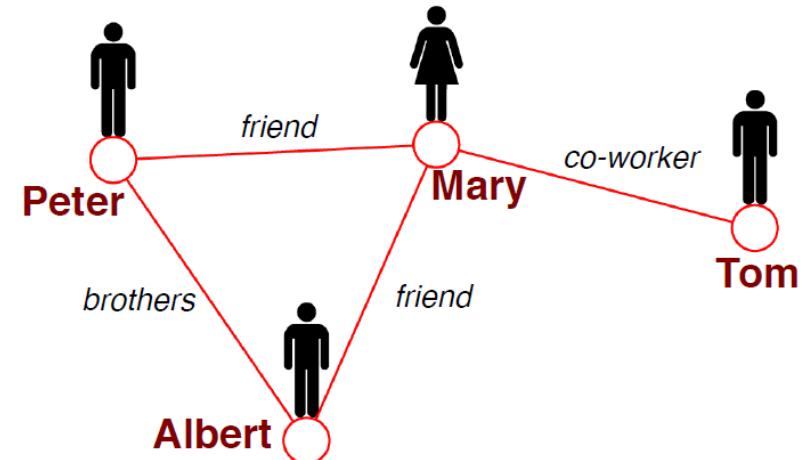
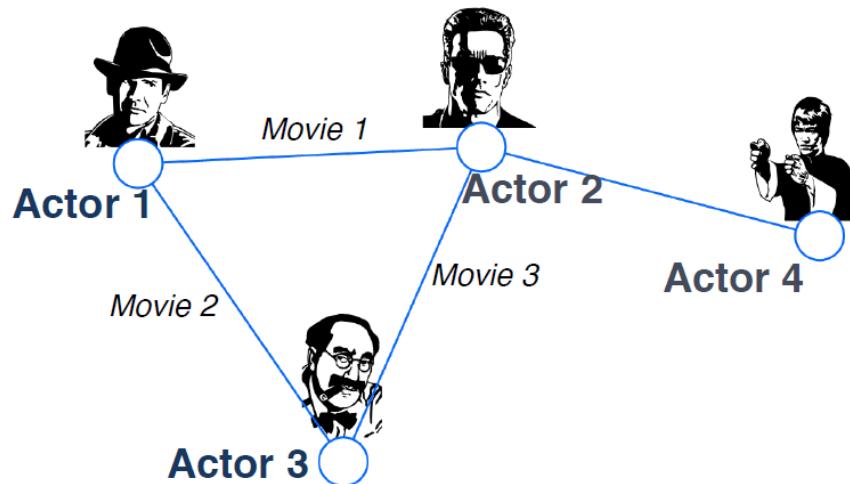
- **Objects:** nodes, vertices N
- **Interactions:** links, edges E
- **System:** network, graph $G(N,E)$

Networks or Graphs?

- Network often refers to real systems
 - Web, Social network, Metabolic network
 - Language: Network, node, link
- Graph is a mathematical representation of a network
 - Web graph, Social graph, Knowledge Graph
 - Language: Graph, vertex, edge

We will try to make this distinction whenever it is appropriate, but in most cases we will use the two terms interchangeably

Networks: Common Language



How do you define a network?

- **How to build a graph:**
 - What are nodes?
 - What are edges?
- **Choice of the proper network representation of a given domain/problem determines our ability to use networks successfully:**
 - In some cases there is a unique, unambiguous representation
 - In other cases, the representation is by no means unique
 - The way you assign links will determine the nature of the question you can study

02

Types of Graphs

Undirected Graph

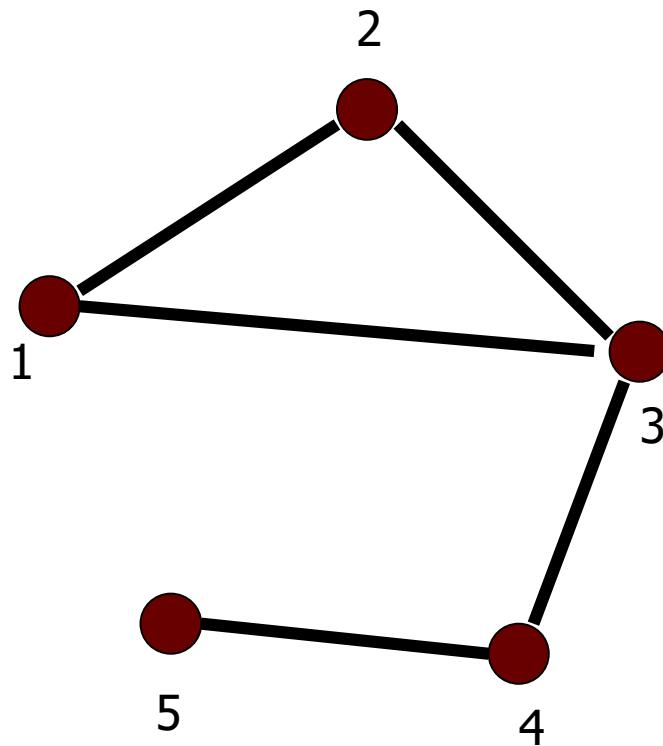
- Graph $G=(V,E)$

- $V = \text{set of vertices}$
- $E = \text{set of edges}$

undirected graph

$V = \{1, 2, 3, 4, 5\}$

$E=\{(1,2),(1,3),(2,3),(3,4),(4,5)\}$



Directed Graph

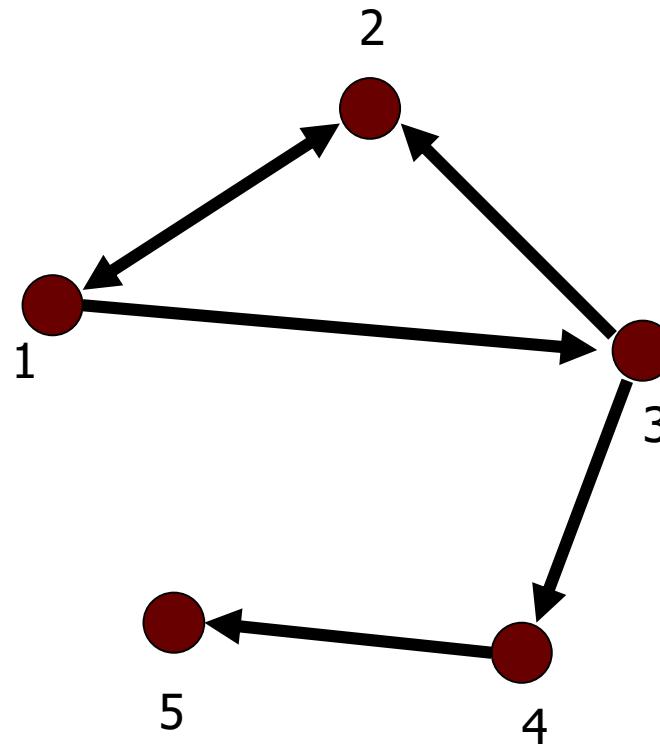
- Graph $G=(V,E)$

- V = set of vertices
 - E = set of edges

directed graph

$$V = \{1, 2, 3, 4, 5\}$$

$$E=\{\langle 1,2\rangle, \langle 2,1\rangle, \langle 1,3\rangle, \langle 3,2\rangle, \langle 3,4\rangle, \langle 4,5\rangle\}$$



Weighted Graph

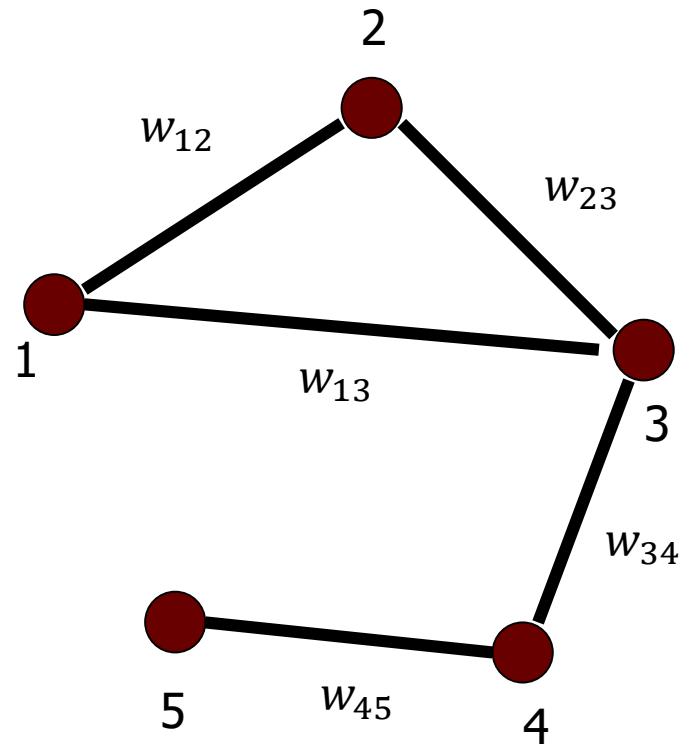
- Graph $G=(V,E)$
 - V = set of vertices
 - E = set of edges and their **weights**

Weights can be either distances or similarities

weighted graph

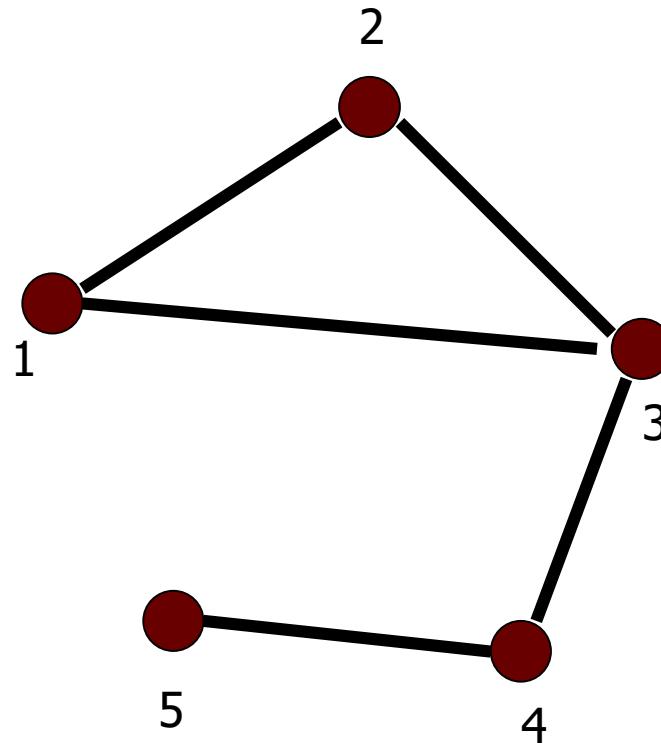
$$V = \{1, 2, 3, 4, 5\}$$

$$E=\{(1,2,w_{12}),(1,3, w_{12}),(2,3, w_{12}),(3,4, w_{12}),(4,5, w_{12})\}$$



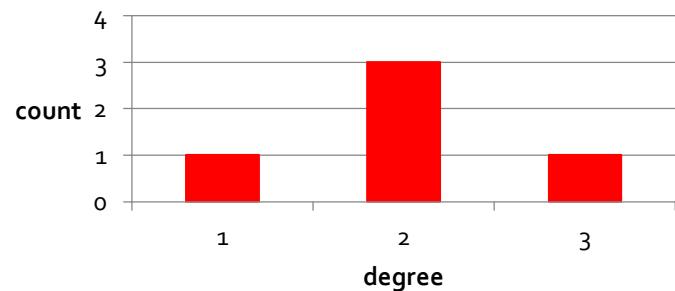
Undirected graph

- Neighborhood $N(i)$ of node i
 - Set of nodes adjacent to i
- degree $d(i)$ of node i
 - Size of $N(i)$
 - number of edges incident on i

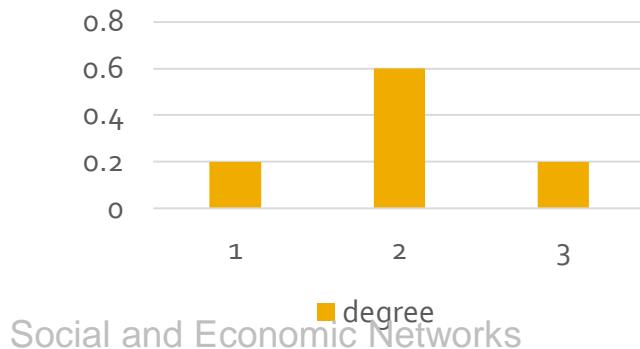
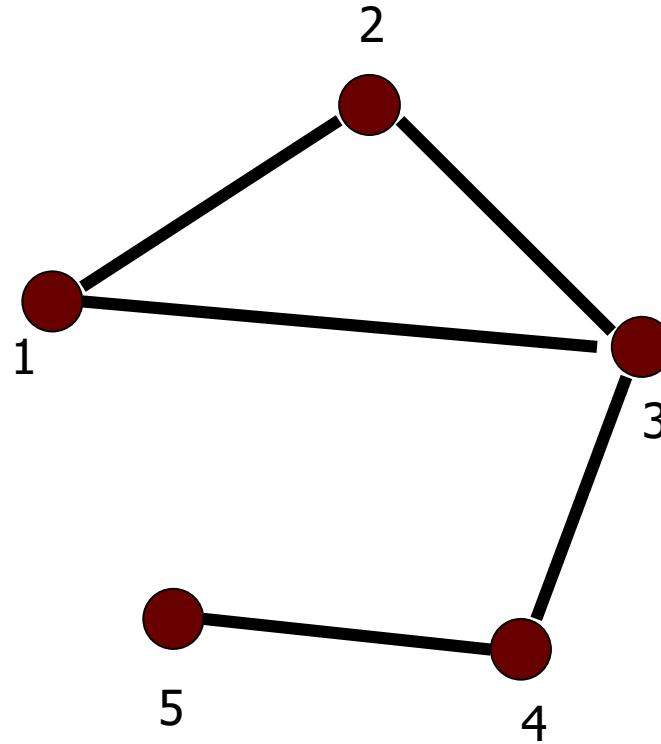


