

CS246 Homework 3 Answers

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1 Question 1 – Latent Features for Recommendations

1.1 (a)

$$\epsilon_{iu} = r_{iu} - q_i * p_u^T$$

$$q_i \leftarrow q_i + \eta(\epsilon_{iu} p_u - \lambda q_i)$$

$$p_u \leftarrow p_u + \eta(\epsilon_{iu} q_i - \lambda p_u)$$

Where η is the learning rate.

1.2 (b)

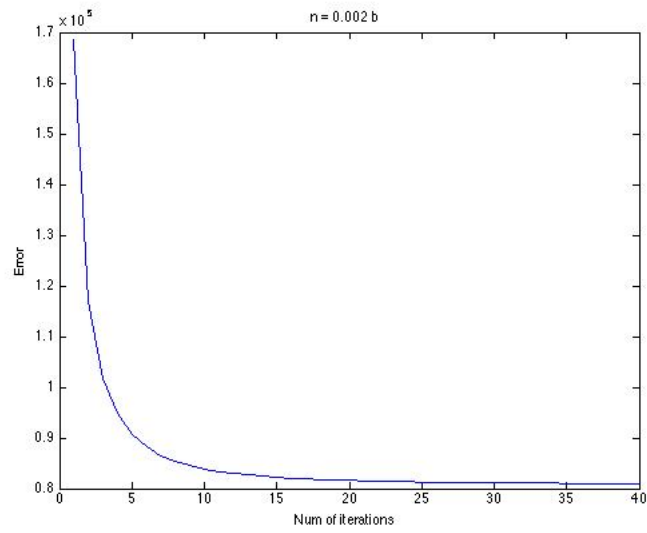


Figure 1: Error in first 40 iterations with $\eta = 0.002$:

1.3 (c)

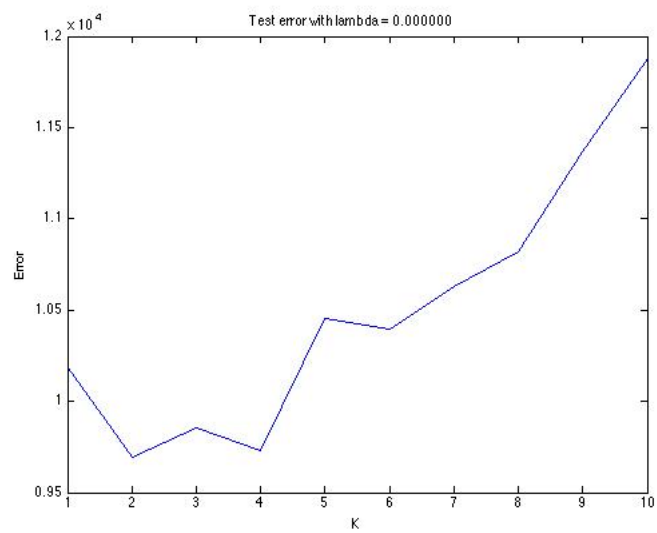


Figure 2: E_{te} as of K with $\lambda = 0.0$:

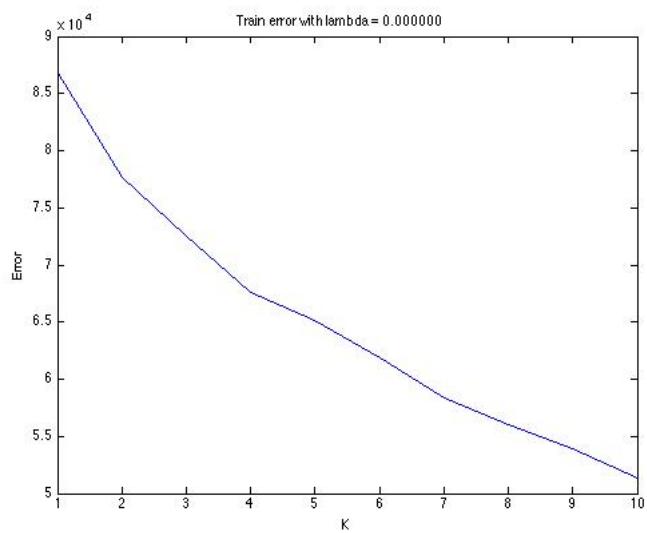


Figure 3: E_{tr} as of K with $\lambda = 0.0$:

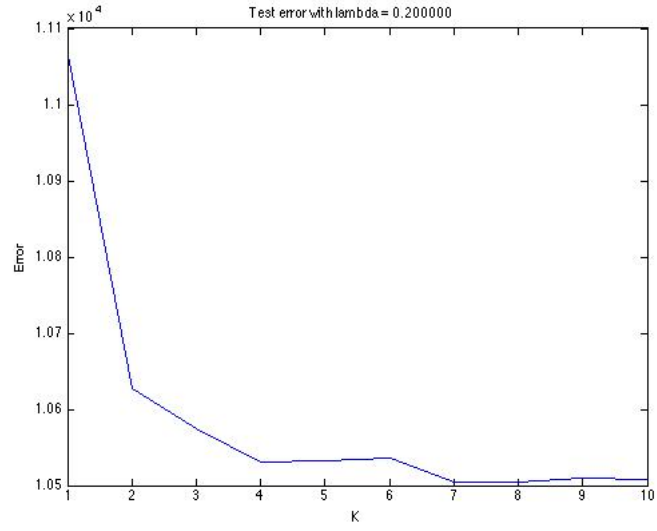


Figure 4: E_{te} as of K with $\lambda = 0.2$:

