

Higher Order Markov Chains and Spacey Walks

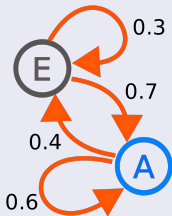
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Markov Chains

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:

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

Figure from 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 2nd 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} !

- For first order, steady state/eigenvector can be represented by a **random walk**.
- Our low rank transformation:

$$X_{ij} = \sum_k P_{ijk} X_{jk} \quad \Rightarrow \quad x_i = \sum_{jk} P_{ijk} x_j x_k$$

is algebraic, is there a **stochastic** process?

Present the concept of a **spacey walk**: upon reaching a new state we *space out* and forget all previous states. State history is then **randomly made up** from previously seen states.

Let $X(0), X(1), \dots, X(n)$ be the sequence of visited states and N to be the number of states. Define $Y(n)$ as a random previously seen state, each weighted by number of occurrences:

$$P(Y(n) = k \mid \mathcal{F}_n) = \frac{1}{n + N} \left(1 + \sum_{s=1}^n \mathbb{1}(X(s) = k) \right)$$

Transition probability is then given by:

$$P(X(n+1) = i \mid X(n) = j, Y(n) = k) = P_{ijk}$$

Applications, Examples



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

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



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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.