

# COMP5313/COMP4313 - Large Scale Networks

## Week 5: The Structure of the Web, Hubs and Authorities

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# Introduction

- ▶ We already looked at **social** networks
  - The basic units being connected are people or other **social entities**, like firms or organizations
  - The links connecting them generally correspond to **opportunities** for some kind of social or economic interaction
  - e.g., Facebook network, twitter network, Livejournal network
- ▶ We will now consider information networks
  - The basic units being connected are pieces of **information**
  - Links join pieces of information that are **related** to each other
  - e.g., the World Wide Web, citation networks, knowledge graphs

# Outline

## Information Networks

Bow-tie Structure of the Web

Link Analysis: Hubs and Authorities

Applications beyond the Web

Spectral Analysis of Hubs and Authorities

Advanced Material (Optional)

# The World Wide Web

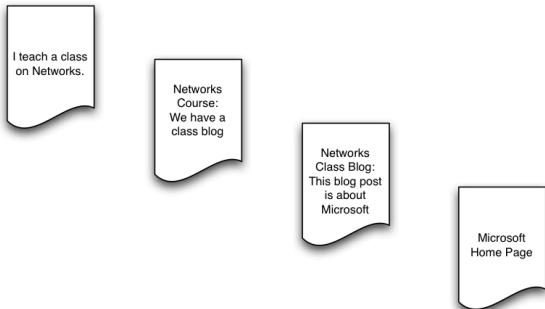
- ▶ The World Wide Web is probably the most prominent information network
- ▶ The Web is an application developed to let people share information over the Internet
- ▶ It was created by Tim Berners-Lee during the period of 1989-1991 <sup>1</sup>
- ▶ It features two components:
  - It makes a document available over the Internet through a Web page stored on a public folder of a computer
  - It provides a way for others to easily access Web pages through a browser

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<sup>1</sup>T. Berners-Lee, R. Cailliau, A. Luotonen, H. F. Nielsen, and A. Secret. The world-wide web. Commun. ACM, vol. 37, pp. 76–82, 1994.

# The World Wide Web

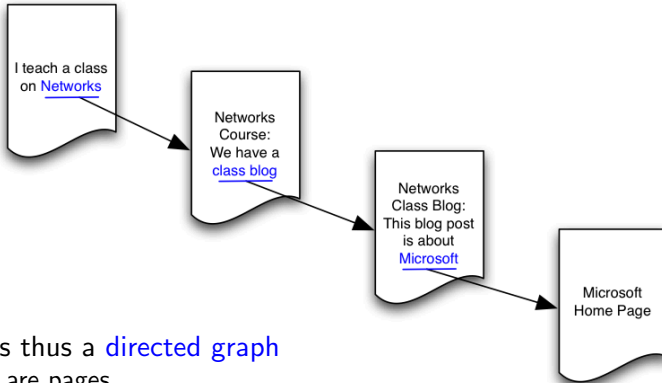
- ▶ A set of four Web pages
  - The home page of an **instructor** who teaches a class of network, the homepage of a **network class** she teaches, the **blog** for the class, with a post about **Microsoft**.



- These pages are **part of one system** (the Web) but may be located **on four different computers** belonging to different institutions.

# The World Wide Web

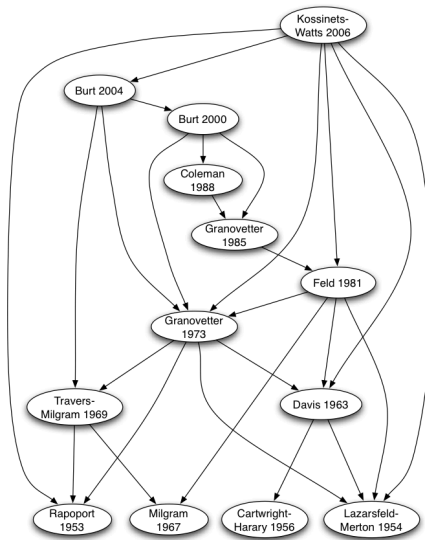
- ▶ The Web uses the network metaphor
  - Each page is a hypertext that can embed **virtual links** in any portion of the document
  - This virtual link allows a reader to move from one **Web page to another**



- ▶ The **Web** is thus a **directed graph**
  - **Nodes** are pages
  - The directed **edges** are the links from one page to another

## Citation

- ▶ A precursor of hypertext is citation
  - For authors to credit the source of an idea
- ▶ The network of **citations** among a set of research papers forms a **directed graph** that, like the Web, is a kind of **information network**.
- ▶ In contrast to the Web, however, the passage of time is much more evident in citation networks since their links tend to point strictly **backward in time**.



