

Link Analysis

I. Makarov & L.E. Zhukov

Moscow Institute of Physics and Technology

Network Science



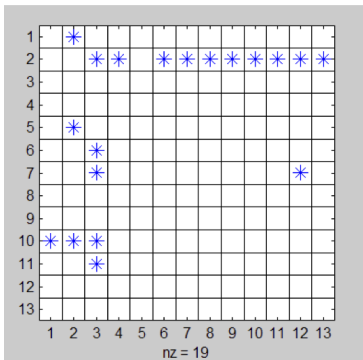
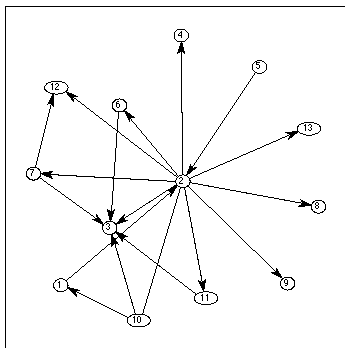
Lecture outline

- 1 Graph-theoretic definitions
- 2 Web page ranking algorithms
 - Pagerank
 - HITS
- 3 The Web as a graph
- 4 PageRank beyond the web

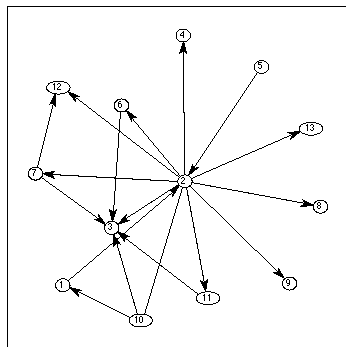
Graph theory

Graph $G(E, V)$, $|V| = n$, $|E| = m$

Adjacency matrix $A^{n \times n}$, A_{ij} , edge $i \rightarrow j$

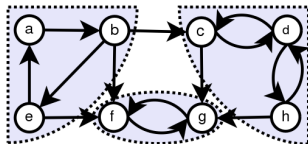


Graph is directed, matrix is non-symmetric: $A^T \neq A$, $A_{ij} \neq A_{ji}$



- sinks: zero out degree nodes, $k_{out}(i) = 0$, absorbing nodes
- sources: zero in degree nodes, $k_{in}(i) = 0$

- Graph is **strongly connected** if every vertex is reachable from every other vertex.
- **Strongly connected components** are partitions of the graph into subgraphs that are strongly connected



- In strongly connected graphs there is a path in each direction between any two pairs of vertices

image from Wikipedia

- A directed graph is **aperiodic** if the greatest common divisor of the lengths of its cycles is one (there is no integer $k > 1$ that divides the length of every cycle of the graph)

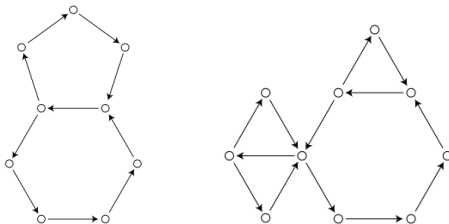
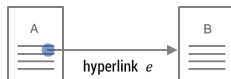


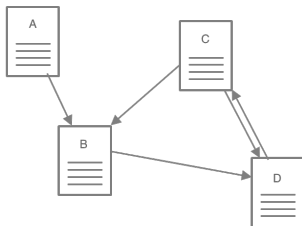
image from Wikipedia

Web as a graph

- Hyperlinks - implicit endorsements



- Web graph - graph of endorsements (sometimes reciprocal)



Random walk

- Random walk on a directed graph:

$$p_i^{t+1} = \sum_{j \in N(i)} \frac{p_j^t}{d_j^{\text{out}}} = \sum_j \frac{A_{ji}}{d_j^{\text{out}}} p_j$$