Undirected graph

- degree sequence
 - $[d(1), d(2), d(3), d(4), d(5)]$
 - $[2, 2, 3, 2, 1]$
- degree histogram
 - $[(1:1), (2:3), (3, 1)]$

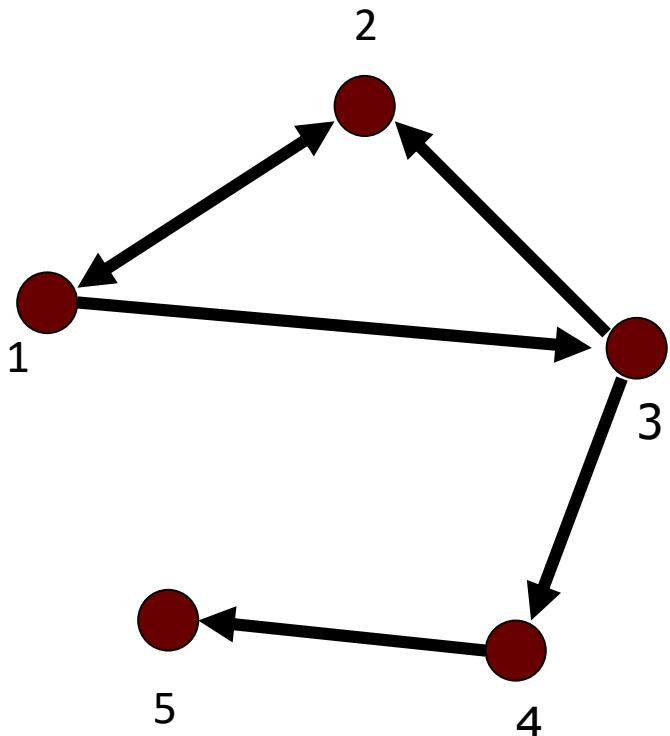


- degree distribution
 - $[(1:0.2), (2:0.6), (3, 0.2)]$



Directed Graph

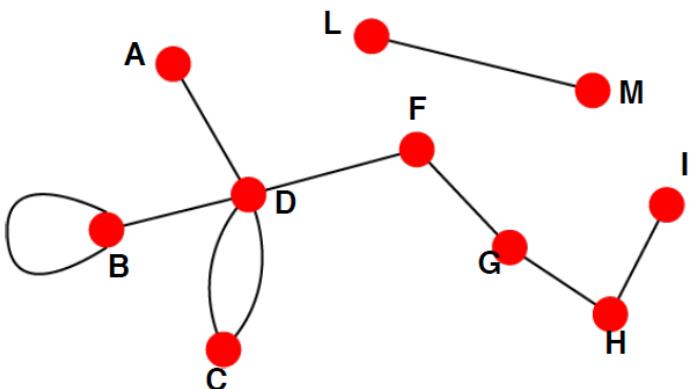
- in-degree $d_{in}(i)$ of node i
 - number of edges incoming to node i
- out-degree $d_{out}(i)$ of node i
 - number of edges leaving node i
- in-degree sequence
 - $[1,2,1,1,1]$
- out-degree sequence
 - $[2,1,2,1,0]$
- in-degree histogram
 - $[(1:4),(2:1)]$
- out-degree histogram
 - $[(0:1),(1:2),(2:2)]$



Directed vs Undirected Graphs

Undirected

- Links: undirected (symmetrical, reciprocal)

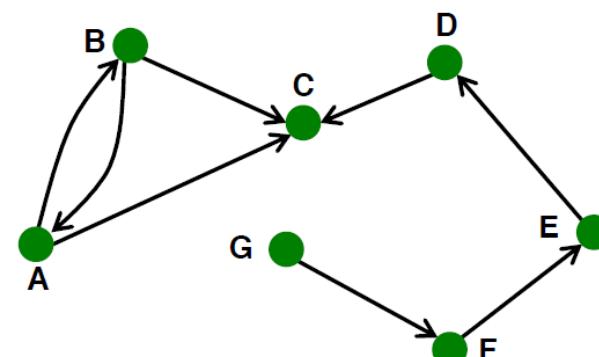


Examples:

- Collaborations
- Friendship on Facebook

Directed

- Links: directed (arcs)

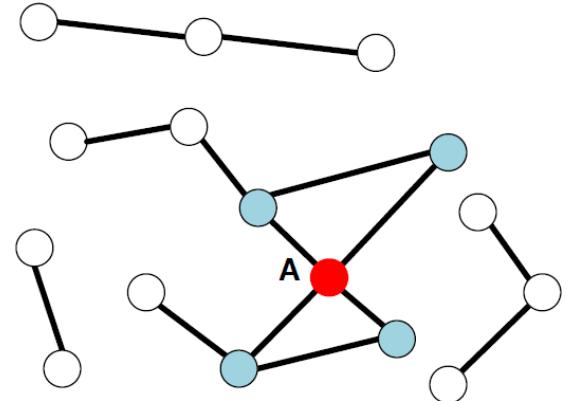


Examples:

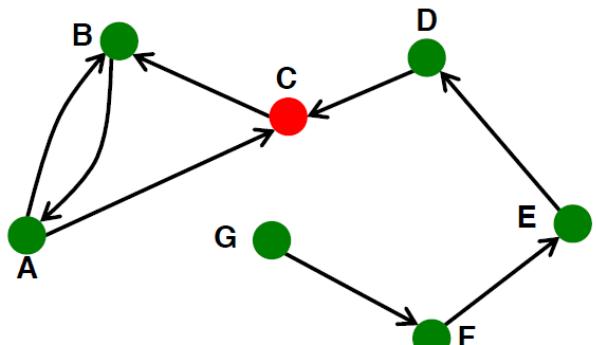
- Phone calls
- Following on Twitter

Node Degrees

Undirected



Directed



Source: Node with $k^{in} = 0$
Sink: Node with $k^{out} = 0$

Node degree, k_i : the number of edges adjacent to node i

$$k_A = 4$$

Avg. degree: $\bar{k} = \langle k \rangle = \frac{1}{N} \sum_{i=1}^N k_i = \frac{2E}{N}$

In directed networks we define an **in-degree** and **out-degree**. The (total) degree of a node is the sum of in- and out-degrees.

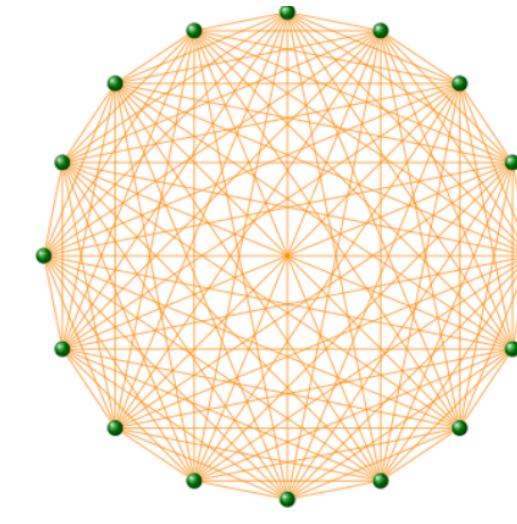
$$k_C^{in} = 2 \quad k_C^{out} = 1 \quad k_C = 3$$

$$\bar{k} = \frac{E}{N} \qquad \qquad \bar{k}^{in} = \bar{k}^{out}$$

Complete Graph

The **maximum number of edges** in an undirected graph on N nodes is

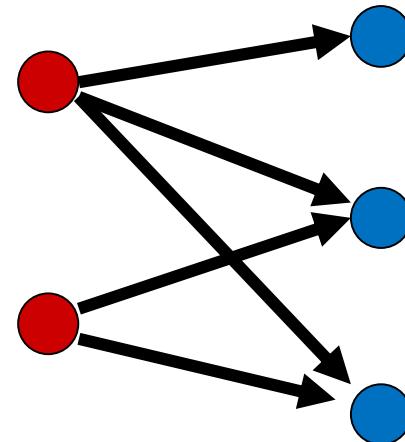
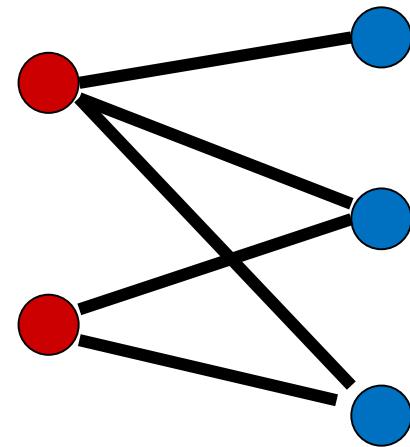
$$E_{\max} = \binom{N}{2} = \frac{N(N-1)}{2}$$



An undirected graph with the number of edges $E = E_{\max}$ is called a **complete graph**, and its average degree is $N-1$

Bipartite graphs

- Graphs where the set of nodes V can be partitioned into two sets L and R , such that there are edges only between nodes in L and R , and there is no edge within L or R



Bipartite Graph

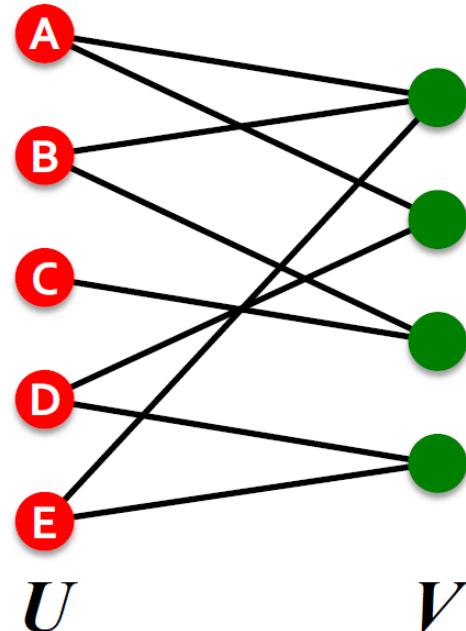
- **Bipartite graph** is a graph whose nodes can be divided into two disjoint sets U and V such that every link connects a node in U to one in V ; that is, U and V are **independent sets**

- **Examples:**

- Authors-to-Papers (they authored)
- Actors-to-Movies (they appeared in)
- Users-to-Movies (they rated)
- Recipes-to-Ingredients (they contain)

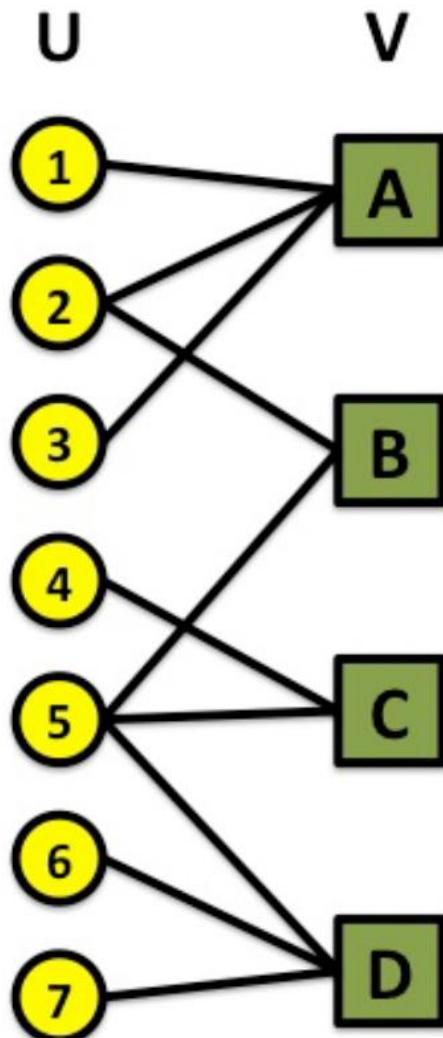
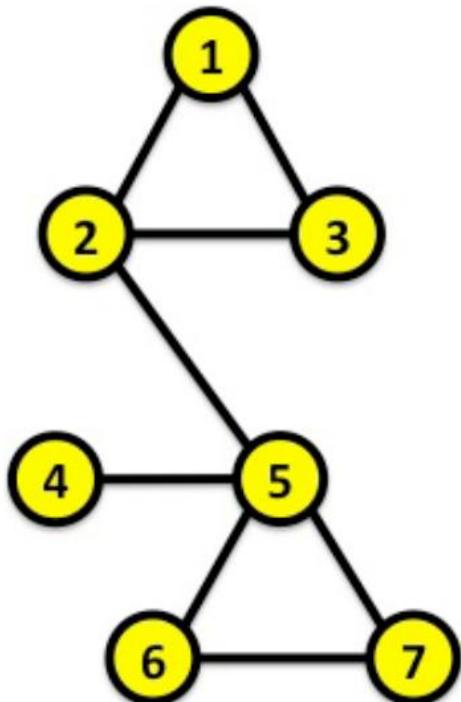
- **“Folded” networks:**