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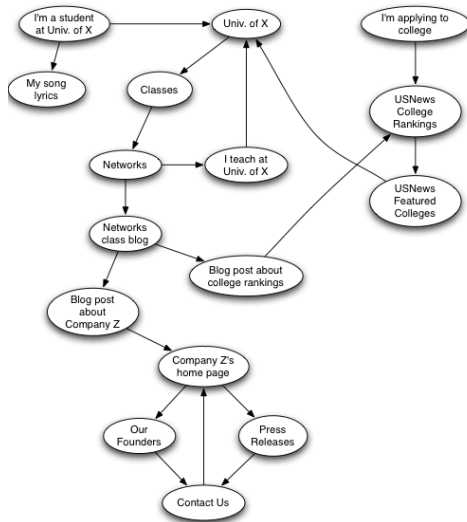


## Web as a Directed Graph

- ▶ Viewing social networks in terms of their graph structures have provided significant insights
- ▶ The same is true for information networks such as the Web
  - It allows us to better understand the logical relationships expressed by its links
  - It helps to identify important pages as a step in organizing the results of Web searches
- ▶ The Web graph is **directed**
  - The edges point from one node to another, and are not symmetrical
  - Page A pointing to page B does not necessarily indicate page B pointing back to page A

## Path in a Directed Graph

- ▶ A directed graph formed by the links among a small set of Web pages
- ▶ A **path** from A to B in a **directed graph** is a sequence of nodes, beginning with A and ending with B with the property that each consecutive pair of nodes in the sequence is connected by an edge pointing in the forward direction.



## Strongly Connected Components

- ▶ A directed graph is **strongly connected** if there is a path from every node to every other node

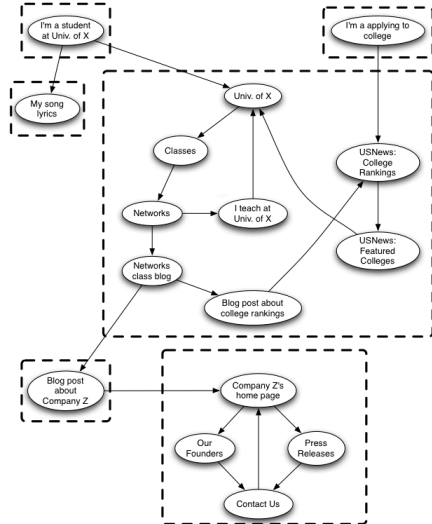
### Strongly Connected Component (SCC)

**A strongly connected component (SCC)** in a directed graph is a subset of the nodes such that:

1. Every node in the subset has a path to every other; and
2. The subset is not part of some larger set with the property that every node can reach every other.

# Strongly Connected Components

- A directed graph with its strongly connected components identified



## The Bow-tie Structure of the Web

- ▶ In 1999, Broder et al. set out to build a global map of the Web <sup>2</sup>
  - They used the index of pages and links of AltaVista, one of the largest commercial search engine at that time
- ▶ This study was replicated on
  - the larger (early) index of Google's search engine and
  - large research collection of web pages

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<sup>2</sup>A. Broder, R. Kumar, F. Maghoul, P. Raghavan, S. Rajagopalan, R. Stata, A. Tomkins, J. Wiener. Graph structure in the web. Computer networks, vol. 33, no. 1–6, pp. 309–320, 2000.