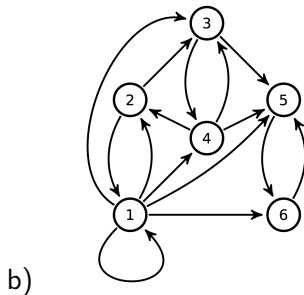
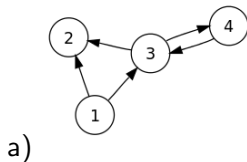
$$D_{ii} = \text{diag}\{d_i^{\text{out}}\}$$

$$p^{t+1} = (D^{-1}A)^T p^t$$

$$P = D^{-1}A$$

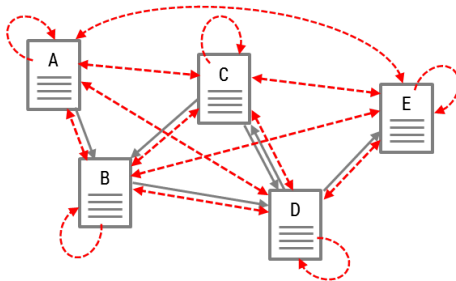
- Power iterations

$$p^{t+1} \leftarrow P^T p^t$$



PageRank

"PageRank can be thought of as a model of user behavior. We assume there is a "random surfer" who is given a web page at random and keeps clicking on links, never hitting "back" but eventually gets bored and starts on another random page. The **probability** that the random surfer visits a page is its **PageRank**."



Sergey Brin and Larry Page, 1998

PageRank formulation

- Power iterations:

$$\mathbf{p} \leftarrow \alpha \mathbf{P}^T \mathbf{p} + (1 - \alpha) \frac{\mathbf{e}}{n}, \quad \alpha - \text{teleportation coefficient}$$

- Sparse linear system:

$$(\mathbf{I} - \alpha \mathbf{P}^T) \mathbf{p} = (1 - \alpha) \frac{\mathbf{e}}{n}$$

- Eigenvalue problem ($\lambda = 1$):

$$\left(\alpha \mathbf{P}^T + (1 - \alpha) \mathbf{E} \right) \mathbf{p} = \lambda \mathbf{p}$$

$$\mathbf{P} = \mathbf{D}^{-1} \mathbf{A}$$

Perron-Frobenius Theorem

Perron-Frobenius theorem (Fundamental Theorem of Markov Chains)

If matrix is

- stochastic (non-negative and rows sum up to one, describes Markov chain)
- irreducible (strongly connected graph)
- aperiodic

then

$$\exists \lim_{t \rightarrow \infty} \bar{p}^t = \bar{\pi}$$

and can be found as a left eigenvector

$$\bar{\pi}P = \lambda\bar{\pi}, \quad \text{where } \|\bar{\pi}\|_1 = 1, \lambda = 1$$

$\bar{\pi}$ - stationary distribution of Markov chain, row vector

Oscar Perron, 1907, Georg Frobenius, 1912.

PageRank variations

- Power iterations

$$\mathbf{p} \leftarrow \alpha \mathbf{P}^T \mathbf{p} + (1 - \alpha) \mathbf{v}, \quad \mathbf{v} - \text{teleportation vector}$$

$$\mathbf{P}' = \alpha \mathbf{P} + (1 - \alpha) \mathbf{e} \mathbf{v}^T$$

$$\mathbf{p} \leftarrow \mathbf{P}'^T \mathbf{p}, \quad \|\mathbf{p}\| = 1$$

- Topic specific PageRank

\mathbf{v} - set of pages on specific topics

- TrustRank

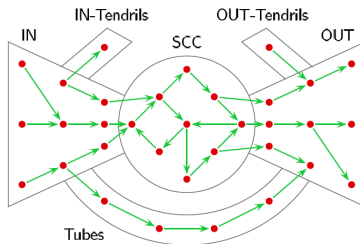
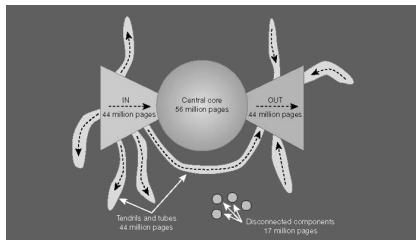
\mathbf{v} - set of trusted pages

- Personalized PageRank

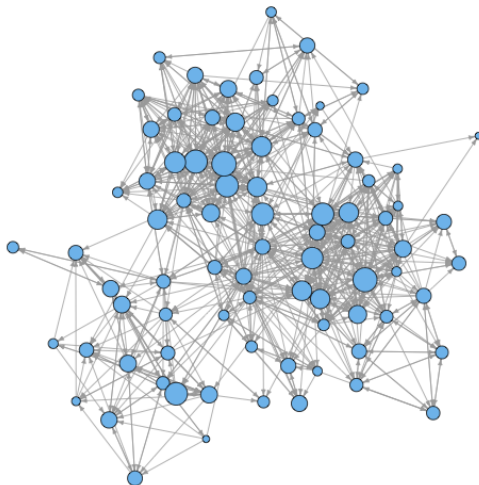
\mathbf{v} - set of personal preference pages