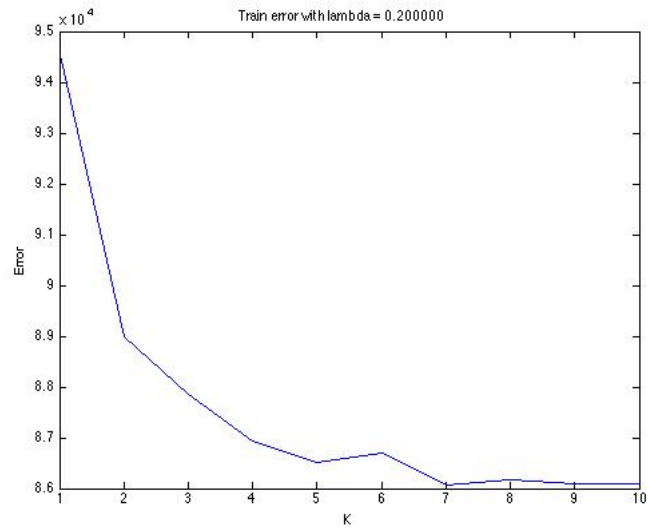


Figure 5: E_{tr} as of K with $\lambda = 0.2$:

True statements are: **B, D, H**

1.4 (d)

Update model as:

$$R_{iu} = \mu + b_u + b_i + q_i \cdot p_u^T$$

The update equations are:

$$\epsilon_{iu} = r_{iu} - q_i \cdot p_u^T$$

$$q_i \leftarrow q_i + \eta(\epsilon_{iu} p_u - \lambda q_i)$$

$$p_u \leftarrow p_u + \eta(\epsilon_{iu} q_i - \lambda p_u)$$

$$b_i \leftarrow b_i + \eta(\epsilon_{iu} - \lambda b_i)$$

$$b_u \leftarrow b_u + \eta(\epsilon_{iu} - \lambda b_u)$$

Where η is the learning rate.

And plot the following:

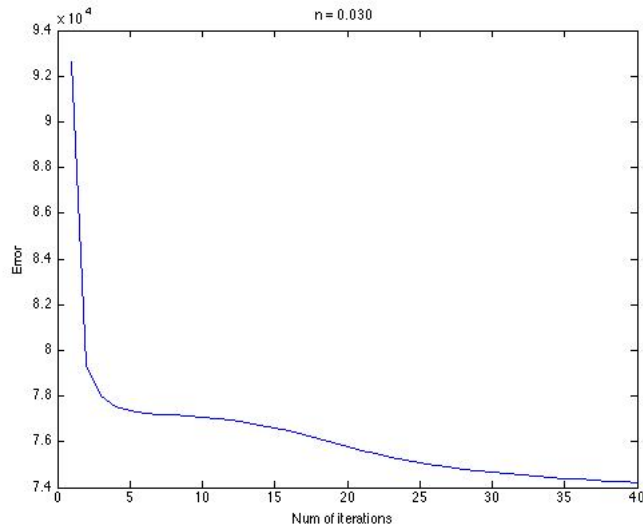


Figure 6: Error in first 40 iterations with $\eta = 0.03$:

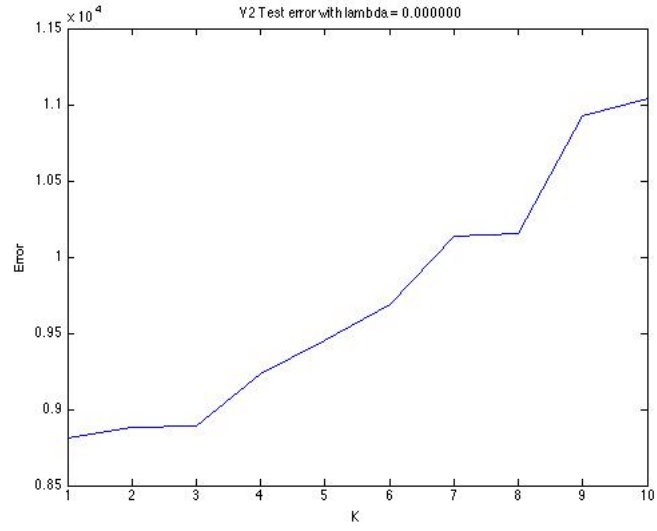


Figure 7: E_{te} as of K with $\lambda = 0.0$:

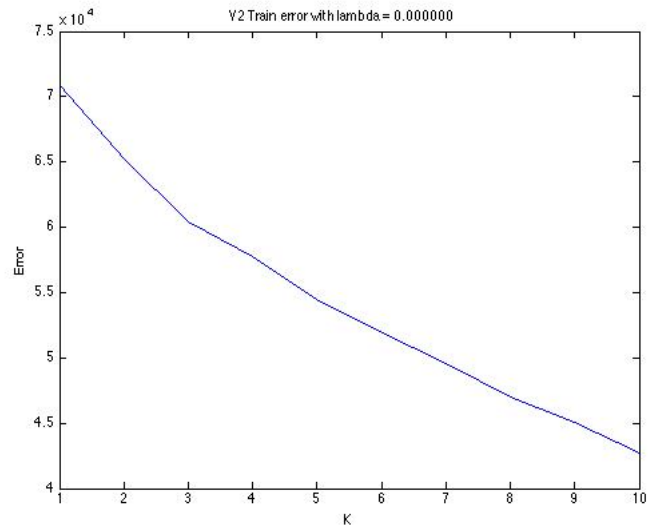


Figure 8: E_{tr} as of K with $\lambda = 0.0$:

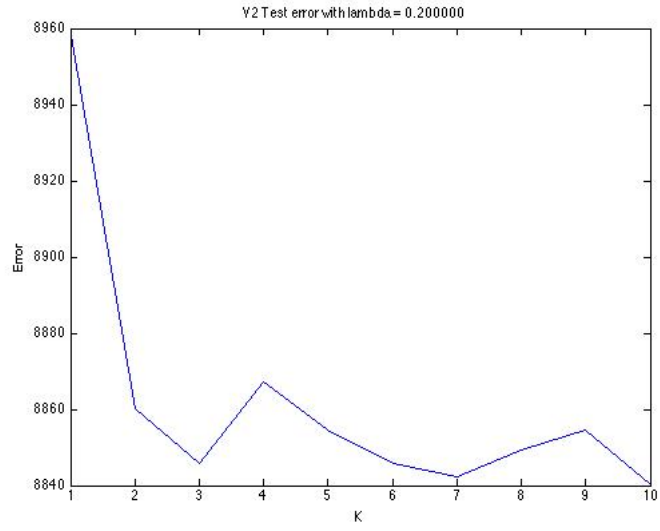


Figure 9: E_{te} as of K with $\lambda = 0.2$:

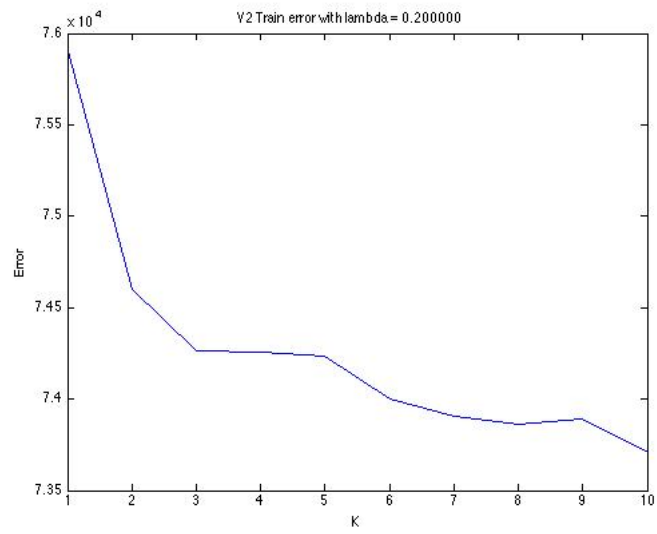


Figure 10: E_{tr} as of K with $\lambda = 0.2$:

2 Question 2 – PageRank Computation

2.1 (a)

$$\begin{aligned}
 r - r^{(k)} &= \beta M r - \beta M r^{(k-1)} \\
 &= \beta M (r - r^{(k-1)}) \\
 &= \beta^2 M^2 (r - r^{(k-2)}) \\
 &= \dots \\
 &= \beta^k M^k (r - r^{(0)})
 \end{aligned}$$

M is stochastic, $\|M^k r\|_1 \leq 1$, $\|M^k r^{(0)}\|_1 \leq 1$

So $\|r - r^{(k)}\|_1 \leq \|\beta^k M^k r\|_1 + \|\beta^k M^k r^{(0)}\|_1 \leq 2\beta^k$

2.2 (b)

Let I be the number of iterations.

$$\|r - r^{(I)}\|_1 \leq 2\beta^I \leq \delta$$

$I \geq \log_{\beta}(\delta/2) = \frac{\log(2/\delta)}{\log(1/\beta)}$ We need iterate through every edge one time for each

iteration. So total running time is:

$$Im = m \frac{\log(2/\delta)}{\log(1/\beta)} = O\left(\frac{m}{\log(1/\beta)}\right)$$

2.3 (c)

Let c_j be the total number of visits at node j , Then $r_j = c_j \frac{1-\beta}{nR}$

Based on the algorithm, we have: $E[c_j] = \sum_{i \rightarrow j} \beta \frac{E[c_i]}{\deg(i)} + R$

So, $E[\tilde{r}_j] = E[c_j] \frac{1-\beta}{nR} = \sum_{i \rightarrow j} \beta \frac{E[c_i] \frac{1-\beta}{nR}}{\deg(i)} + \frac{1-\beta}{n}$

$$= \sum_{i \rightarrow j} \beta \frac{E[c_i \frac{1-\beta}{nR}]}{\deg(i)} + \frac{1-\beta}{n}$$

$$= \sum_{i \rightarrow j} \beta \frac{E[\tilde{r}_i]}{\deg(i)} + \frac{1-\beta}{n}$$