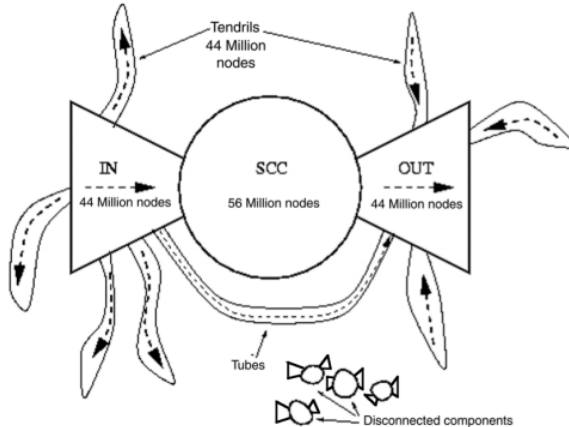
## The Bow-tie Structure of the Web

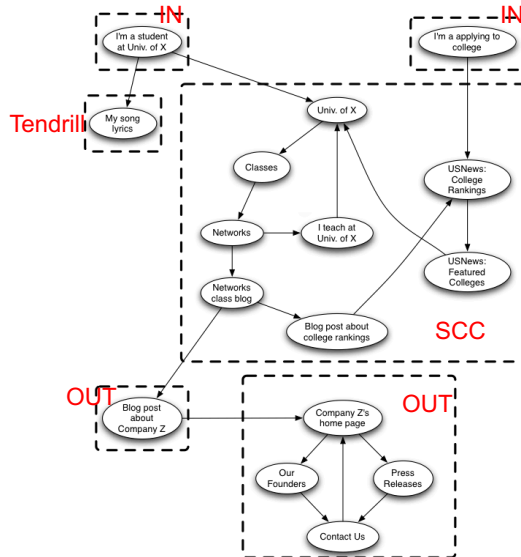
Their findings include:

- ▶ The Web contains a giant strongly connected component (SCC):
- ▶ **IN:** Some nodes can reach the giant SCC but cannot be reached from it, these nodes are **upstream** of the giant SCC
- ▶ **OUT:** Some nodes can be reached from the giant SCC but cannot reach it, these nodes are **downstream** of the giant SCC
- ▶ There are nodes that can neither reach the giant SCC nor be reached from it
  - **Tendrils** are nodes that can be reached from IN but cannot reach the giant SCC and the ones that can reach OUT but cannot be reached from the giant SCC
  - **Disconnected** are nodes that have no path to the giant SCC (even if ignoring directions)

## The Bow-tie Structure of the Web

- ▶ A schematic picture of the bow-tie structure of the Web. Although the numbers are now outdated, the structure has persisted.







# Outline

Information Networks

Bow-tie Structure of the Web

**Link Analysis: Hubs and Authorities**

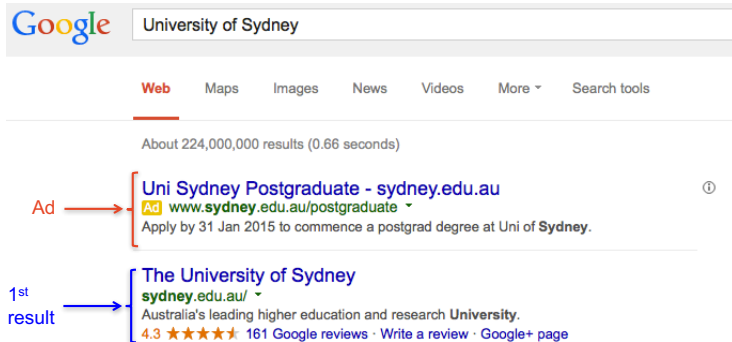
Applications beyond the Web

Spectral Analysis of Hubs and Authorities

Advanced Material (Optional)

# Searching the Web: The Problem of Ranking

- ▶ Type “University of Sydney” in Google’s search engine



- ▶ How does Google’s search engine know which page to show first?
  - Search engines only exploit information from the Web (no external info)
  - ⇒ There should be enough information intrinsic to the Web to rank results