- Author collaboration networks
- Movie co-rating networks

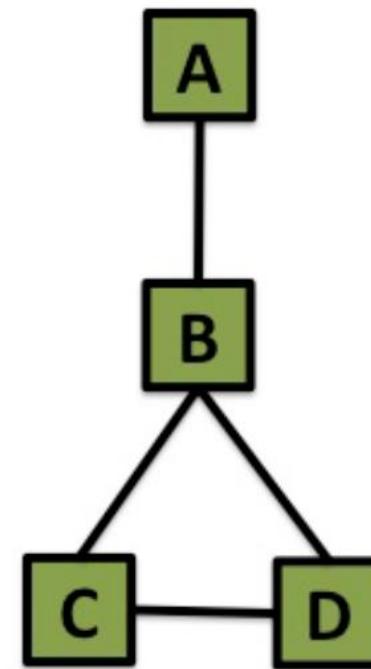


Folded/Projected Bipartite Graph

Projection U



Projection V



Edge Attributes

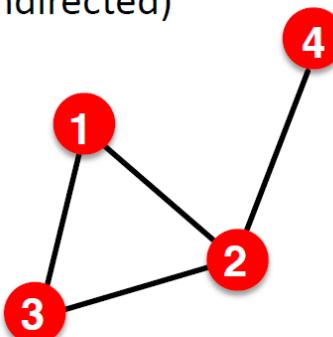
Possible options:

- Weight (e.g. frequency of communication)
- Ranking (best friend, second best friend...)
- Type (friend, relative, co-worker)
- Sign: Friend vs. Foe, Trust vs. Distrust
- Properties depending on the structure of the rest of the graph:
number of common friends

More Types of Graphs

- **Unweighted**

(undirected)



$$A_{ij} = \begin{pmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{pmatrix}$$

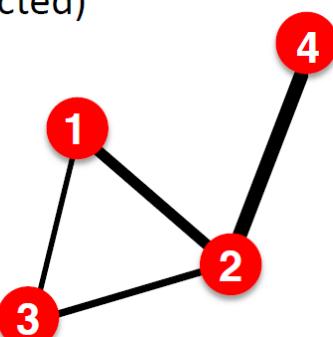
$$A_{ii} = 0 \quad A_{ij} = A_{ji}$$

$$E = \frac{1}{2} \sum_{i,j=1}^N A_{ij} \quad \bar{k} = \frac{2E}{N}$$

Examples: Friendship, Hyperlink

- **Weighted**

(undirected)



$$A_{ij} = \begin{pmatrix} 0 & 2 & 0.5 & 0 \\ 2 & 0 & 1 & 4 \\ 0.5 & 1 & 0 & 0 \\ 0 & 4 & 0 & 0 \end{pmatrix}$$

$$A_{ii} = 0 \quad A_{ij} = A_{ji}$$

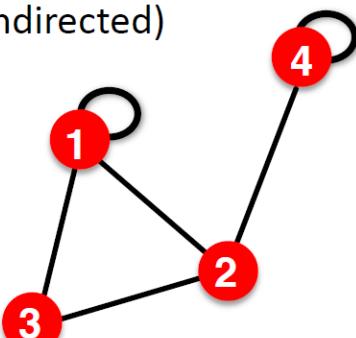
$$E = \frac{1}{2} \sum_{i,j=1}^N \text{nonzero}(A_{ij}) \quad \bar{k} = \frac{2E}{N}$$

Examples: Collaboration, Internet, Roads

More Types of Graphs

■ Self-edges (self-loops)

(undirected)



$$A_{ij} = \begin{pmatrix} 1 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix}$$

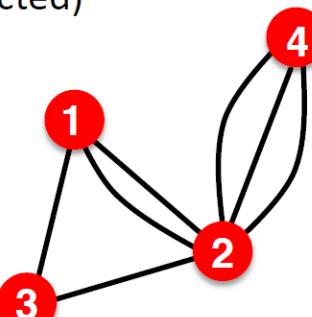
$$A_{ii} \neq 0$$

$$E = \frac{1}{2} \sum_{i,j=1, i \neq j}^N A_{ij} + \sum_{i=1}^N A_{ii}$$

Examples: Proteins, Hyperlinks

■ Multigraph

(undirected)

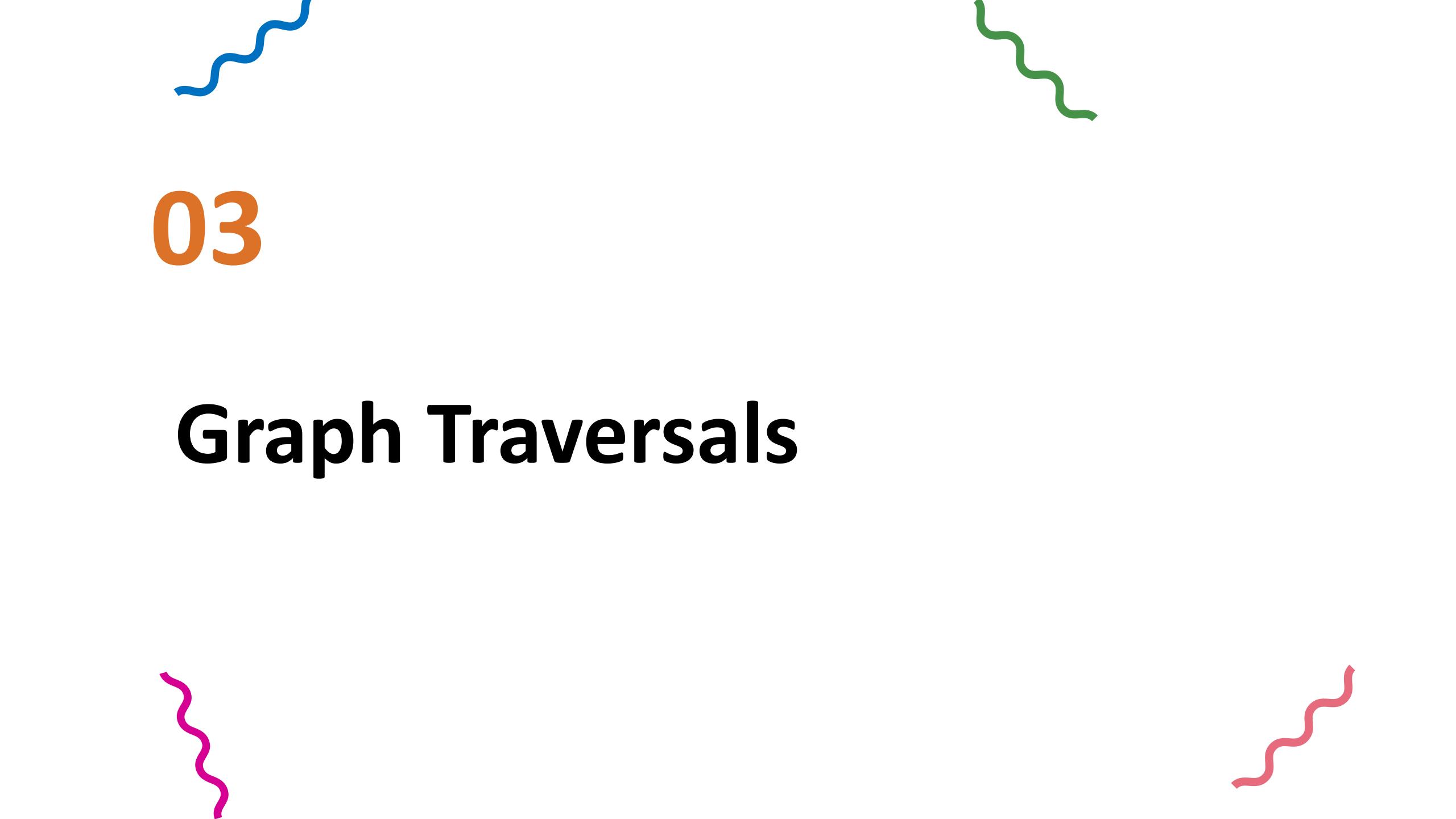


$$A_{ij} = \begin{pmatrix} 0 & 2 & 1 & 0 \\ 2 & 0 & 1 & 3 \\ 1 & 1 & 0 & 0 \\ 0 & 3 & 0 & 0 \end{pmatrix}$$

$$A_{ii} = 0$$

$$E = \frac{1}{2} \sum_{i,j=1}^N \text{nonzero}(A_{ij}) \quad \bar{k} = \frac{2E}{N}$$

Examples: Communication, Collaboration



03

Graph Traversals

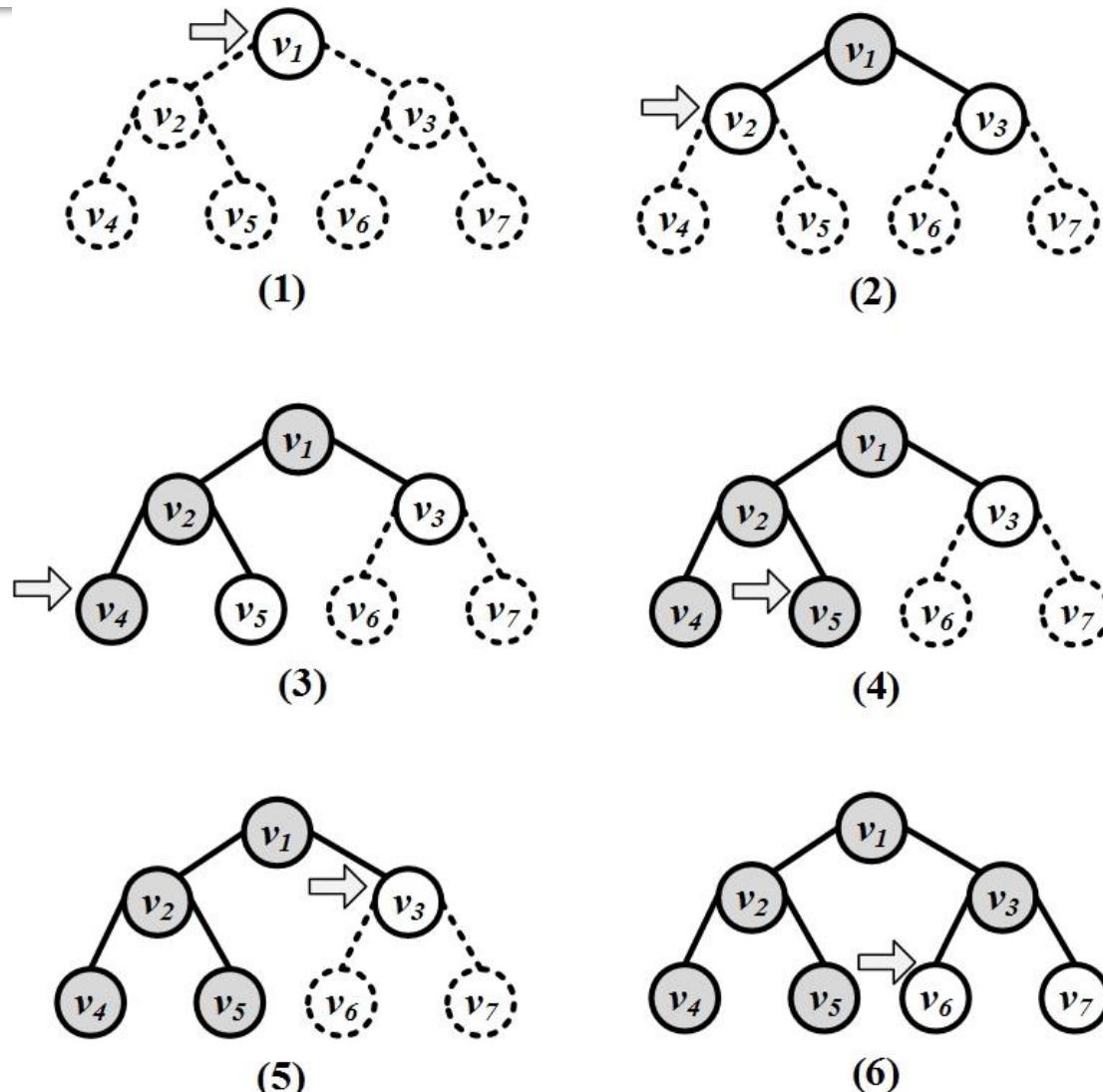
Graph Traversals

- A **traversal** is a procedure for visiting (going through) all the nodes in a graph:
 - Depth First Search (DFS)
 - Breadth First Search (BFS)

