Finding the central nodes in networks

Centrality measures

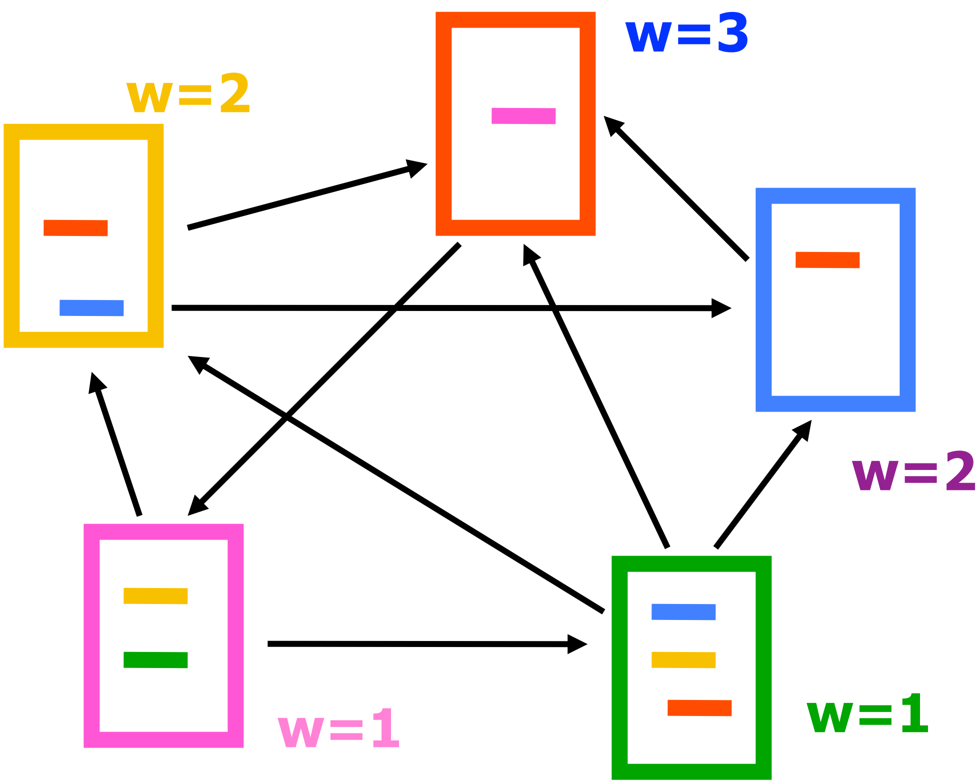
- Degree centrality
- PageRank
- Eigenvector centrality
- Betweenness centrality
-

Degree centrality

- Rank nodes by their degree/indegree/outdegree

InDegree algorithm

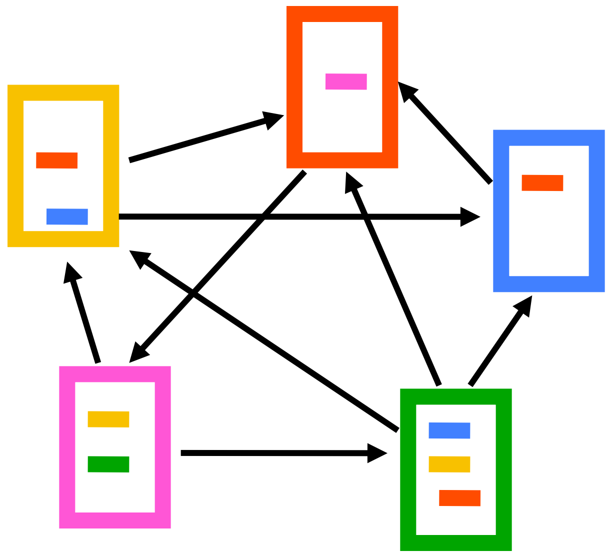
- Rank pages according to in-degree
  - $w_i = |B(i)|$



1. Red Node
2. Yellow Node
3. Blue Node
4. Purple Node
5. Green Node

PageRank algorithm [BP98]