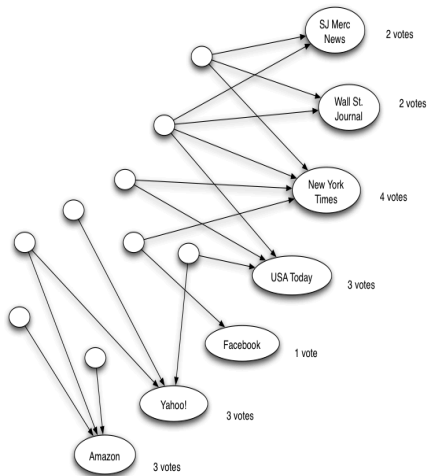
## Voting by In-links

- ▶ Perspective
  - All pages with “University of Sydney” contain different numbers of occurrences
  - But all these webpages likely link to [sydney.edu.au](http://sydney.edu.au)
- ▶ Links are essential
  - Some links may be off-topic, may be negative rather than positive ...
  - But overall, many [incoming links](#) means hopefully [collective endorsement](#)
- ▶ Let's list all relevant pages with the term “University of Sydney”
  - Consider links as votes from one webpage to another
  - What page receives the largest number of votes from other pages?
  - Ranking pages by decreasing number of votes works reasonably well

## Voting by In-links

- ▶ Voting is not enough
- ▶ Type “newspapers”, you may get high scores for prominent newspapers, along with **irrelevant** highly ranked pages
  - Unlabelled pages represent a sample of pages relevant to query newspapers
  - The most voted pages are
    - ▶ two newspapers (NYT, USA today)
    - ▶ two irrelevant results (Yahoo!, Amazon)

⇒ **Vote number** is a **too simple** measure

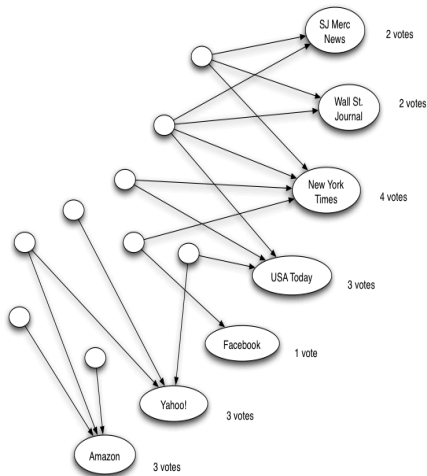


## A List-finding Technique

- ▶ What other information can complement vote measure?
- ▶ What are the (list) pages that compile lists of resources relevant to the topic?
  - Such lists exist for most broad enough queries like “newspapers”
  - They would correspond to lists of links to online newspapers
  - Let’s try to find good list pages for the query “newspapers”

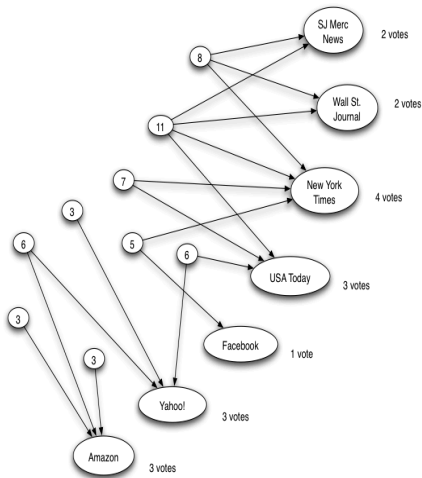
## A List-finding Technique

- ▶ Let's consider the figure again
  - Few list pages voted for many of the highly voted pages
  - List pages have some sense of where the good answers are
  - Page's value as a list is the **sum of the votes** received by **all pages for which it voted**



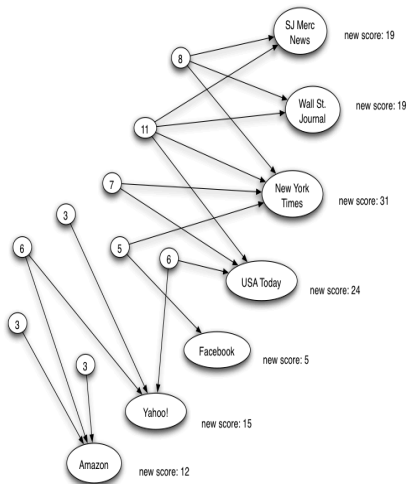
## A List-finding Technique

- ▶ Finding good lists for the query “newspapers”: each page’s value as a list is written as a number inside it
- ▶ If we believe that **pages scoring well as lists** have a better sense for where the good results are, we should **weight their votes more heavily**
- ▶ Similarly, **people recommending lots of good restaurants** may act as high-value lists so that you end up **giving them more value**