Depth First Search Traversal

- Depth-First Search (**DFS**) starts from a node i , selects one of its neighbors j from $N(i)$ and performs Depth-First Search on j before visiting other neighbors in $N(i)$.
 - The algorithm can be implemented using a *stack structure*

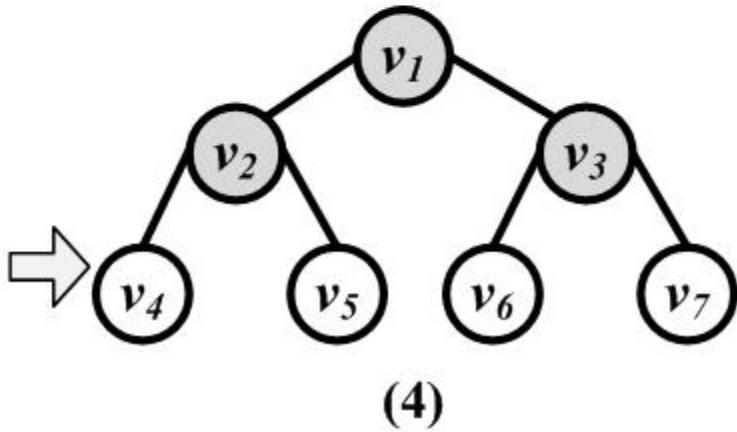
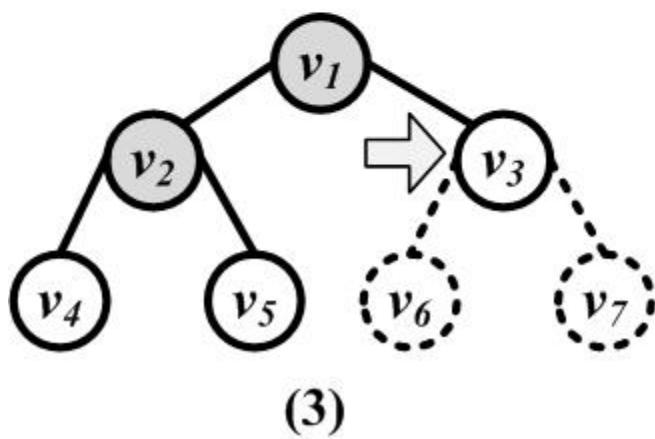
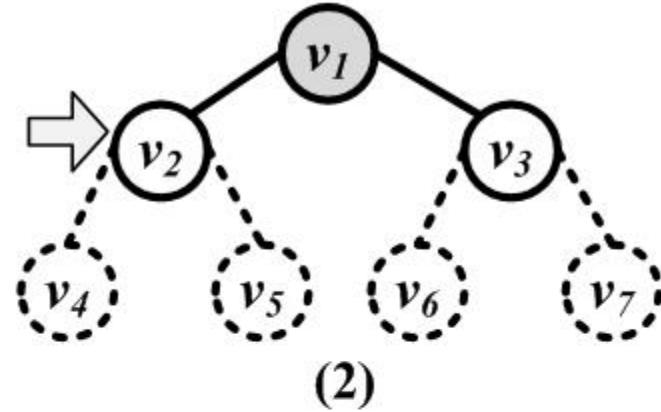
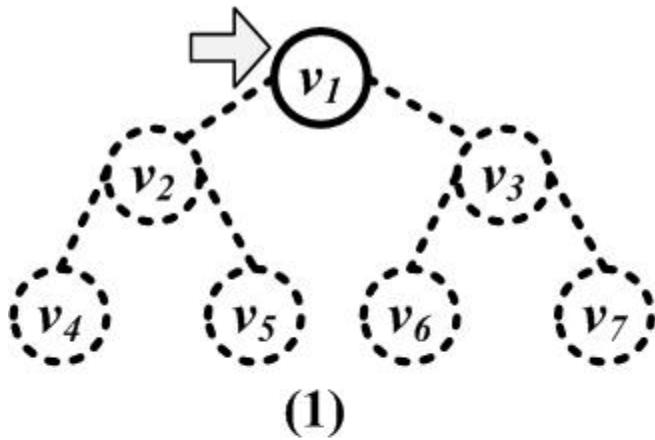
Example of DFS



Breadth First Search Traversal

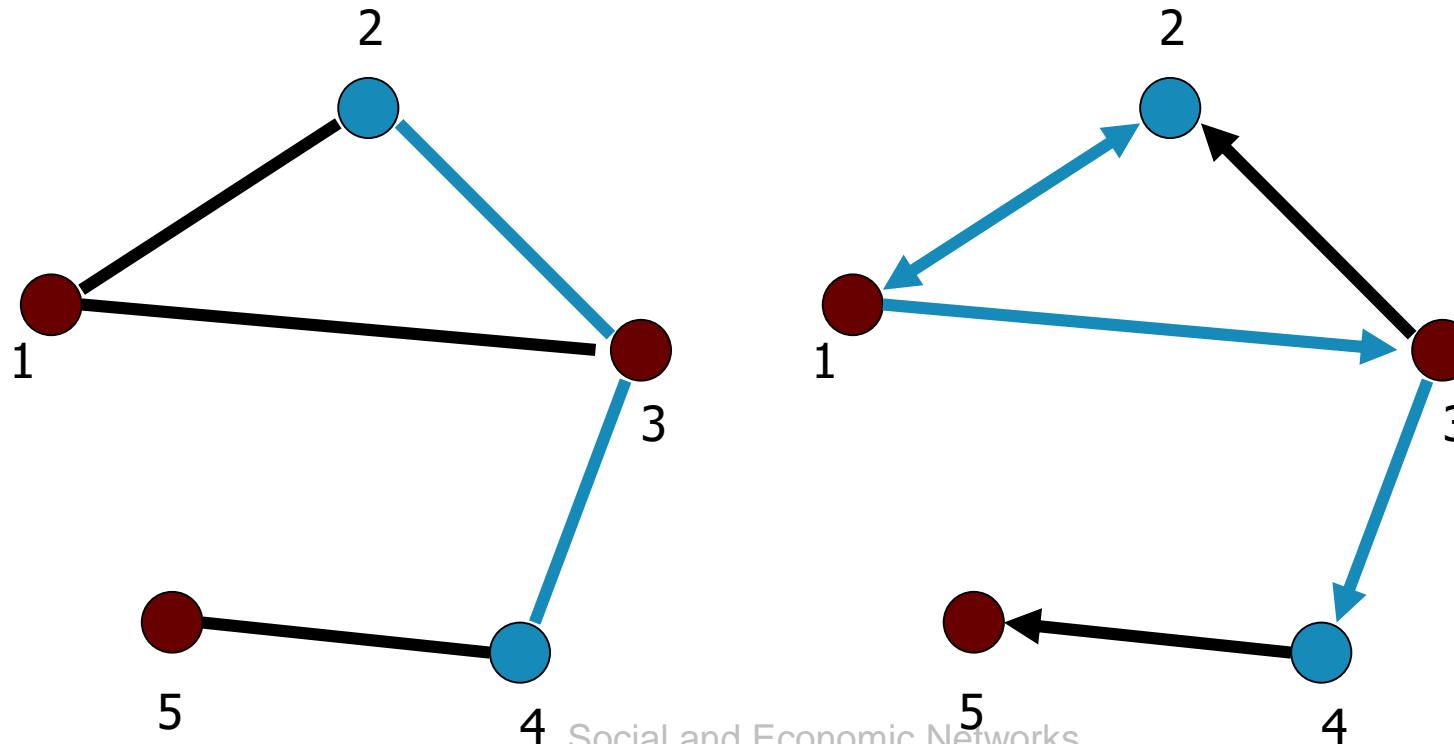
- Breadth-First-Search ([BFS](#)) starts from a node, visits all its immediate neighbors first, and then moves to the second level by traversing their neighbors.
 - The algorithm can be implemented using a [*queue structure*](#)

Example of BFS



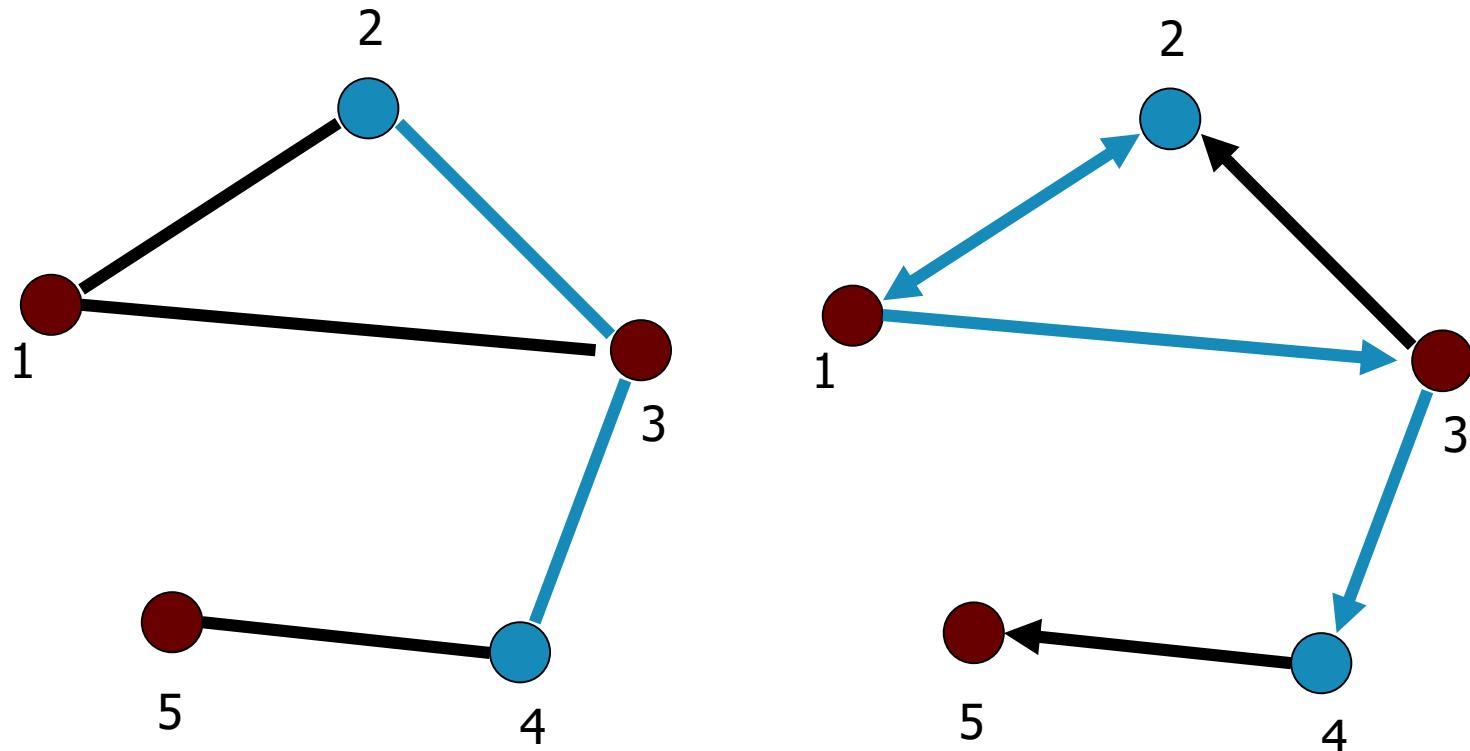
Paths

- Path from node i to node j: a sequence of edges (directed or undirected from node i to node j)
 - **path length**: number of edges on the path nodes i and j are connected
 - **cycle**: a path that starts and ends at the same node



Shortest Paths

- Shortest Path from node i to node j
 - also known as **BFS path**, or **geodesic path**