- Good authorities should be pointed by good authorities
- Random walk on the web graph
  - pick a page at random
  - with probability 1- α jump to a random page
  - with probability α follow a random outgoing link
- Rank according to the stationary distribution
- $$\mathrm{PR}(p) = \alpha \sum_{q \to p} \frac{\mathrm{PR}(q)}{|F(q)|} + (1-\alpha)\frac{1}{n}$$



1. Red Page
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Markov chains

- A Markov chain describes a discrete time stochastic process over a set of states

$$S = \{s_1, s_2, \dots s_n\}$$

according to a transition probability matrix

$$P = \{P_{ij}\}$$

  - P_{ij} = probability of moving to state j when at state i
    - $\sum_j P_{ij} = 1$ (stochastic matrix)

- Memorylessness property: The next state of the chain depends only at the current state and not on the past of the process (first order MC)
  - higher order MCs are also possible

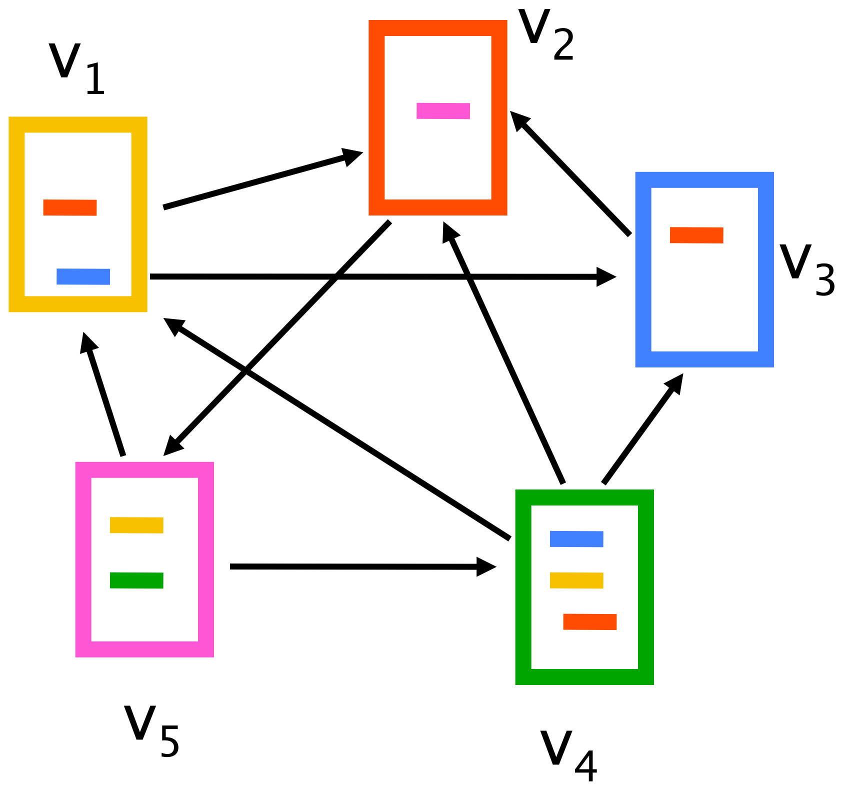
Random walks

- Random walks on graphs correspond to Markov Chains
  - The set of states S is the set of nodes of the graph G
  - The transition probability matrix is the probability that we follow an edge from one node to another

An example

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

$$P = \begin{bmatrix} 0 & 1/2 & 1/2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 \\ 1/3 & 1/3 & 1/3 & 0 & 0 \\ 1/2 & 0 & 0 & 0 & 1/2 \end{bmatrix}$$