## The Principle of Repeated Improvement

- ▶ Re-weight votes for the query “newspapers”: each of the labeled page’s new score is equal to the sum of the values of all lists that point to it
- ▶ **Why stop here?**  
Can we refine the scores obtained on the left-hand side as well?
- ▶ This process can go back and forth forever (*repeated improvement*)





## Hubs and Authorities

- ▶ This process suggests a ranking procedure that we can try to make precise, as follows
  - We call **authorities** the page with high score for the query
  - We call **hubs** the high-value list for the query
- ▶ For each page  $p$ , we assign pairs:  $hub(p)$  and  $auth(p)$ 
  - Each page starts with  $(1, 1)$
- ▶ **Voting:** Use the quality of hubs to refine our estimate for the quality of authorities
  - **Authority Update Rule:** For each page  $p$ , update  $auth(p)$  to be the **sum of the hub scores** of all pages that point to it.
- ▶ **List-finding:** Use the quality of the authorities to refine our estimate of the quality of the hubs.
  - **Hub Update Rule:** For each page  $p$ , update  $hub(p)$  to be the **sum of the authority scores** of all pages that it points to.

# Hubs and Authorities

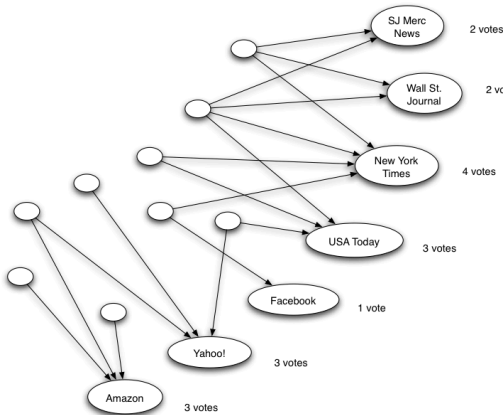
## Algorithm

- ▶ We start with all hub scores and all authority scores equal to 1
- ▶ We choose a number of steps,  $k$
- ▶ We then perform a sequence of  $k$  hub-authority updates

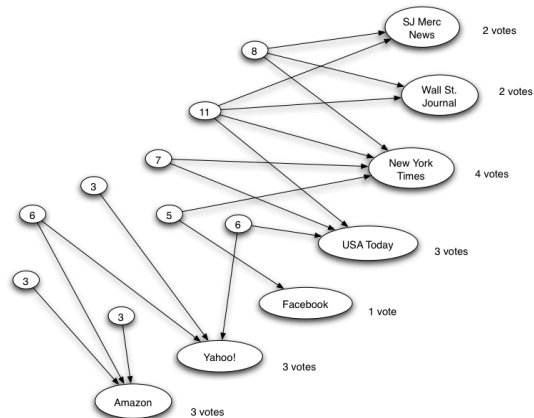
Each update works as follows:

- First apply the Authority Update Rule to the current set of scores
- Then apply the Hub Update Rule to the resulting set of the scores
- ▶ At the end, the hub and authority scores may involve numbers that are very large so normalize them
  - divide each authority score by the sum of all authority scores
  - divide each hub score by the sum of all hub scores

# Hubs and Authorities

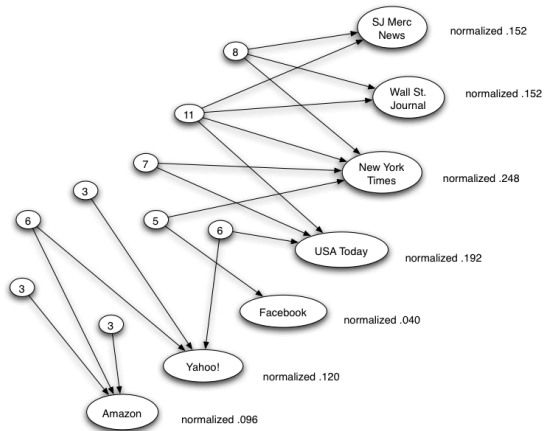
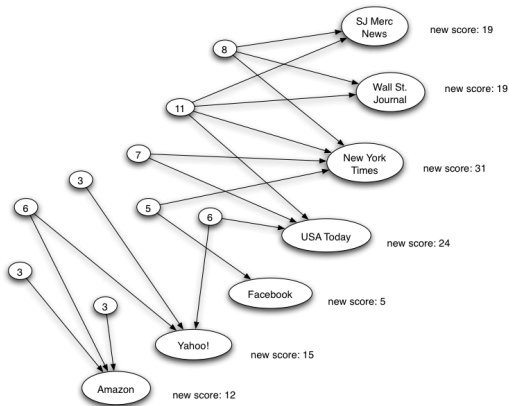