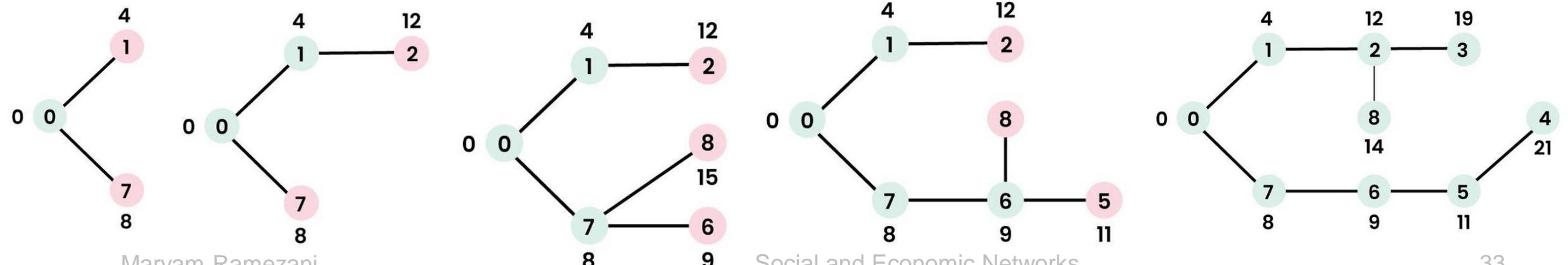
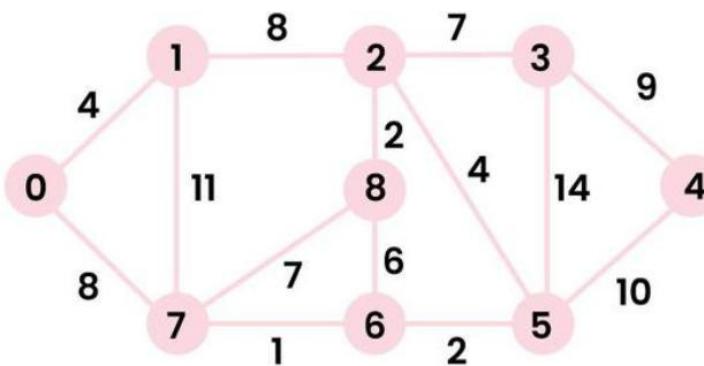
Shortest paths on weighted graphs

- Shortest paths on **weighted** graphs are harder to construct
 - There are several well known algorithms for finding **single-source**, or **all-pairs** shortest paths
 - For example: **Dijkstra's Algorithm**

Dijkstra's Algorithm

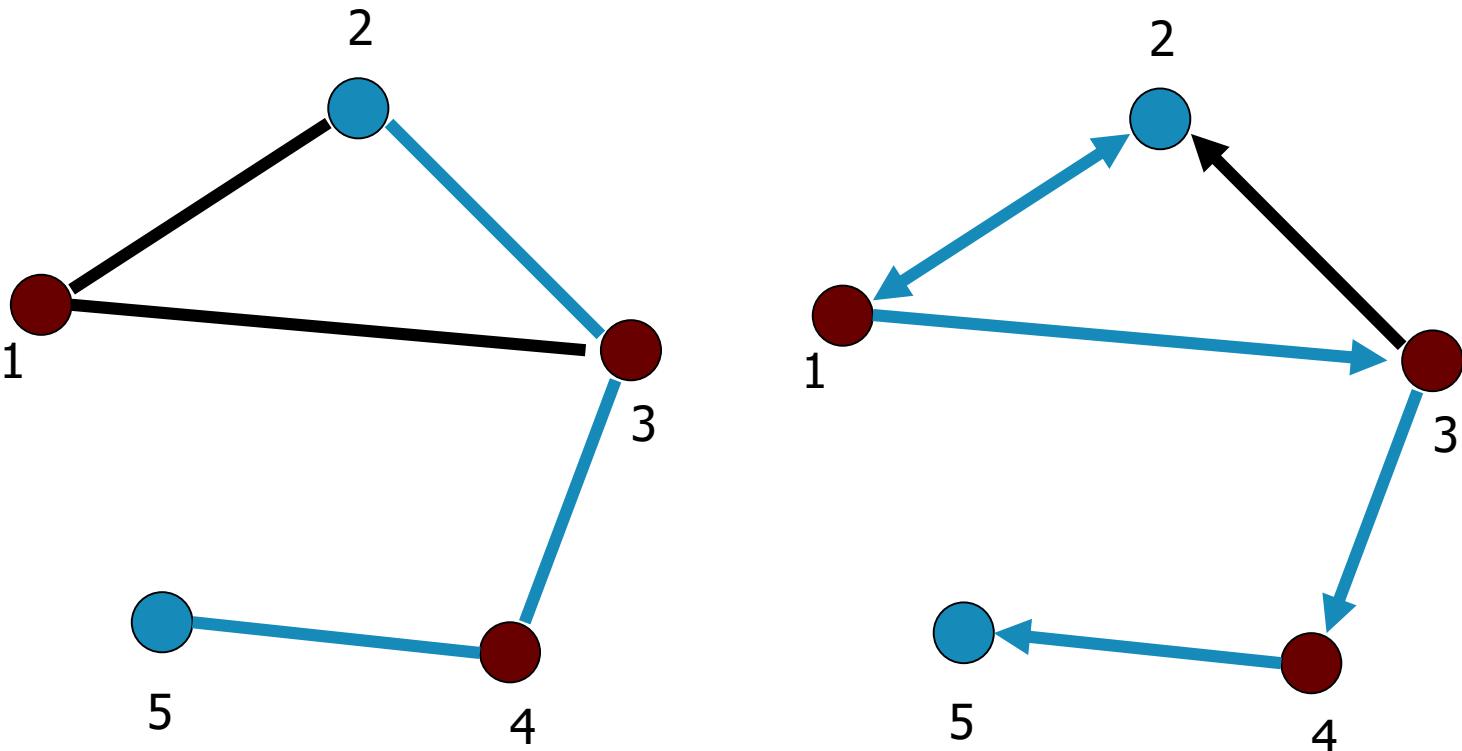
- To understand the Dijkstra's Algorithm lets take a graph and find the shortest path from source to all nodes. Consider below graph and $\text{src} = 0$.

$\text{sptSet} = \{0, \text{INF}, \text{INF}, \text{INF}, \text{INF}, \text{INF}, \text{INF}, \text{INF}\}$



Diameter

- The longest shortest path in the graph

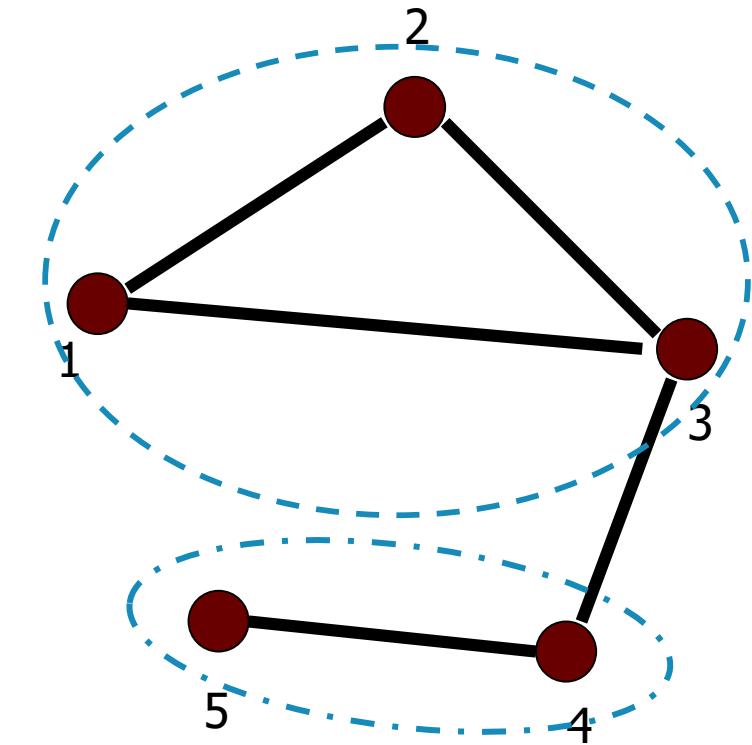


04

Graph Connectivity

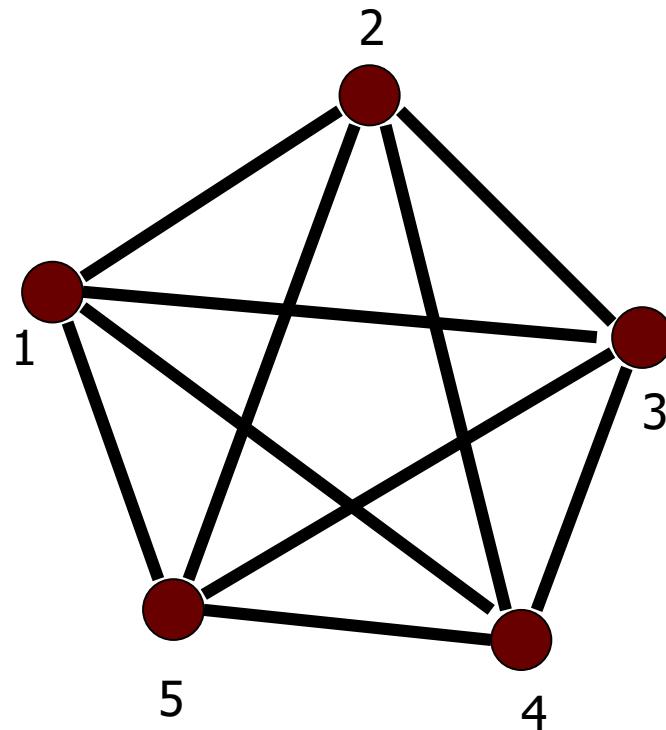
Undirected graph

- **Connected graph**: a graph where every pair of nodes is connected
- **Disconnected graph**: a graph that is not connected
- **Connected Components**: subsets of vertices that are connected



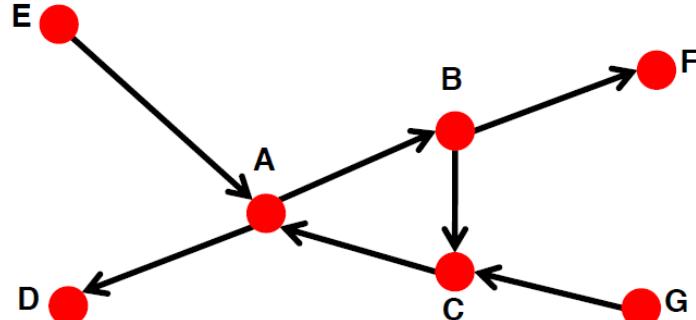
Fully Connected Graph

- Clique K_n
- A graph that has all possible $n(n-1)/2$ edges

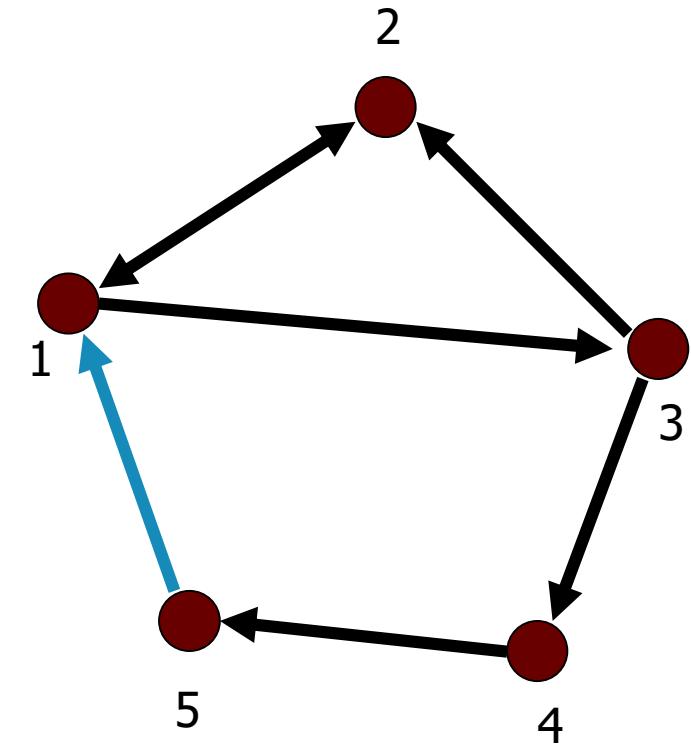


Connectivity of Directed Graph

- **Strongly connected graph:** there exists a path from every i to every j. has a path from each node to every other node and vice versa (e.g., A-B path and B-A path)
- **Weakly connected graph:** If edges are made to be undirected the graph is connected

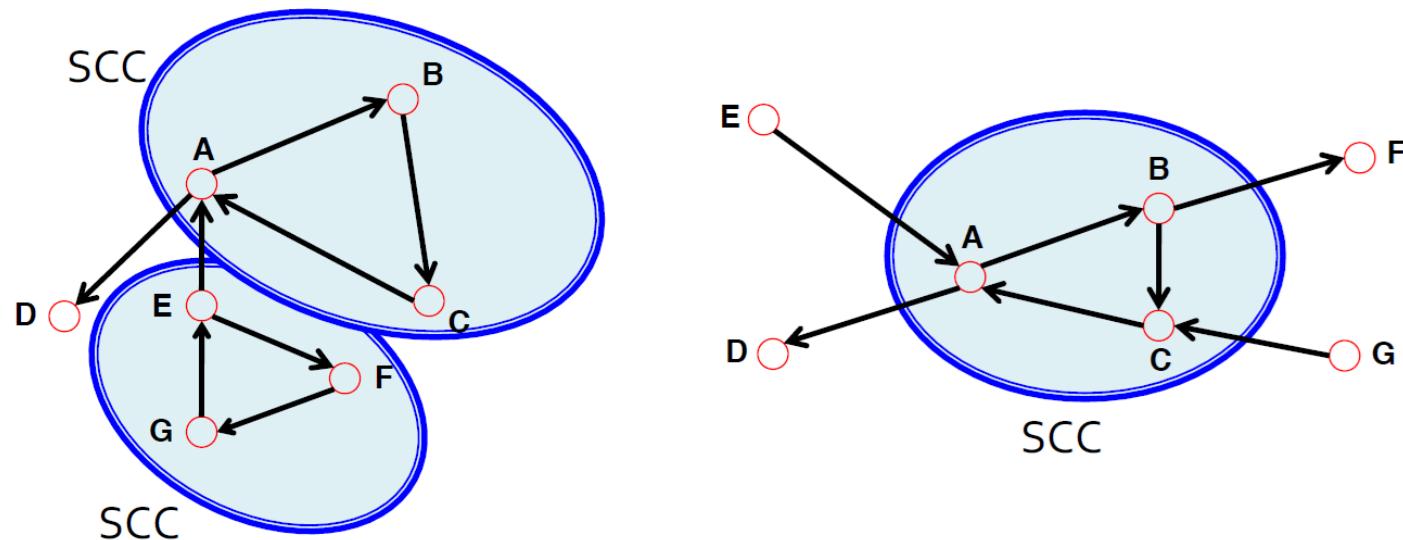


Graph on the left is connected but not strongly connected (e.g., there is no way to get from F to G by following the edge directions).