Which can be re-written as: $E[\tilde{r}_j] = \frac{1-\beta}{n} \mathbf{1}^T + \beta M E[\tilde{r}_j]$

We also have: $r_j = \frac{1-\beta}{n} \mathbf{1}^T + \beta M r_j$

So $E[\tilde{r}_j] = r_j$

2.4 (d)

Expected run time of one random walker $E[w] = \sum_{i=1}^{\infty} i(1-\beta)\beta^{i-1} = \frac{1}{1-\beta}$

Expected running time of MC algorithm is: $E[w] \cdot nR = \frac{nR}{1-\beta}$

2.5 (d)

Power Iteration CPU time(40 Iterations): 13.341 ms

MC Algorithm with R=1,

CPU time: 0.701 ms

Average errors at Top 10, 30, 50, 100:

0.0028874375033

0.00381215746702

0.00337883645241

0.00257711933559

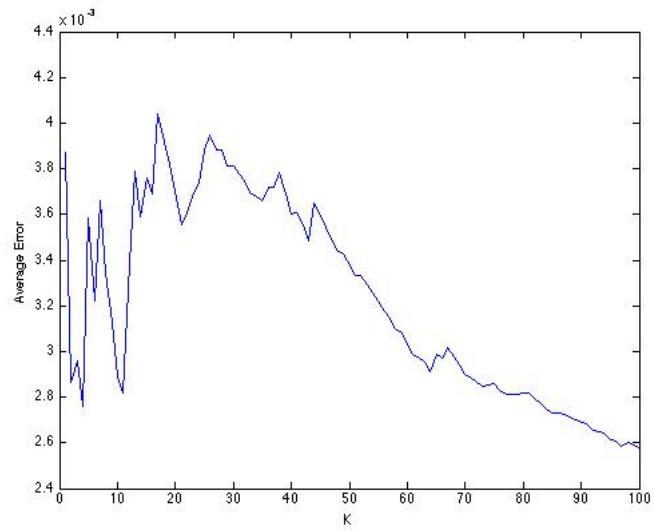


Figure 11: Error at Top K, $R = 1$

MC Algorithm with $R=3$,

CPU time: 1.800 ms

Average errors at Top 10, 30, 50, 100:

0.00258007835315

0.00231232051217

0.00199818494762

0.00149559856577

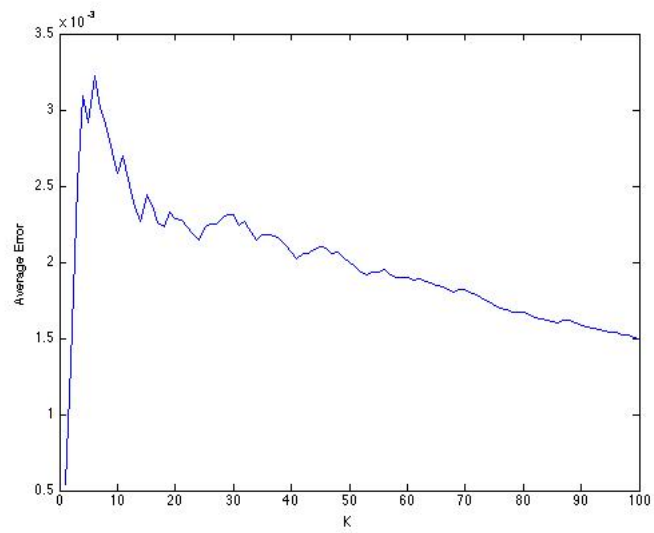


Figure 12: Error at Top K, $R = 3$

MC Algorithm with $R=5$,

CPU time: 2.577 ms

Average errors at Top 10, 30, 50, 100:

0.00299232555129

0.00228341943338

0.00180001027051

0.00131482088127

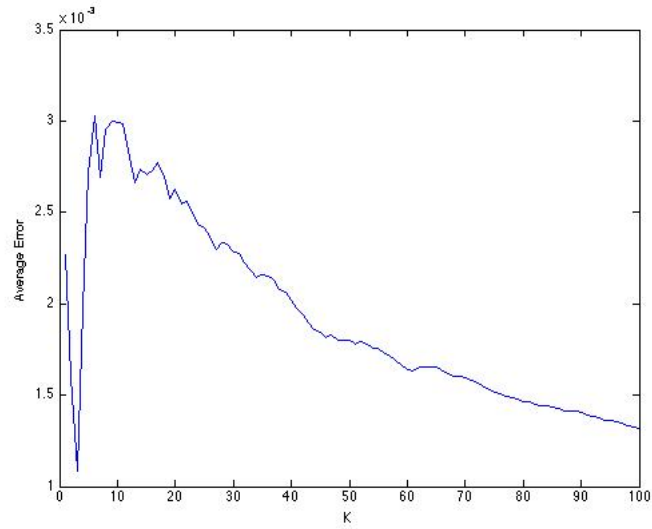


Figure 13: Error at Top K, R = 5

3 Question 3 – Similarity Ranking

3.1 (a)

$$s_A(camera, phone) = 0.343$$

$$s_A(camera, printer) = 0.0$$

Intermediate results (Nodes are indexed based on the order in graph, e.g. 'cameras' == 1, 'phones' == 2):