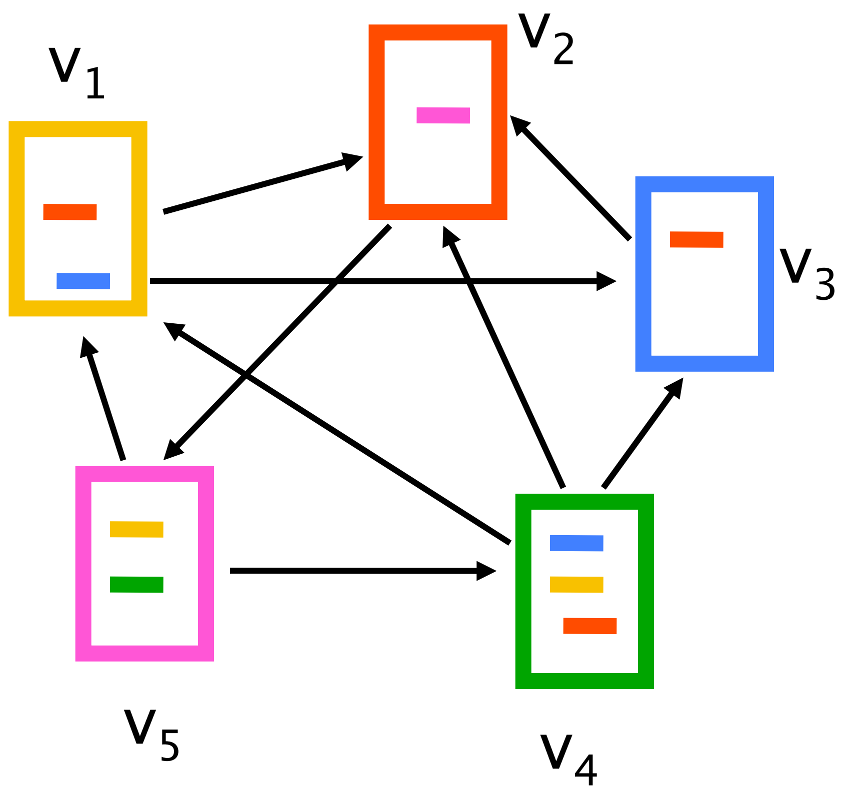
State probability vector

- The vector $q^t = (q^t_1, q^t_2, \ldots, q^t_n)$ that stores the probability of being at state i at time t
  - q^0_i = the probability of starting from state i

$$q^t = q^{t-1} P$$

An example

$$P = \begin{bmatrix} 0 & 1/2 & 1/2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 \\ 1/3 & 1/3 & 1/3 & 0 & 0 \\ 1/2 & 0 & 0 & 1/2 & 0 \end{bmatrix}$$



$q^{t+1}_1 = 1/3\ q^t_4 + 1/2\ q^t_5$

$q^{t+1}_2 = 1/2\ q^t_1 + q^t_3 + 1/3\ q^t_4$

$q^{t+1}_3 = 1/2\ q^t_1 + 1/3\ q^t_4$

$q^{t+1}_4 = 1/2\ q^t_5$

$q^{t+1}_5 = q^t_2$

Stationary distribution

- A stationary distribution for a MC with transition matrix P, is a probability distribution π, such that $\pi = \pi P$

- A MC has a unique stationary distribution if
  - it is irreducible
    - the underlying graph is strongly connected
  - it is aperiodic
    - for random walks, the underlying graph is not bipartite
- The probability π_i is the fraction of times that we visited state i as $t \to \infty$
- The stationary distribution is an eigenvector of matrix P
  - the principal left eigenvector of P – stochastic matrices have maximum eigenvalue 1