Connectivity of Directed Graph

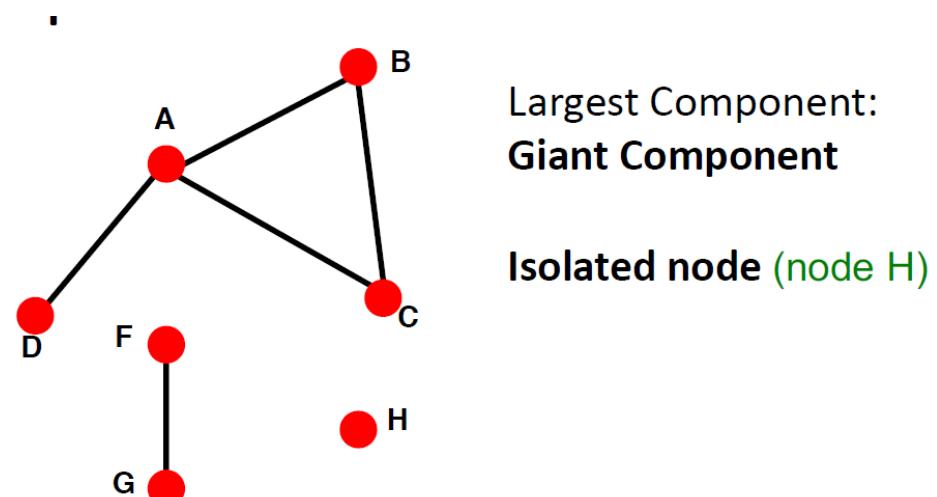
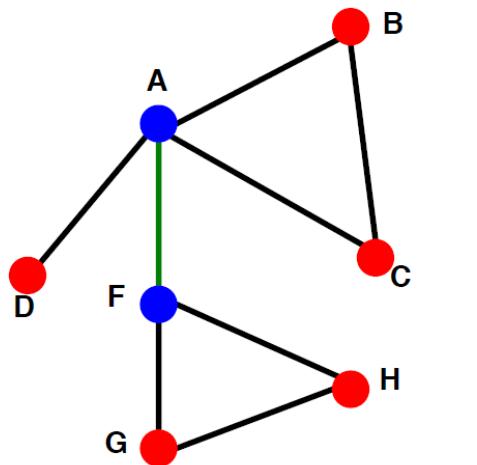
- Strongly connected components (SCCs) can be identified, but not every node is part of a nontrivial strongly connected component.



- In-component: nodes that can reach the SCC,
- Out-component: nodes that can be reached from the SCC.

Connectivity of Undirected Graphs

- **Connected (undirected) graph:**
 - Any two vertices can be joined by a path
- A disconnected graph is made up by two or more connected components

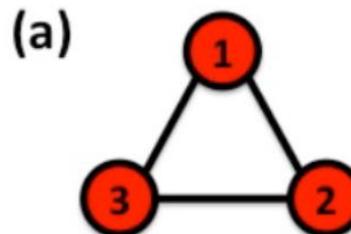


- **Bridge edge:** If we erase the **edge**, the graph becomes disconnected
- **Articulation node:** If we erase the **node**, the graph becomes disconnected

Connectivity Example

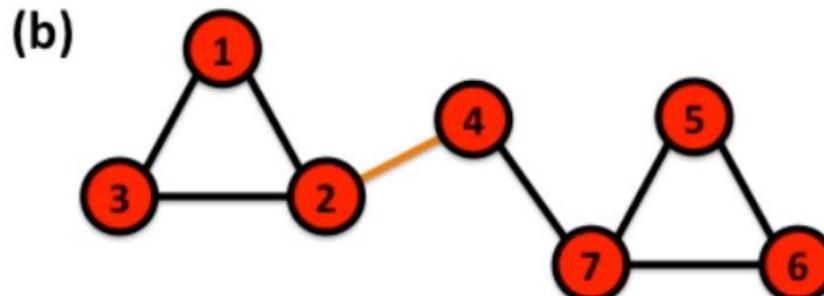
- The adjacency matrix of a network with several components can be written in a block-diagonal form, so that nonzero elements are confined to squares, with all other elements being zero:

Disconnected



$$\begin{pmatrix} 0 & 1 & 1 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 & 1 & 0 \end{pmatrix}$$

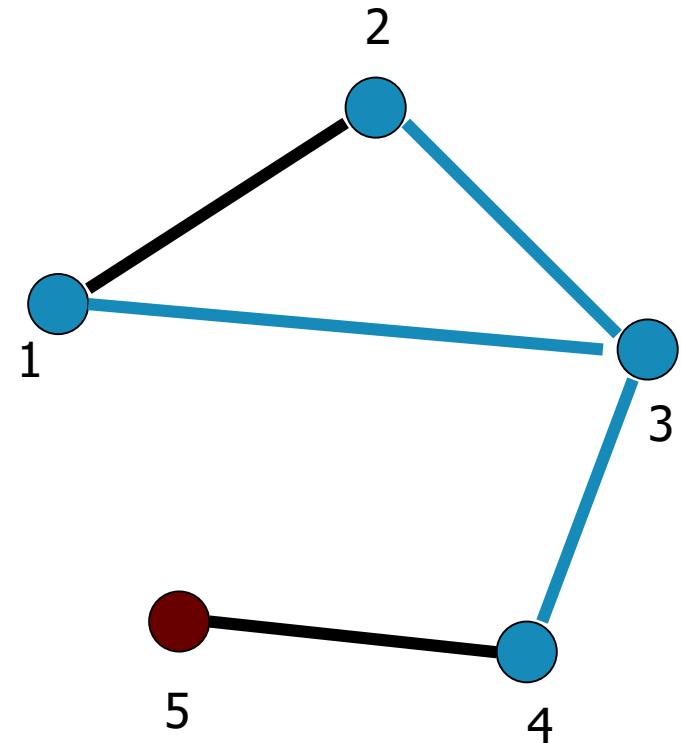
Connected



$$\begin{pmatrix} 0 & 1 & 1 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 & 1 & 0 \end{pmatrix}$$

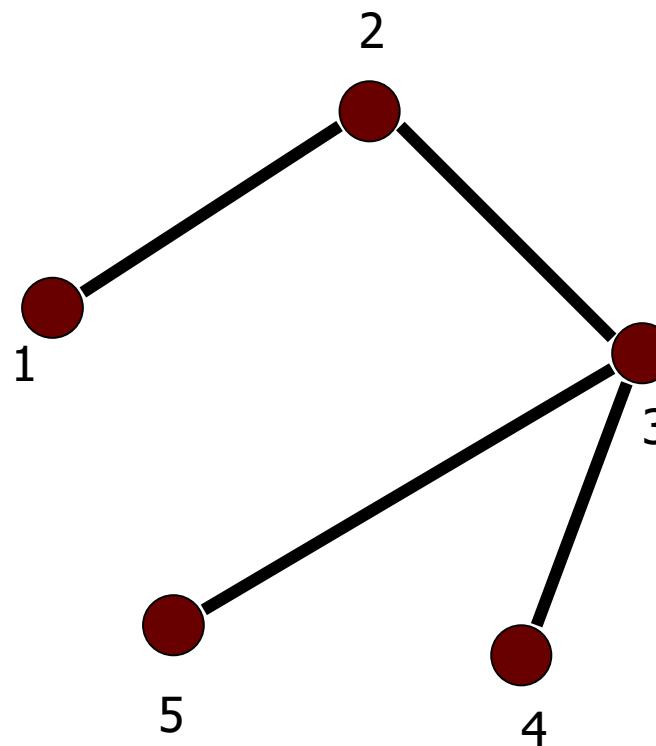
Subgraphs

- **Subgraph:** Given $V' \subseteq V$, and $E' \subseteq E$, the graph $G'=(V',E')$ is a subgraph of G .
- **Induced subgraph:** Given $V' \subseteq V$, let E' be the set of all edges between the nodes in V' . The graph $G'=(V',E')$, is an induced subgraph of G



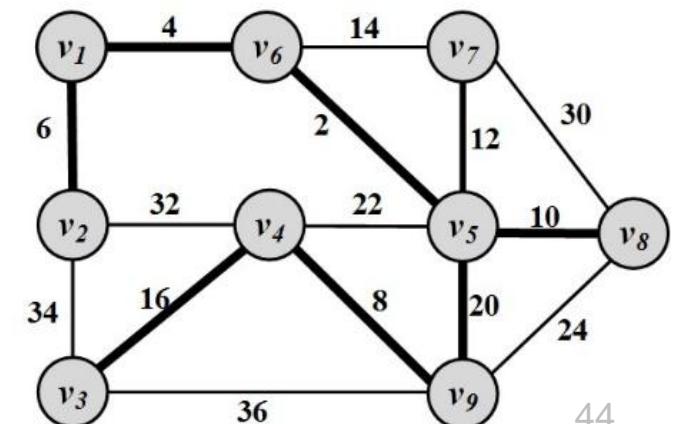
Trees

- Connected Undirected graphs without cycles



Spanning Tree

- For any connected graph, the **spanning tree** is a subgraph and a tree that includes all the nodes of the graph
- There may exist multiple spanning trees for a graph.
- For a weighted graph and one of its spanning tree, the weight of that spanning tree is the summation of the edge weights in the tree.
- Among the many spanning trees found for a weighted graph, the one with the minimum weight is called the **minimum spanning tree (MST)**





04

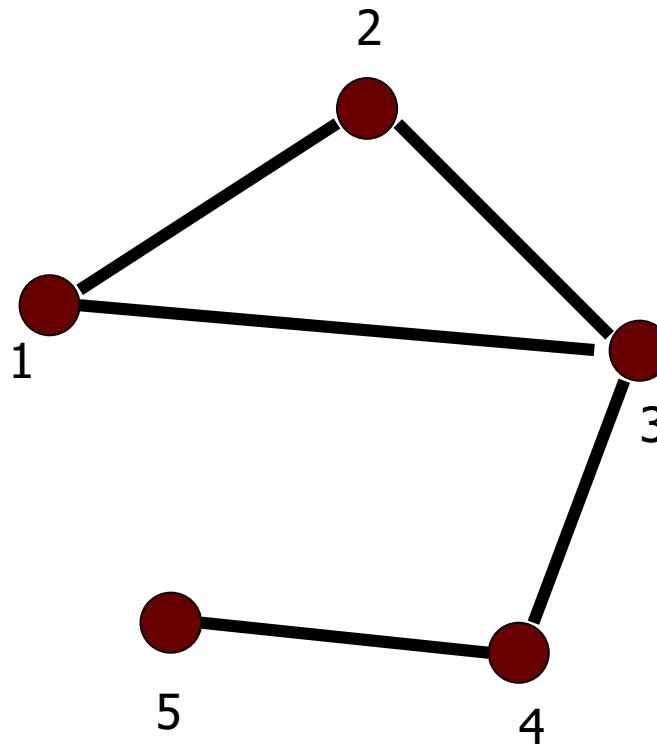
Graph Representation



Graph Representation

- Adjacency Matrix
 - symmetric matrix for undirected graphs

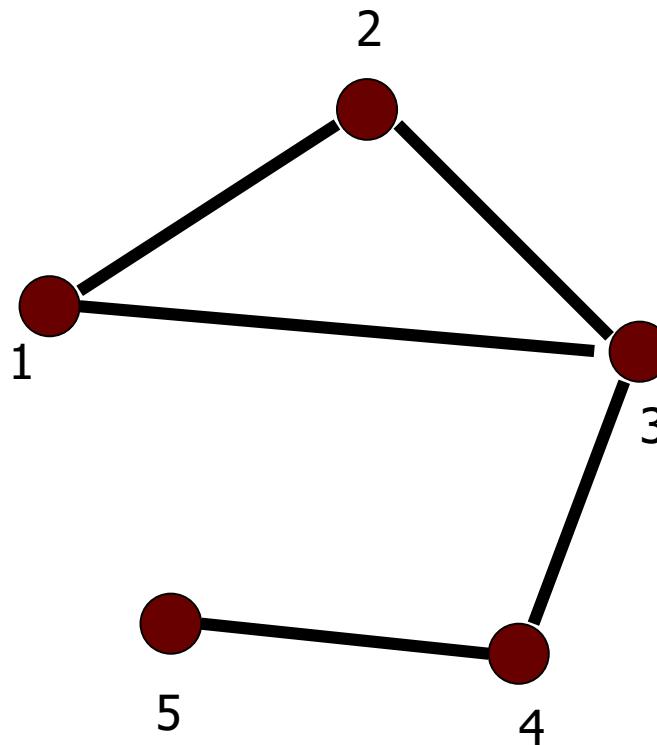
$$A = \begin{bmatrix} 0 & 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \end{bmatrix}$$



