

# Higher Order Markov Chains and Spacey Walks

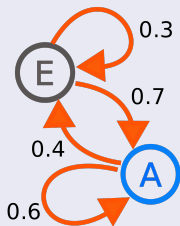
Nicolas Nytko

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# Markov Chains

**Markov Chains** are stochastic models describing a sequence of states with a probability of transitioning between each.

- Defined as matrix:  $P \in \mathbb{R}^{n \times n}$ ,  $P_{ij}$  gives probability of moving to state  $i$  from  $j$ , for chain with  $n$  states.
- Given distribution/state vector  $x^{(n)}$ , one step of a random walk is represented by matrix-vector product  
$$x^{(n+1)} = Px^{(n)} \Leftrightarrow x_i^{(n+1)} = \sum_j P_{ij}x_j^{(n)}.$$



Transition matrix:

$$P = \begin{array}{c} A \quad E \\ \begin{array}{c} A \\ E \end{array} \begin{bmatrix} 0.6 & 0.7 \\ 0.4 & 0.3 \end{bmatrix} \end{array}$$

Figure from [https://commons.wikimedia.org/wiki/File:Markovkate\\_01.svg](https://commons.wikimedia.org/wiki/File:Markovkate_01.svg)

# Definitions

## Time Homogeneous

Each transition probability is independent of the time step  $t$ .

## Irreducible

Every state can be reached from every other state.

## Periodic

Periodic markov chain:

$$\exists i \in S \text{ s.t. } P_{ii} = 0$$

Periodicity implies a state may only return to itself after some multiple  $d$  “hops”. If every state has self loops the chain is **aperiodic**.

## Google PageRank

- Markov chain represents the “idealized” web surfer. States are webpages and transition probability is given by number of outgoing links between pages.
- Ranking is determined by probability of being on certain page.

## Board Games

- Each spot on game board is a state.
- Probability of moving between spots is given by dice, spinner, etc.

## Weather

- States are possible weather conditions.
- Tomorrow's weather is randomly chosen based on today's conditions.

# Steady-State Distribution

**Steady state** vector  $\pi \in \mathbb{R}^n$  does not change when multiplied by Markov chain:

$$\pi = P\pi$$

- Average distribution as random walk tends to length infinity,  $\lim_{k \rightarrow \infty} P^k x$
- Is equivalent to **Perron vector** of matrix, dominant eigenvector with nonnegative components.
- Compute iteratively with power method:  $x^{(k+1)} = Px^{(k)}$ .

Unique steady states are guaranteed for **irreducible, aperiodic** Markov chains.

# Markov Chains with Memory

What if we want our chain to **remember** where it has been?  
Introduce ***m*-order Markov chain**, where transition probability depends on previous *m* states.

- Probability is now stored as  $P \in \mathbb{R}^{n \times n^m}$ , where columns are a *m*-tuple of each state permutation.
- Random step becomes slightly more complicated than just a *mat-vec*, will see a better way of doing this.

$$P = \begin{matrix} & (s_0, s_0) & (s_0, s_1) & (s_1, s_0) & (s_1, s_1) \\ \begin{matrix} s_0 \\ s_1 \end{matrix} & \begin{bmatrix} p_{1,1} & p_{1,2} & p_{1,3} & p_{1,4} \\ p_{2,1} & p_{2,2} & p_{2,3} & p_{2,4} \end{bmatrix} \end{matrix}$$

(Example indexing for 2<sup>nd</sup> order chain with  $n = 2$  states.)

# Higher Order Markov Chains

We can **fold the last dimension** of the higher-order Markov matrix to obtain a higher dimensional **tensor**.

Order  $m$  Markov chain with  $n$  states is order  $m + 1$  tensor

$$\mathcal{P} \in \mathbb{R}^{\overbrace{n \times n \times \cdots \times n}^{m+1 \text{ dimensions}}}$$

Transition probability indexed by  $P_{i_{(n+1)}, i_{(n)}, i_{(n-1)}, \dots, i_{(n-m+1)}}$

- State/distribution is stored as order  $m$  tensor.
- Example random step for order 2 Markov chain:  
$$X_{ij}^{(n+1)} = \sum_k P_{ijk} X_{jk}^{(n+1)}$$
- Tensor form gives nice analysis properties — will see shortly.

# Higher Order Steady-State Distribution

**Steady state** tensor  $X \in \mathbb{R}^{n \times n}$  does not change when multiplied along first mode.

$$X_{ij} = \sum_k P_{ijk} X_{jk}$$

- Conceptually simple, but requires  $\mathcal{O}(n^m)$  space to store state tensor.

Replace state tensor with **low rank approximation**  $x \in \mathbb{R}^n$ :

$$x_i = \sum_{jk} P_{ijk} x_j x_k$$

Actually just the **z-eigenvector** of  $\mathcal{P}$ !



# Spacey Walks

# Applications, Examples



Austin R. Benson, David F. Gleich, and Lek-Heng Lim.

The spacey random walk: A stochastic process for higher-order data.

*SIAM Review*, 59(2):321–345, January 2017.



Hassan Bozorgmanesh and Masoud Hajarian.

Convergence of a transition probability tensor of a higher-order markov chain to the stationary probability vector.

*Numerical Linear Algebra with Applications*, 23(6):972–988, August 2016.