After 1 application of the Authority Update Rule  
(assuming that  $hub(p) = 1$  for every  $p$ )



Then after 1 application of the Hub Update Rule

# Hubs and Authorities



After second application of the Authority Update Rule

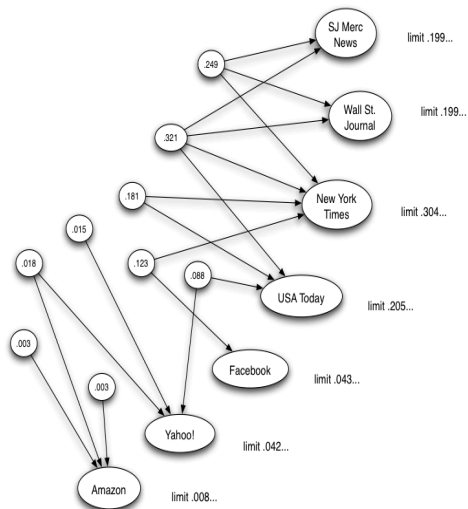
After normalization (sum of authorities was 125)

## Hubs and Authorities

- ▶ What happens if we do this for **larger and larger** values of  $k$ ?
  - Normalized values converge to limits as  $k$  goes to infinity
  - The result stabilizes as the improvement leads to smaller and smaller changes
- ▶ Ultimately, we reach an **equilibrium**
  - Your authority score is proportional to the hub scores of the pages that point to you
  - Your hub score is proportional to the authority scores of the pages you point to
- ▶ The **same limits** are reached **whatever positive initial values** we choose for hubs and authorities
  - The limiting values are properties of the link structure (not initial values)

## Hubs and Authorities

- ▶ Limiting hub and authority values for the query “newspapers”



After normalization

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Advanced Material (Optional)

## Application of Link Analysis

- ▶ Link analysis techniques have diverse applications in any domain where information is connected by a **network structure**
  - Citation analysis (impact factor)
  - U.S. Supreme Court citations

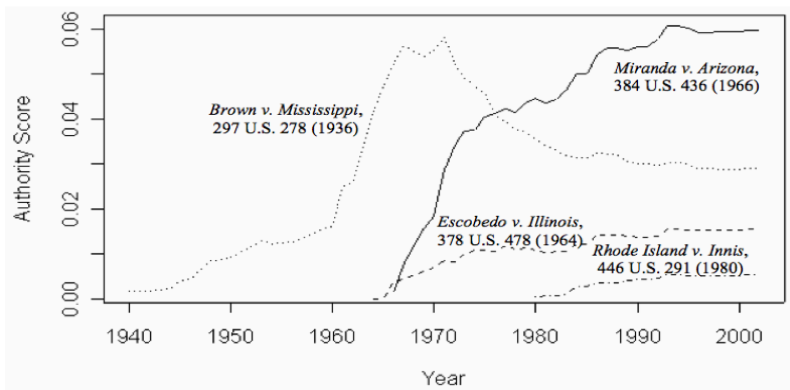


## US Supreme Court Citations

- ▶ Study of the network of citations among legal decisions by U.S. courts
- ▶ Citations are **crucial** in legal writing:
  - To ground a decision in precedent
  - To explain the relation of a new decision to what has come before
- ▶ Link analysis of citations helps identifying cases that play especially important roles in the overall citation structure
- ▶ Hub and authority measures used on all Supreme Court decisions (over 2 centuries)
  - Revealed cases that acquired significant authority according to these measures shortly after they appeared
  - But which took much longer to get recognition from the legal community
  - Showed how authority can change over long time periods

## US Supreme Court Citations

- ▶ Rising and falling of some key 5th Amendment cases (20th century)
  - 1936 Brown vs. Mississippi about confessions obtained under torture
  - 1966 Miranda vs. Arizona: the need for citations to the former quickly declined