Graph Representation

- Adjacency List
 - For each node keep a list with neighboring nodes

1: [2, 3]
2: [1, 3]
3: [1, 2, 4]
4: [3, 5]
5: [4]



Graph Representation

Adjacency List

- For each node keep a list of the nodes it points to
- Easier to work with if network is
 - Large
 - Sparse
- Allows us to quickly retrieve all neighbors of a given node

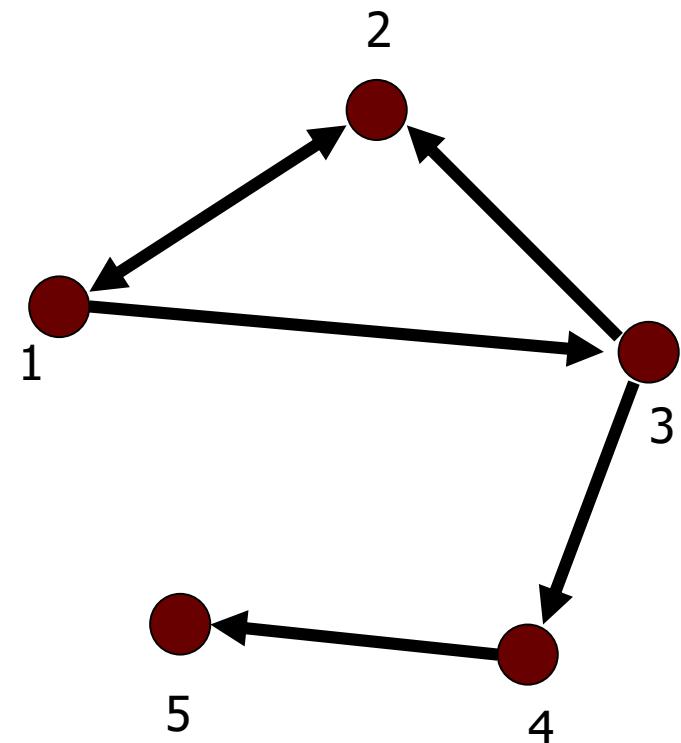
1: [2, 3]

2: [1]

3: [2, 4]

4: [5]

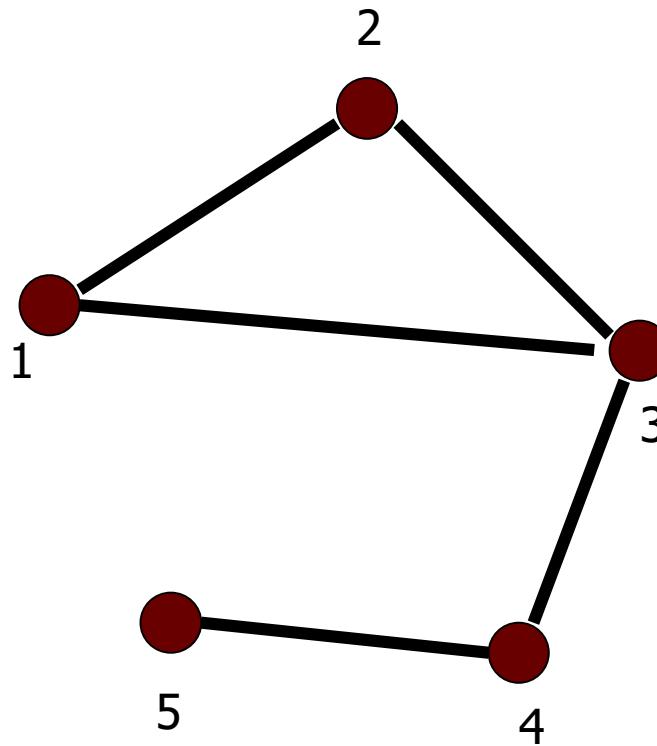
5: [null]



Graph Representation

- List of Edges
 - Keep a list of all the edges in the graph

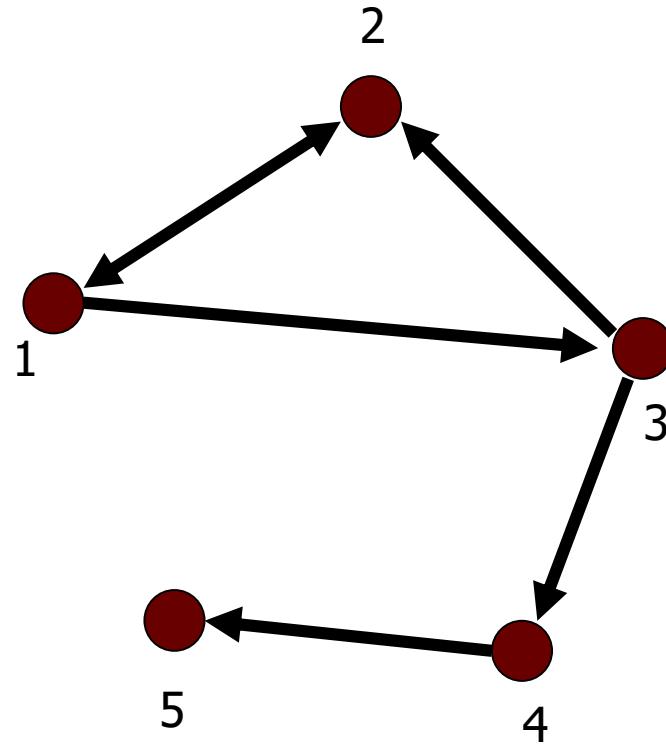
(1,2)
(2,3)
(1,3)
(3,4)
(4,5)



Graph Representation

- List of Edges
 - Keep a list of all the directed edges in the graph

(1,2)
(2,1)
(1,3)
(3,2)
(3,4)
(4,5)

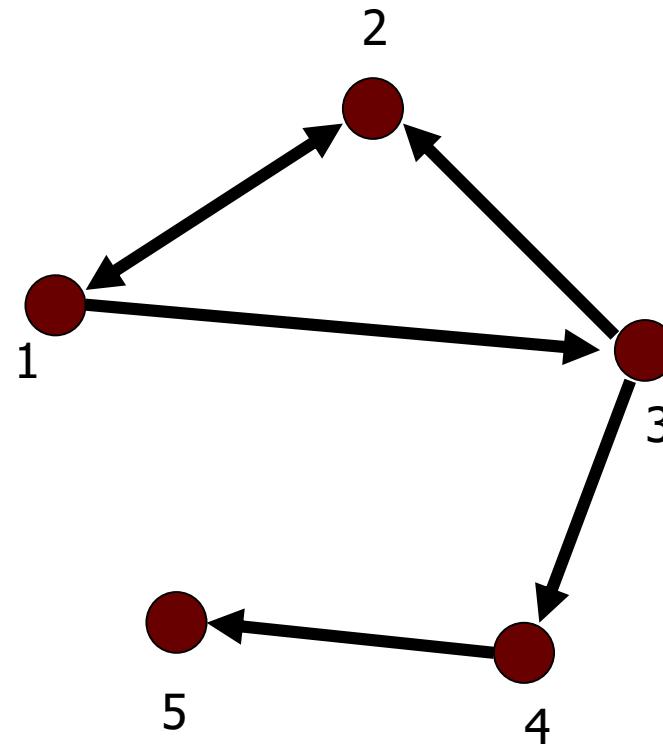


Graph Representation

- Adjacency Matrix

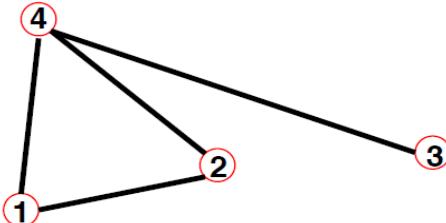
- unsymmetric matrix for undirected graphs

$$A = \begin{bmatrix} 0 & 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$



Adjacency Matrix

Undirected



$$A_{ij} = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{pmatrix}$$

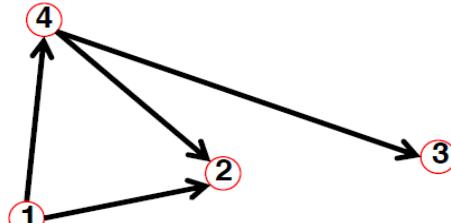
$$\begin{aligned} A_{ij} &= A_{ji} \\ A_{ii} &= 0 \end{aligned}$$

$$k_i = \sum_{j=1}^N A_{ij}$$

$$k_j = \sum_{i=1}^N A_{ij}$$

$$L = \frac{1}{2} \sum_{i=1}^N k_i = \frac{1}{2} \sum_{ij} A_{ij}$$

Directed



$$A = \begin{pmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \end{pmatrix}$$

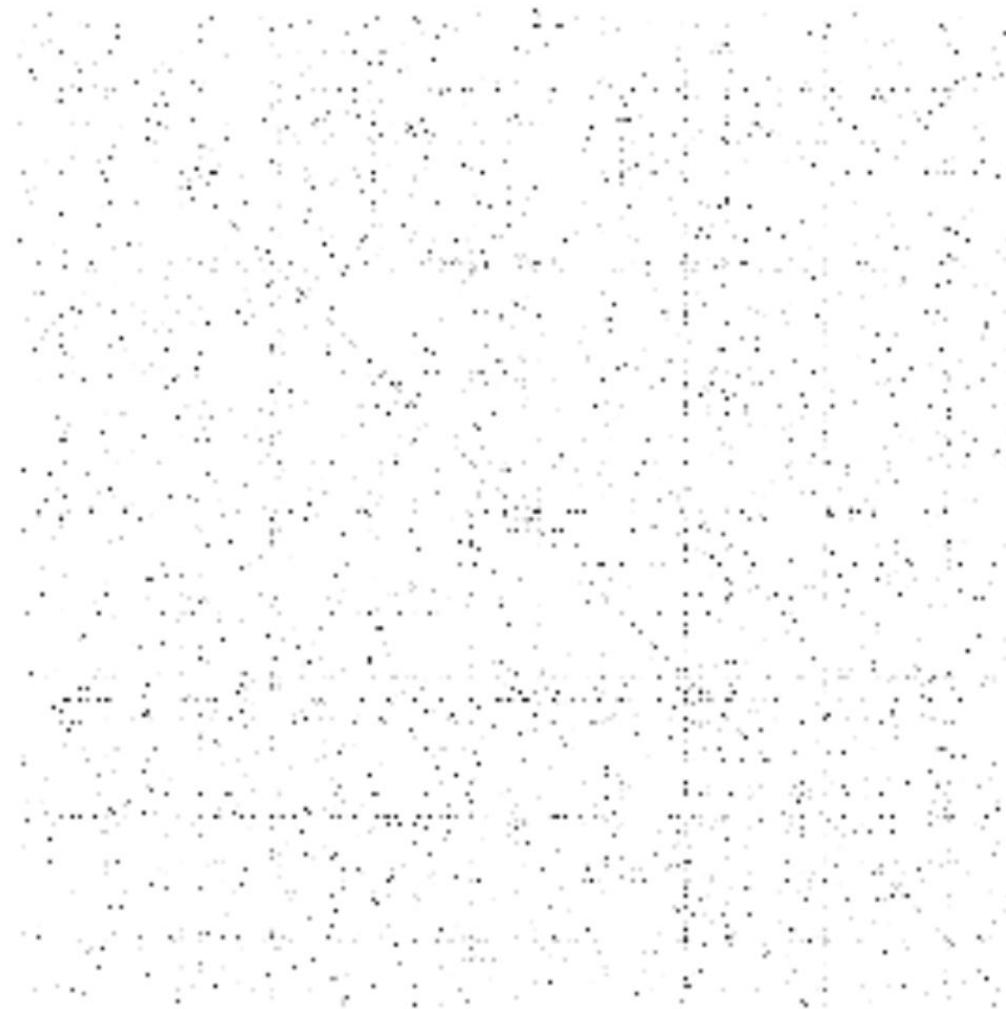
$$\begin{aligned} A_{ij} &\neq A_{ji} \\ A_{ii} &= 0 \end{aligned}$$

$$k_i^{out} = \sum_{j=1}^N A_{ij}$$

$$k_j^{in} = \sum_{i=1}^N A_{ij}$$

$$L = \sum_{i=1}^N k_i^{in} = \sum_{j=1}^N k_j^{out} = \sum_{i,j} A_{ij}$$

Adjacency Matrices are Sparse



Networks are Sparse Graphs

Most real-world networks are **sparse**

$$E \ll E_{\max} \text{ (or } \bar{k} \ll N-1)$$

WWW (Stanford-Berkeley):	$N=319,717$	$\langle k \rangle=9.65$
Social networks (LinkedIn):	$N=6,946,668$	$\langle k \rangle=8.87$
Communication (MSN IM):	$N=242,720,596$	$\langle k \rangle=11.1$
Coauthorships (DBLP):	$N=317,080$	$\langle k \rangle=6.62$
Internet (AS-Skitter):	$N=1,719,037$	$\langle k \rangle=14.91$
Roads (California):	$N=1,957,027$	$\langle k \rangle=2.82$
Proteins (S. Cerevisiae):	$N=1,870$	$\langle k \rangle=2.39$

(Source: Leskovec et al., Internet Mathematics, 2009)

Consequence: Adjacency matrix is filled with zeros!

