PROBLEM SET 2

MARK DITSWORTH

1. Problem 1

Given graph $G = (V, E, W)$ consider a random walk on V with transition probabilities $M_{ij} = PX(t+1) = j|X(t) = i = \frac{w_{ij}}{\deg(i)}$.

Partition the vertex set as $V = V_+ \cup V_- \cup V_*$. Suppose that every node in V_* is connected to at least one node in either V_+ or V_-. Given a node $i \subset V$ let $g(i)$ be the probability that a random walker starting at i reaches a node in V_+ before reaching one in V_-. If $i \in V_+$, then $g(i) = 1$ and if $i \in V_-$, then $g(i) = 0$. Find $g(i)$ for $i \in V_*$.

There are two scenarios in which the random walker will reach a node in V_+ before one in V_-: Moving from V_* to V_+ immediately, or moving from V_* to V_* repeatedly until moving to V_+. We essentially view leaving V_* as an absorbing barrier, and want the probability that we end in V_+, which is the sum of all probabilities that will end in that scenario:

$$\sum_{j \in V_+} M_{ij} + \sum_{j \in V_*} \sum_{k \in V_+} M_{ij} M_{jk} + \sum_{j \in V_*} \sum_{k \in V_*} \sum_{l \in V_+} M_{ij} M_{jk} M_{kl} + \dots$$

Define $\nu_* \in \mathbb{R}^n$, $n = |V|$ where the jth element is 1 if $j \in V_*$, and 0 otherwise. Similarly define $\nu_+ \in \mathbb{R}^n$ for the partition V_+. Let $\Psi_i \in \mathbb{R}^n$, $n = |V|$ have elements everywhere equal 0 except for the ith node that is the starting node. The probability that a random walker starting at node i is absorbed in the V_+ partition at time-step k is expressed as

$$\Psi_i^T \left[M \operatorname{diag}(V_*) \right]^{(k-1)} M V_+$$

The $\left[M \operatorname{diag}(V_*) \right]^{(k-1)}$ matrix expresses the probability of starting at node i, and ending at node j after $k-1$ steps, discounting the intermediate nodes that would absorb the random walker earlier (nodes belonging to V_+ or V_-) For convenience, we will denote this matrix as M_*, as in only accounting for transitions within partition V_*. The resulting matrix is dotted with M for the last transition time step, and then dotted with V_+ to attain the vector of probabilities end in partition V_+. Ψ_i^T dotted with this vector selects the probability stemming from starting at node i. Thus, summing the probabilities across all k yields

$$\Psi_i^T \left[\sum_{k=0}^{\infty} (M_*)^k \right] M V_+$$

With each element of M_* less than 0, and the summation across each row bounded above by 1, it is clear that $\lim_{n \to \infty} (M_*)^n = \mathbf{0}$. Thus, the infinite sum converges to

$(I - M_*)^{-1}$. In conclusion, the probability that a random walker starting at node $i \in V_*$ will reach a node in V_+ before a node in V_- is calculated by

$$g(i) = \Psi_i^T \left(I - M_*\right)^{-1} MV_+.$$

Note that for graphs with large $|V|$, the inverse operation can be quite expensive. Thus $g(i)$ should be approximated either via pseudo-inverse operations or monte carlo simulations.

2. Problem 2