Round 1:
 s_A :
 (1, 2): 0.133333
 (1, 3): 0.000000
 (3, 3): 1.000000
 (2, 3): 0.000000
 (2, 2): 1.000000
 (1, 1): 1.000000
 s_B :

(1, 2): 0.000000
 (1, 3): 0.000000
 (3, 3): 1.000000
 (4, 5): 0.000000
 (4, 4): 1.000000
 (5, 5): 1.000000
 (1, 4): 0.000000
 (2, 4): 0.400000
 (1, 5): 0.000000
 (2, 3): 0.400000
 (2, 2): 1.000000
 (2, 5): 0.400000
 (3, 4): 0.000000
 (1, 1): 1.000000
 (3, 5): 0.800000
 Round 2:
 s_A :
 (1, 2): 0.293333
 (1, 3): 0.000000
 (3, 3): 1.000000
 (2, 3): 0.000000
 (2, 2): 1.000000
 (1, 1): 1.000000
 s_B :
 (1, 2): 0.000000
 (1, 3): 0.000000
 (3, 3): 1.000000
 (4, 5): 0.106667
 (4, 4): 1.000000
 (5, 5): 1.000000
 (1, 4): 0.000000
 (2, 4): 0.453333
 (1, 5): 0.000000
 (2, 3): 0.453333
 (2, 2): 1.000000
 (2, 5): 0.453333
 (3, 4): 0.106667
 (1, 1): 1.000000
 (3, 5): 0.800000
 Round 3:
 s_A :
 (1, 2): 0.343111
 (1, 3): 0.000000
 (3, 3): 1.000000
 (2, 3): 0.000000
 (2, 2): 1.000000
 (1, 1): 1.000000
 s_B :
 (1, 2): 0.000000
 (1, 3): 0.000000
 (3, 3): 1.000000

(4, 5): 0.234667
 (4, 4): 1.000000
 (5, 5): 1.000000
 (1, 4): 0.000000
 (2, 4): 0.517333
 (1, 5): 0.000000
 (2, 3): 0.517333
 (2, 2): 1.000000
 (2, 5): 0.517333
 (3, 4): 0.234667
 (1, 1): 1.000000
 (3, 5): 0.800000

3.2 (b)

Similarity equation incorporating link weights:

$$s_A(X, Y) = C1 \frac{\sum_{i=1}^{|O(X)|} \sum_{j=1}^{|O(Y)|} s_B(O_i(X), O_j(Y)) \cdot W_i(X) \cdot W_j(Y)}{\sum_{i=1}^{|O(X)|} \sum_{j=1}^{|O(Y)|} W_i(X) \cdot W_j(Y)}$$

Where $W_i(X)$ is the weight of the i_{th} edge originating from X . Similarly, we

define s_B as following:

$$s_B(x, y) = C2 \frac{\sum_{i=1}^{|I(x)|} \sum_{j=1}^{|I(y)|} s_A(I_i(x), I_j(y)) \cdot w_i(x) \cdot w_j(y)}{\sum_{i=1}^{|I(x)|} \sum_{j=1}^{|I(y)|} w_i(x) \cdot w_j(y)}$$

Where $w_i(x)$ is the weight of the i_{th} edge originating from x .

3.3 (c)

In $K_{2,1}$, $s_A(1, 2) = 0.800$

In $K_{2,2}$, $s_A(1, 2) = 0.624$

Intermediate results for $K_{2,1}$:

Round 1:

s_A :
 (1, 2): 0.800000
 (1, 1): 1.000000
 (2, 2): 1.000000

s_B :
 (1, 1): 1.000000
 Round 2:
 s_A :
 (1, 2): 0.800000
 (1, 1): 1.000000
 (2, 2): 1.000000
 s_B :
 (1, 1): 1.000000
 Round 3:
 s_A :
 (1, 2): 0.800000
 (1, 1): 1.000000
 (2, 2): 1.000000
 s_B :
 (1, 1): 1.000000

Intermediate results for $K_{2,2}$:

Round 1:
 s_A :
 (1, 2): 0.400000
 (1, 1): 1.000000
 (2, 2): 1.000000
 s_B :
 (1, 2): 0.400000
 (1, 1): 1.000000
 (2, 2): 1.000000
 Round 2:
 s_A :
 (1, 2): 0.560000
 (1, 1): 1.000000
 (2, 2): 1.000000
 s_B :
 (1, 2): 0.560000
 (1, 1): 1.000000
 (2, 2): 1.000000
 Round 3:
 s_A :
 (1, 2): 0.624000
 (1, 1): 1.000000
 (2, 2): 1.000000
 s_B :
 (1, 2): 0.624000
 (1, 1): 1.000000
 (2, 2): 1.000000

4 Question 4 – Dense Communities in Networks

4.1 (a)

4.1.1 (i)

Suppose $|A(S)| < \frac{\epsilon}{1+\epsilon}|S|$,

We denote $S \setminus A(S)$ as $B(S)$

Then $|B(S)| = |\{i \in S | \deg_s(i) > 2(1+\epsilon)\rho(S)\}| > \frac{1}{1+\epsilon}|S|$

$|E[B(S)]| \geq |B(S)| \cdot 2(1+\epsilon)\rho(S)/2 > \frac{1}{1+\epsilon}|S| \cdot (1+\epsilon)\frac{|E[S]|}{|S|} = |E[S]|$, which is impossible.