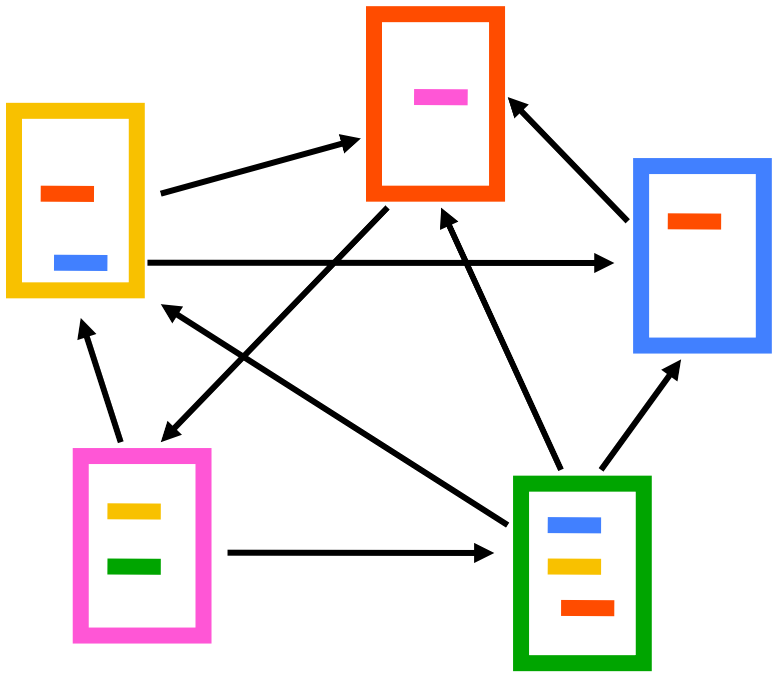
Computing the stationary distribution

- The Power Method
  - Initialize to some distribution q^0
  - Iteratively compute $q^t = q^{t-1}P$
  - After enough iterations $q^t \approx \pi$
  - Power method because it computes $q^t = q^0P^t$
- Why does it converge?
  - follows from the fact that any vector can be written as a linear combination of the eigenvectors
    - $q^0 = v_1 + c_2v_2 + \ldots c_nv_n$
- Rate of convergence
  - determined by λ_2^t

The PageRank random walk

- Vanilla random walk
  - make the adjacency matrix stochastic and run a random walk

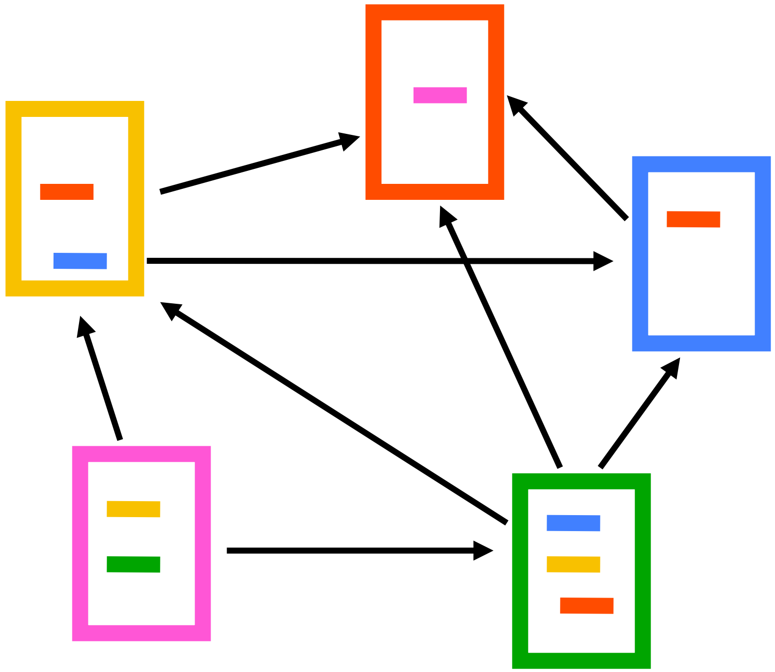
$$P = \begin{bmatrix} 0 & 1/2 & 1/2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 \\ 1/3 & 1/3 & 1/3 & 0 & 0 \\ 1/2 & 0 & 0 & 1/2 & 0 \end{bmatrix}$$



The PageRank random walk

- What about sink nodes?
  - what happens when the random walk moves to a node without any outgoing inks?