(Density of the matrix (E/N^2): WWW= 1.51×10^{-5} , MSN IM = 2.27×10^{-8})

Network Representations

Email network >> directed multigraph with self-edges

Facebook friendships >> undirected, unweighted

Citation networks >> unweighted, directed, acyclic

Collaboration networks >> undirected multigraph or weighted graph

Mobile phone calls >> directed, (weighted?) multigraph

Protein Interactions >> undirected, unweighted with self-interactions

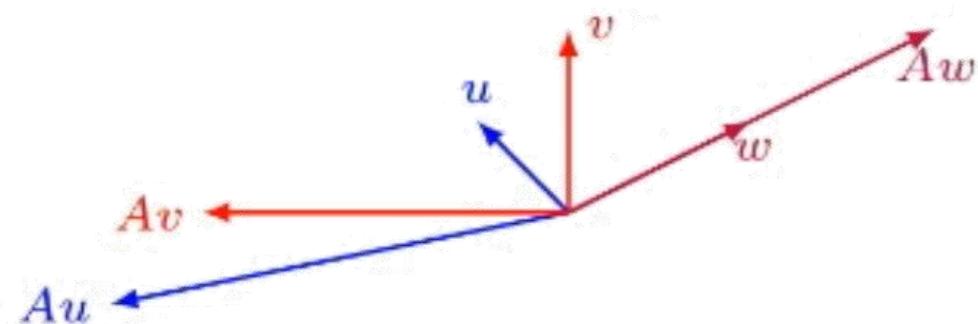


05

Linear Algebra Review

Motivation

- $A = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix}$
 $u = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \Rightarrow Au = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} -5 \\ -1 \end{bmatrix}$
 $v = \begin{bmatrix} 0 \\ 2 \end{bmatrix} \Rightarrow Av = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 2 \end{bmatrix} = \begin{bmatrix} -4 \\ 0 \end{bmatrix}$
 $w = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \Rightarrow Aw = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$



- Vector "w" keeps the straight, but changes the scale.

Definition

Definition

An **eigenvector** of a square $n \times n$ matrix A is nonzero vector v such that $Av = \lambda v$ for some scalar λ . A scalar λ is called an **eigenvalue** of A if there is a nontrivial solution v of $Av = \lambda v$; such an v is called an *eigenvector corresponding to λ* .

- An eigenvector must be nonzero, by definition, but an eigenvalue may be zero.

Example

- $A = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix}, v = \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \lambda = 2$
- Show that 7 is an eigenvalue of matrix B, and find the corresponding eigenvectors.

$$B = \begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$$

Eigenspace

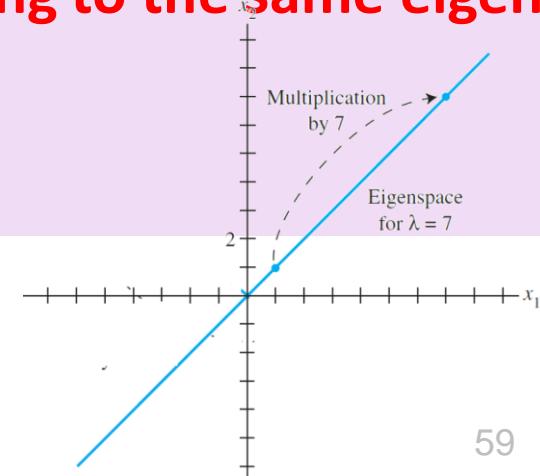
Note

λ is an eigenvalue of an $n \times n$ matrix:

$$Av = \lambda v \Rightarrow (A - \lambda I)v = 0$$

The set of all solutions of above is just the null space of the matrix $A - \lambda I$. So this set is the *subspace* of \mathbb{R}^n and is called the **eigenspace** of A corresponding to λ . The eigenspace consists of the zero vector and all the eigenvectors corresponding to λ .

Eigenspace: A vector space formed by eigenvectors corresponding to the same eigenvalue and the origin point. $\text{span}\{\text{corresponding eigenvectors}\}$



Definitions

Note

- $Av = \lambda v \Rightarrow Av - \lambda v I = 0 \Rightarrow (A - \lambda I)v = 0 \quad v \neq 0$
 - $v \in N(A - \lambda I)$
 - $A - \lambda I$ must be singular.
 - Proof that for finding the eigenvalue we should solve the determinate zero equation. Look at nullspace, rank and nullity theorem, singular matrix, and det zero!
- Characteristic polynomial $\det(A - \lambda I)$
- Characteristic equation $\det(A - \lambda I) = 0$
- If λ is an eigenvalue of A , then the subspace $E_\lambda = \{\text{span}\{v\} \mid Av = \lambda v\}$ is called the **eigenspace** of A associated with λ . (This subspace contains all the span of eigenvectors with eigenvalue λ , and also the zero vector.)
- **Eigenvector is basis for eigenspace.**
- Set of all eigenvalues of matrix is $\sigma(A)$ named **spectrum of a matrix**

Definitions

Note

- Instead of $\det(A - \lambda I)$, we will compute $\det(\lambda I - A)$. Why?
 - $\det(A - \lambda I) = (-1)^n \det(\lambda I - A)$
 - Matrix $n \times n$ with real values has eigenvalues.

Finding Eigenvalues and Eigenvectors

Let A be an $n \times n$ matrix.

1. First, find the eigenvalues λ of A by solving the equation $\det(\lambda I - A) = 0$.
2. For each λ , find the basic eigenvectors $X \neq 0$ by finding the basic solutions to $(\lambda I - A)X = 0$.

To verify your work, make sure that $AX = \lambda X$ for each λ and associated eigenvector X .

Example

Find eigenvalues and eigenvectors, eigenspace (E), and spectrum of matrix $A = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix}$:

$$\det(A - \lambda I) = \begin{vmatrix} 3 - \lambda & -2 \\ 1 & -\lambda \end{vmatrix} = \lambda^2 - 3\lambda + 2 = 0 \Rightarrow \begin{cases} \lambda_1 = 1 \\ \lambda_2 = 2 \end{cases}$$
$$(A - \lambda_1 I)q_1 = 0 \Rightarrow q_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = 1 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$(A - \lambda_2 I)q_2 = 0 \Rightarrow q_2 = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = 2 \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

Eigenvalues={1,2}

Eigenvectors={ $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$ }

$E_1(A) = \text{span}\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\}$ $E_2(A) = \text{span}\{\begin{bmatrix} 2 \\ 1 \end{bmatrix}\}$

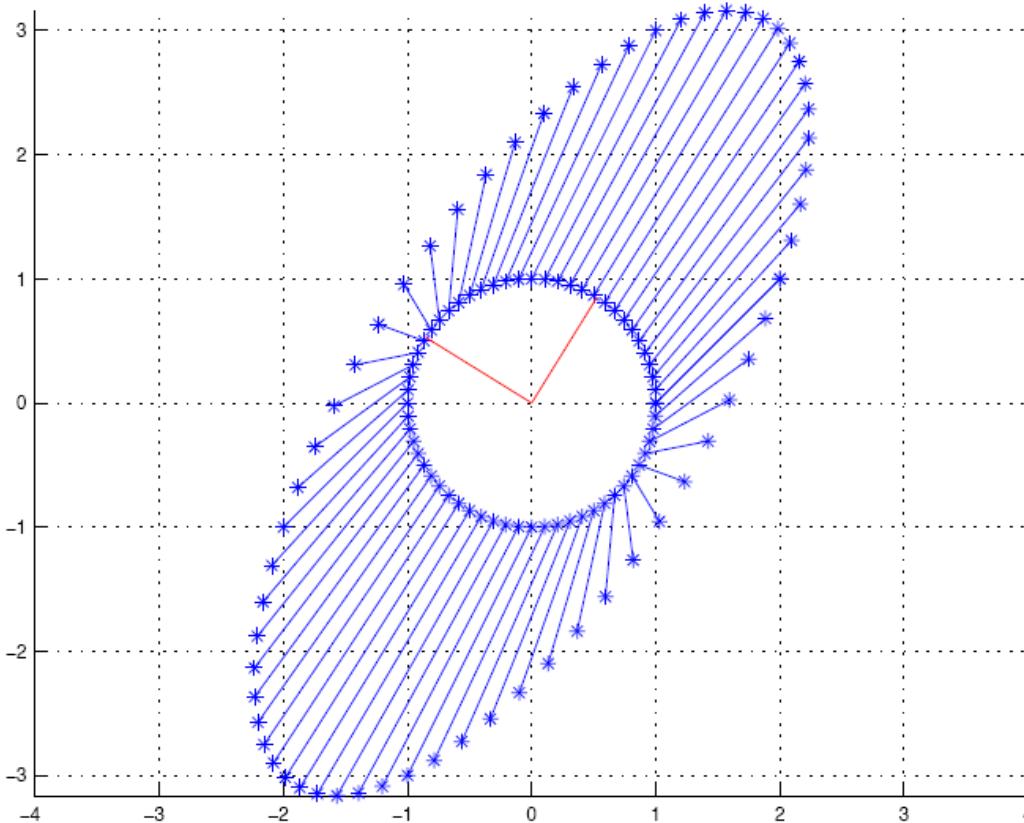
$\sigma(A)=\{1,2\}$

$$AQ = Q\Lambda \Rightarrow \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

Eigenvalues and Eigenvectors

- The value λ is an **eigenvalue** of matrix A if there exists a non-zero vector x , such that $Ax=\lambda x$. Vector x is an **eigenvector** of matrix A
 - The largest eigenvalue is called the **principal** eigenvalue
 - The corresponding eigenvector is the **principal** eigenvector
 - Corresponds to the direction of maximum change

Eigenvalues



Linear Algebra Methods for Data Mining, Spring 2005, University of Helsinki

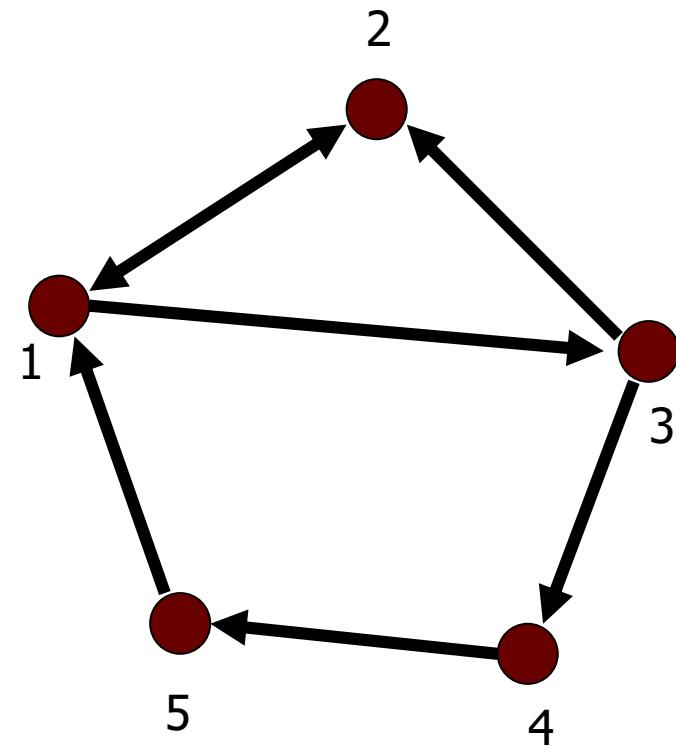
Random Walks

- Start from a node, and follow links uniformly at random.
- Stationary distribution: The fraction of times that you visit node i , as the number of steps of the random walk approaches infinity
 - if the graph is strongly connected, the stationary distribution converges to a unique vector.

Random Walks

- stationary distribution: principal left eigenvector of the normalized adjacency matrix
 - $x = xP$
 - for undirected graphs, the degree distribution

$$P = \begin{bmatrix} 0 & 1/2 & 1/2 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 1/2 & 0 & 1/2 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix}$$





Any Question?