So $|A(S)| \geq \frac{\epsilon}{1+\epsilon}|S|$

4.1.2 (ii)

We denote S in the i_{th} iteration as S_i

Based on the proof in **i**, we have: $|S_{i+1}| < \frac{1}{1+\epsilon}|S|$

$$|S_k| < \frac{1}{(1+\epsilon)^k}|S| = \frac{1}{(1+\epsilon)^k}n$$

$S_k \neq \emptyset$, So $|S_k| \geq 1$, $k < \log_{1+\epsilon}(n)$

4.2 (b)

4.2.1 (i)

If $\exists v \in S^* | \deg_{S^*}(v) < \rho^*(G)$

We can remove v from S^* , let the resulting set be $S' = S^* \setminus \{v\}$

$$\rho(S') = \frac{|E[S']|}{|S'|} = \frac{|E[S^*]| - \deg_{S^*}(v)}{|S^*| - 1}$$

Since $\deg_{S^*}(v) < \rho^*(G) = \frac{|E[S^*]|}{|S^*|}$,

$$\rho(S') = \frac{|E[S^*]| - \deg_{S^*}(v)}{|S^*| - 1} > \frac{|E[S^*]|}{|S^*|}$$

S' is 'denser' than S^* . Which is contrary to the statement that S^* is the densest

subgraph of G .

So such v doesn't exist.

4.2.2 (ii)

In the first iteration of the while loop in which there exists a node $v \in S^* \cap A(S)$, Since $v \in S^*$, base on proof in **i**, we have $\deg_{S^*}(v) \geq \rho^*(G)$

Since $v \in A(S)$, we have $\deg_S(v) \leq 2(1 + \epsilon)\rho(S)$

$A(S) \in S$, So $S^* \cap A(S) \in S$, So $\deg_{S^*}(v) \leq \deg_S(v)$

$2(1 + \epsilon)\rho(S) \geq \deg_S(v) \geq \deg_{S^*}(v) \geq \rho^*(G)$

In conclusion, $2(1 + \epsilon)\rho(S) \geq \rho^*(G)$

4.2.3 (iii)

There should be at least 1 iteration (Assume in j_{th} iteration) in which there exist node v such that $v \in S^* \cap A(S)$.

Then $2(1 + \epsilon)\rho(S_j) \geq \rho^*(G)$

$$\rho(\bar{S}) = \max_{i=1}^{NumIter} \{\rho(S_i)\} \geq \rho(S_j) \geq \frac{1}{2(1+\epsilon)}\rho^*(G)$$

4.3 (c)

4.3.1 (i)

Number of iterations when $\epsilon = \{0.1, 0.5, 1, 2\}$ are:

$\{7, 5, 4, 3\}$ Corresponding theoretical bounds are:

$\{137, 32, 18, 11\}$

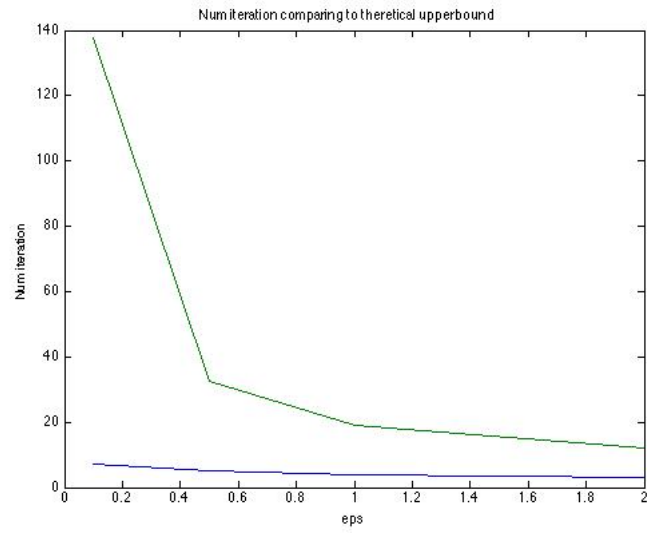


Figure 14: Num iterations and bounds

4.3.2 (ii)