Graph structure of the web

Bow tie structure of the web



Andrei Broder et al, 1999



PageRank beyond the Web

- | | | |
|-----------------|---------------------|----------------------|
| 1. GeneRank | 13. TimedPageRank | 25. ImageRank |
| 2. ProteinRank | 14. SocialPageRank | 26. VisualRank |
| 3. FoodRank | 15. DiffusionRank | 27. QueryRank |
| 4. SportsRank | 16. ImpressionRank | 28. BookmarkRank |
| 5. HostRank | 17. TweetRank | 29. StoryRank |
| 6. TrustRank | 18. TwitterRank | 30. PerturbationRank |
| 7. BadRank | 19. ReversePageRank | 31. ChemicalRank |
| 8. ObjectRank | 20. PageTrust | 32. RoadRank |
| 9. ItemRank | 21. PopRank | 33. PaperRank |
| 10. ArticleRank | 22. CiteRank | 34. Etc... |
| 11. BookRank | 23. FactRank | |
| 12. FutureRank | 24. InvestorRank | |

Hubs and Authorities (HITS)

Citation networks. Reviews vs original research (authoritative) papers

- authorities, contain useful information, a_i
- hubs, contains links to authorities, h_i

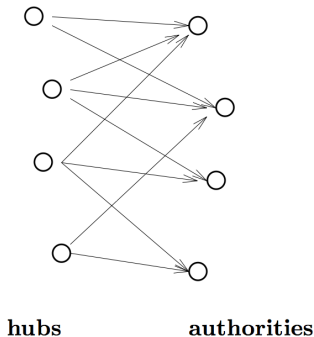
Mutual recursion

- Good authorities referred by good hubs

$$a_i \leftarrow \sum_j A_{ji} h_j$$

- Good hubs point to good authorities

$$h_i \leftarrow \sum_j A_{ij} a_j$$



System of linear equations

$$\mathbf{a} = \alpha \mathbf{A}^T \mathbf{h}$$

$$\mathbf{h} = \beta \mathbf{A} \mathbf{a}$$

Symmetric eigenvalue problem

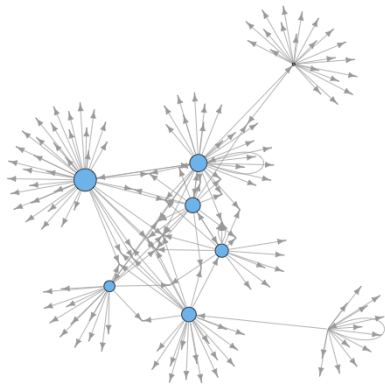
$$(\mathbf{A}^T \mathbf{A}) \mathbf{a} = \lambda \mathbf{a}$$

$$(\mathbf{A} \mathbf{A}^T) \mathbf{h} = \lambda \mathbf{h}$$

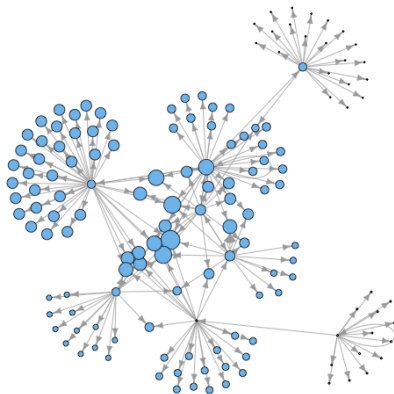
where eigenvalue $\lambda = (\alpha\beta)^{-1}$

Hubs and Authorities

Hubs



Authorities



- The PageRank Citation Ranknig: Bringing Order to the Web. S. Brin, L. Page, R. Motwany, T. Winograd, Stanford Digital Library Technologies Project, 1998
- Authoritative Sources in a Hyperlinked Environment. Jon M. Kleinberg, Proc. 9th ACM-SIAM Symposium on Discrete Algorithms,
- Graph structure in the Web, Andrei Broder et all. Procs of the 9th international World Wide Web conference on Computer networks, 2000
- A Survey of Eigenvector Methods of Web Information Retrieval. Amy N. Langville and Carl D. Meyer, 2004
- PageRank beyond the Web. David F. Gleich, arXiv:1407.5107, 2014