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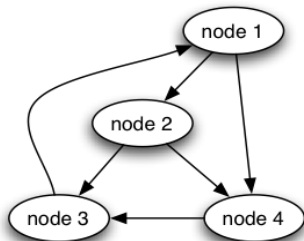
Advanced Material (Optional)

## Spectral Analysis

- ▶ Spectral analysis is the use of **eigenvalues** and **eigenvectors** to study the structure of networks
- ▶ The limiting values of hub and authority values can be interpreted as coordinates in the eigenvectors of certain matrices derived from the network

## Adjacency Matrix

- ▶ Set of  $n$  pages represented as nodes labeled  $1, 2, 3, \dots, n$
- ▶ Links are encoded in an adjacency  $n \times n$  matrix  $\mathbf{A}$ 
  - $A_{i,j}$  ( $i^{th}$  row and  $j^{th}$  column of  $\mathbf{A}$ ) = 1 if there is a link from node  $i$  to  $j$
  - $A_{i,j} = 0$  otherwise
- ▶ Example: the directed hyperlinks among Web pages represented as an  $n \times n$  adjacency matrix  $\mathbf{A}$



0	1	0	1
0	0	1	1
1	0	0	0
0	0	1	0

## Hubs and Authorities Rules

Let's consider the hub and authority update rules in terms of **matrix-vector multiplication**

- ▶ For every node  $i$ ,
  - its hub score is denoted  $h_i$
  - its authority score is denoted  $a_i$
- ▶ Hub vector is denoted  $\mathbf{h}$ , and authority vector is  $\mathbf{a}$ 
  - Here we assume **column vectors**.
- ▶ **Hub Update Rule (formalized with matrix notation):**

$$h_i = A_{i,1} \times a_1 + A_{i,2} \times a_2 + A_{i,3} \times a_3 + \cdots + A_{i,n} \times a_n \quad (1)$$

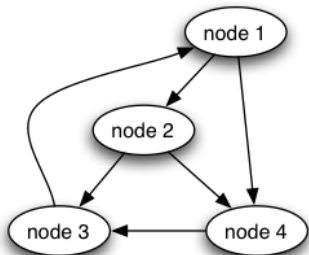
- The values of  $A_{i,j}$  as multipliers capture precisely the authority values to sum
- Equation (1) is the definition of matrix-vector multiplication, hence we can write:

$$\mathbf{h} = \mathbf{A}\mathbf{a}$$

## Hubs and Authorities Rules

### Example

- ▶ The matrix representation allows to represent the Hub Update Rule as a matrix-vector multiplication
- ▶ The multiplication by a vector of authority scores  $[2, 6, 4, 3]$  produces a new vector of hub scores  $[9, 7, 2, 4]$



$$\begin{bmatrix} 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 6 \\ 4 \\ 3 \end{bmatrix} = \begin{bmatrix} 9 \\ 7 \\ 2 \\ 4 \end{bmatrix}$$

## Hubs and Authorities Rules

- ▶ The Authority Update Rule is **analogous** to the Hub Update Rule, except that scores flow in the **other direction across the edges**
  - $a_i$  is updated to be the sum of  $h_j$  over all nodes  $j$  that have an edge to  $i$
- ▶ **Authority Update Rule (formalized with matrix notation):**

$$a_i = h_1 \times A_{1,i} + h_2 \times A_{2,i} + h_3 \times A_{3,i} + \cdots + h_n \times A_{n,i} \quad (2)$$

- The roles of columns and rows are interchanged, so we use the transpose of matrix  $\mathbf{A}$ , denoted  $\mathbf{A}^\top$ , defined by the property that  $(i, j)$  entry of  $\mathbf{A}^\top$  is the  $(j, i)$  entry of  $\mathbf{A}$  (i.e.,  $(\mathbf{A}^\top)_{i,j} = A_{j,i}$ ).

$$\mathbf{a} = \mathbf{A}^\top \mathbf{h} \quad \text{equivalently} \quad \mathbf{a}^\top = \mathbf{h}^\top \mathbf{A}$$