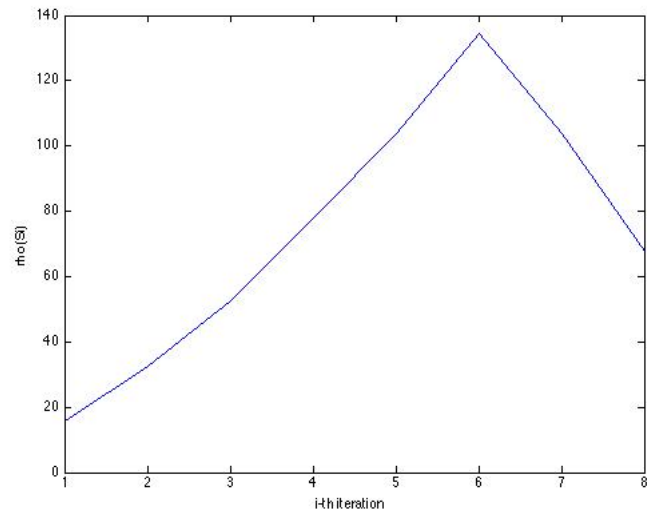


Figure 15: $\rho(S_i)$ as of i

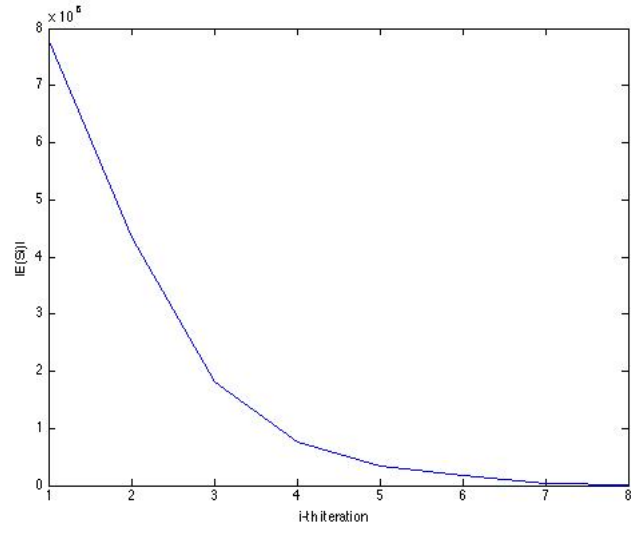


Figure 16: $|E(S_i)|$ as of i

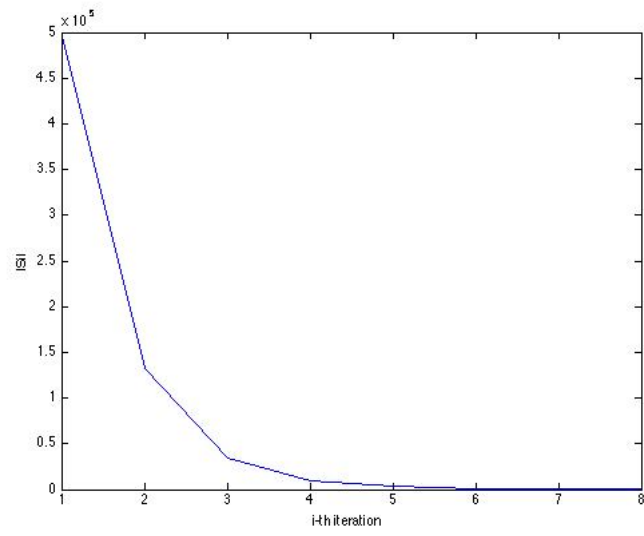


Figure 17: $|S_i|$ as of i

4.3.3 (iii)

The Graph become empty after removing 9 iterations. (After 9 dense communities being found)

The plot of $\rho(\bar{S}_j)$, $|E[\bar{S}_j]|$ and $|\bar{S}_j|$:

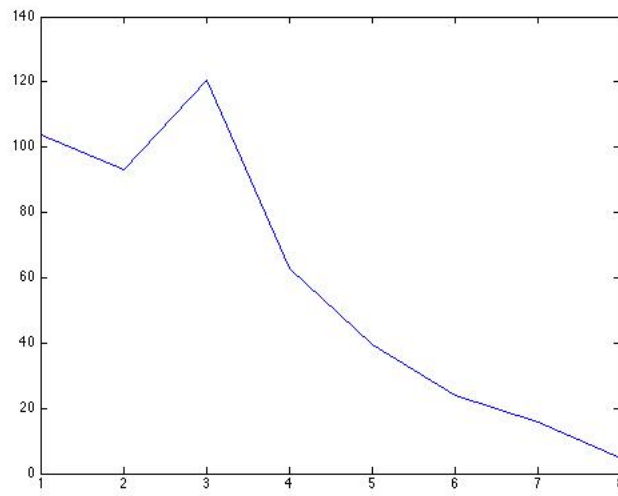


Figure 18: $\rho(\bar{S}_j)$ as of j

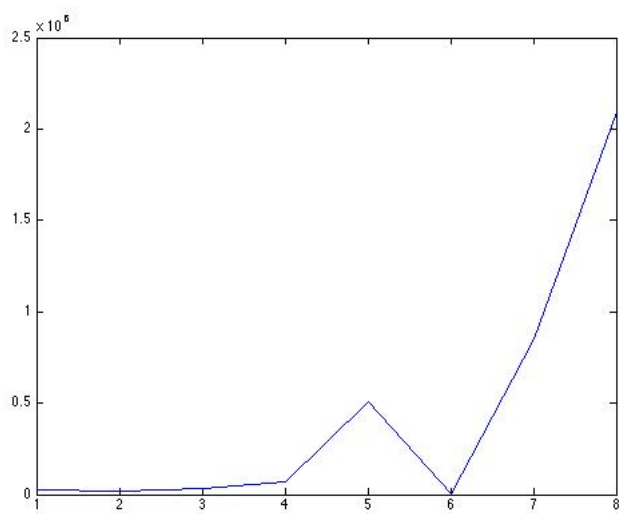


Figure 19: $|E[\bar{S}_j]|$ as of j

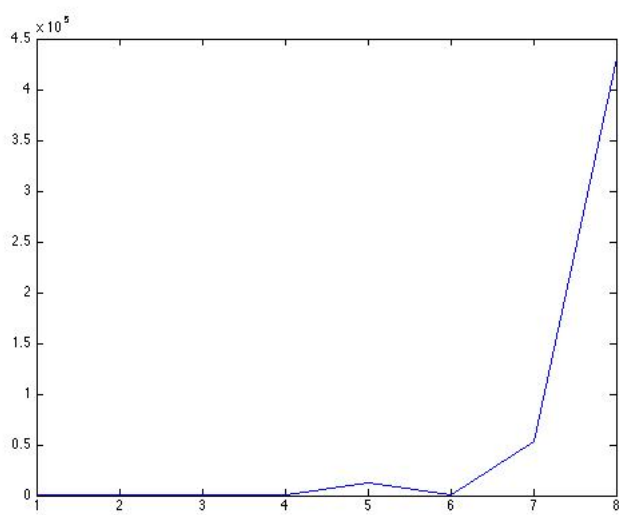


Figure 20: $|\bar{S}_j|$ as of j

The code:

```
from collections import defaultdict
```

```

import copy
import itertools
from optparse import OptionParser
import random
import sets
import sys
import time

def preprocess(graph_file):
    f = open(graph_file)
    V = sets.Set()
    num_edge = 0
    for line in f:
        a, b = line.strip().split('\t')
        if a not in V:
            V.add(a)
        if b not in V:
            V.add(b)
        num_edge += 1
    f.close()
    return V, num_edge

def count_edge(graph_file, S):
    f = open(graph_file)
    count = 0
    for line in f:
        a, b = line.strip().split('\t')
        if (a in S) and (b in S):
            count += 1
    f.close()
    return count

def find_dense(graph_file, eps, removed=None):
    V, e = preprocess(graph_file)
    if removed:
        V.difference_update(removed)
        if len(V) == 0:
            return None, None, None, None, None
    S_bar = copy.copy(V)
    rho_S_bar = float(e) / len(V)
    S = copy.copy(V)
    num_iter = 0
    list_rho = []
    list_num_edge = []
    list_size_s = []
    while len(S) > 0:
        num_iter += 1
        deg = defaultdict(int)
        num_edge = 0
        f = open(graph_file)
        for line in f:
            a, b = line.strip().split('\t')
            if removed and ((a in removed) or (b in removed)):
                continue
            if (a not in S) or (b not in S):
                continue
            deg[a] += 1

```

```

        deg[b] += 1
        num_edge += 1
    f.close()
    rho_S = float(num_edge) / len(S)
    list_rho.append(rho_S)
    list_num_edge.append(num_edge)
    list_size_s.append(len(S))
    A = sets.Set()
    num_edge_remove = 0
    for v in S:
        if deg[v] <= 2 * (1 + eps) * rho_S:
            A.add(v)
            num_edge_remove += deg[v]
            num_edge_remove /= 2
    S.difference_update(A)
    if len(S) == 0:
        break
    rho_S = float(num_edge - num_edge_remove) / len(S)
    if rho_S > rho_S_bar:
        rho_S_bar = rho_S
        S_bar = copy.copy(S)
    return S_bar, num_iter, list_rho, list_num_edge, list_size_s

def main():
    parser = OptionParser()
    parser.add_option("-f", "--file", dest="file", type="string",
                      help="File containing the graph.")
    (options, args) = parser.parse_args()

    for eps in [0.05, 0.1, 0.5, 1, 2]:
        S_bar, num_iter, list_rho, list_num_edge, list_size_s = find_dense(options.file, eps)
        print "Eps: %f, num iteration: %d" % (eps, num_iter)
        print list_rho
        print list_num_edge
        print list_size_s

    removed = sets.Set()
    eps = 0.05
    list_rho = []
    list_num_edge = []
    list_size_s = []
    for j in xrange(1, 21):
        print "%d-th iter" % j
        S_bar, t1, t2, t3, t4 = find_dense(options.file, eps, removed)
        if not S_bar:
            print "Remaining graph is empty"
            break
        num_edge = count_edge(options.file, S_bar)
        print "rho: %f" % (float(num_edge) / len(S_bar))
        list_rho.append(float(num_edge) / len(S_bar))
        print "num_edge: %d" % num_edge
        list_num_edge.append(num_edge)
        print "size_S_bar: %d" % len(S_bar)
        list_size_s.append(len(S_bar))
        removed = removed.union(S_bar)
        print S_bar
    print list_rho

```

```
    print list_num_edge
    print list_size_s
if __name__ == '__main__':
    main()
```