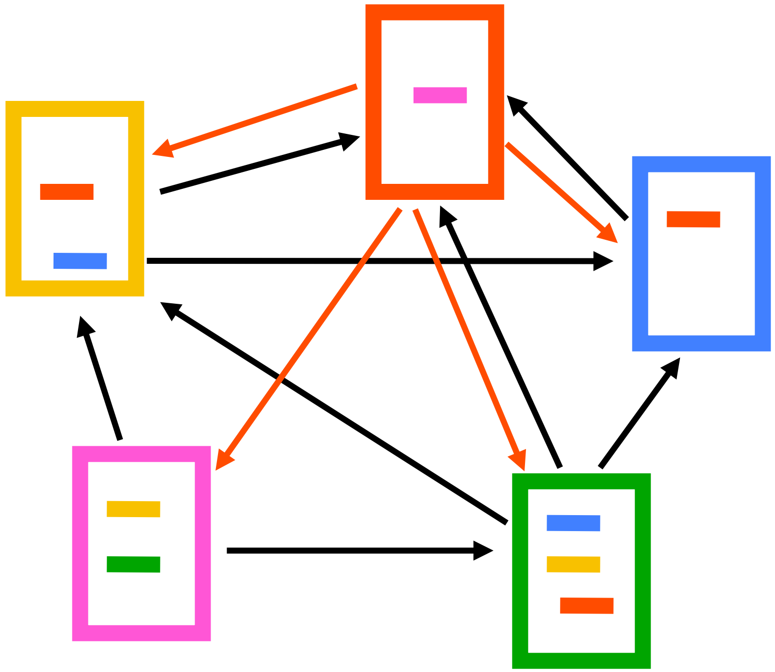
$$P = \begin{bmatrix} 0 & 1/2 & 1/2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1/3 & 1/3 & 1/3 & 0 & 0 \\ 1/2 & 0 & 0 & 1/2 & 0 \end{bmatrix}$$



The PageRank random walk

- Replace these row vectors with a vector v
  - typically, the uniform vector

$$P' = \begin{bmatrix} 0 & 1/2 & 1/2 & 0 & 0 \\ \boxed{1/5 \quad 1/5 \quad 1/5 \quad 1/5 \quad 1/5} \\ 0 & 1 & 0 & 0 & 0 \\ 1/3 & 1/3 & 1/3 & 0 & 0 \\ 1/2 & 0 & 0 & 1/2 & 0 \end{bmatrix}$$



$P' = P + dv^T$

$$d = \begin{cases} 1 & \text{if i is sink} \\ 0 & \text{otherwise} \end{cases}$$

The PageRank random walk

- How do we guarantee irreducibility?
  - add a random jump to vector v with prob α
    - typically, to a uniform vector

$$P'' = \alpha \begin{bmatrix} 0 & 1/2 & 1/2 & 0 & 0 \\ 1/5 & 1/5 & 1/5 & 1/5 & 1/5 \\ 0 & 1 & 0 & 0 & 0 \\ 1/3 & 1/3 & 1/3 & 0 & 0 \\ 1/2 & 0 & 0 & 0 & 1/2 \end{bmatrix} + (1-\alpha) \begin{bmatrix} 1/5 & 1/5 & 1/5 & 1/5 & 1/5 \\ 1/5 & 1/5 & 1/5 & 1/5 & 1/5 \\ 1/5 & 1/5 & 1/5 & 1/5 & 1/5 \\ 1/5 & 1/5 & 1/5 & 1/5 & 1/5 \\ 1/5 & 1/5 & 1/5 & 1/5 & 1/5 \end{bmatrix}$$

$P'' = \alpha P' + (1-\alpha)uv^T$, where u is the vector of all 1s

Effects of random jump

- Guarantees irreducibility
- Motivated by the concept of random surfer
- Offers additional flexibility
  - personalization
  - anti-spam
- Controls the rate of convergence
  - the second eigenvalue of matrix P'' is α

Random walks on undirected graphs

- In the stationary distribution of a random walk on an undirected graph, the probability of being at node i is proportional to the (weighted) degree of the vertex

- Random walks on undirected graphs are not "interesting"

Effects of random jump

- Guarantees irreducibility
- Motivated by the concept of random surfer
- Offers additional flexibility
  - personalization
  - anti-spam
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Eigenvector centrality

- The centrality of a node u is defined as

$$x_u = \frac{1}{\lambda} \sum_{t \in N(u)} x_t$$

- $N(u)$: the neighbors of u
- λ: a constant

- This equation can be rewritten as

$$A\vec{x} = \lambda\vec{x}$$

Eigenvector centrality

$$A\vec{x} = \lambda\vec{x}$$

- If it is required that all centralities are positive, then only the greatest eigenvalue of A is the required centrality

Betweenness centrality

- Dependency of (s, t) pair on v: fraction of shortest paths between s and t that contain v

$$\delta(s, t \mid v) = \frac{\sigma(s, t \mid v)}{\sigma(s, t)}$$

- Betweenness of v: sum of all dependencies of v

$$C(v) = \sum_{s,t \in V} \delta(s, t \mid v)$$