## Hubs and Authorities Rules

Let's perform the **k-step hub-authority** computation for large values of  $k$

- ▶ Let  $\mathbf{a}^{(0)}$  and  $\mathbf{h}^{(0)}$  be the vectors whose coordinates are all 1
- ▶ Let  $\mathbf{a}^{(k)}$  and  $\mathbf{h}^{(k)}$  denote the vectors of authority and hubs after  $k$  applications of Authority-and-then-Hub Update Rules in order
- ▶ Following previous formula we find that:

$$\mathbf{a}^{(1)} = \mathbf{A}^\top \mathbf{h}^{(0)}$$

and

$$\mathbf{h}^{(1)} = \mathbf{A}\mathbf{a}^{(1)} = \mathbf{A}\mathbf{A}^\top \mathbf{h}^{(0)}$$

That's the result of the **one-step hub-authority computation**.

## Hubs and Authorities Rules

- ▶ In the 2nd step, we therefore get

$$\mathbf{a}^{(2)} = \mathbf{A}^\top \mathbf{h}^{(1)} = \mathbf{A}^\top \mathbf{A} \mathbf{A}^\top \mathbf{h}^{(0)}$$

and

$$\mathbf{h}^{(2)} = \mathbf{A} \mathbf{a}^{(2)} = \mathbf{A} \mathbf{A}^\top \mathbf{A} \mathbf{A}^\top \mathbf{h}^{(0)} = (\mathbf{A} \mathbf{A}^\top)^2 \mathbf{h}^{(0)}$$

- ▶ In the 3rd step, we get

$$\mathbf{a}^{(3)} = \mathbf{A}^\top \mathbf{h}^{(2)} = \mathbf{A}^\top \mathbf{A} \mathbf{A}^\top \mathbf{A} \mathbf{A}^\top \mathbf{h}^{(0)} = (\mathbf{A}^\top \mathbf{A})^2 \mathbf{A}^\top \mathbf{h}^{(0)}$$

and

$$\mathbf{h}^{(3)} = \mathbf{A} \mathbf{a}^{(3)} = \mathbf{A} \mathbf{A}^\top \mathbf{A} \mathbf{A}^\top \mathbf{A} \mathbf{A}^\top \mathbf{h}^{(0)} = (\mathbf{A} \mathbf{A}^\top)^3 \mathbf{h}^{(0)}$$

- ▶ What do we observe?

## Hubs and Authorities Rules

- ▶ **Conclusion:**  $\mathbf{a}^{(k)}$  and  $\mathbf{h}^{(k)}$  are products of the terms  $\mathbf{A}$  and  $\mathbf{A}^\top$  in alternating order, where  $\mathbf{a}^{(k)}$  begins with  $\mathbf{A}^\top$  and the expression for  $\mathbf{h}^{(k)}$  begins with  $\mathbf{A}$ .

- ▶ We can write:

$$\mathbf{a}^{(k)} = (\mathbf{A}^\top \mathbf{A})^{k-1} \mathbf{A}^\top \mathbf{h}^{(0)}$$

and

$$\mathbf{h}^{(k)} = (\mathbf{A} \mathbf{A}^\top)^k \mathbf{h}^{(0)}$$

- ▶ The authority and hub vectors are the results of multiplying an initial vector by larger and larger powers of  $\mathbf{A}^\top \mathbf{A}$  and  $\mathbf{A} \mathbf{A}^\top$ , respectively.

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## Eigenvectors and Convergence

- ▶ The magnitude of hubs and authorities increase at each step
- ▶ They only converge when we take normalization into account
- ▶ It is the **direction** of hubs and authorities that **converges**
- ▶ To show convergence, we need to show that there are constants  $c$  and  $d$  such that:
  - $\frac{1}{c^k} \mathbf{h}^{(k)}$  and  $\frac{1}{d^k} \mathbf{a}^{(k)}$  converge to limits as  $k$  goes to infinity.
- ▶ Let's focus on the **convergence of hub vectors**  $\frac{1}{c^k} \mathbf{h}^{(k)}$ . The convergence proof of **authority vectors**  $\frac{1}{d^k} \mathbf{a}^{(k)}$  is analogous.

## Eigenvectors and Convergence

Let's focus on the sequence of **hub vectors**

- ▶ If  $\frac{1}{c^k} \mathbf{h}^{(k)} = \frac{1}{c^k} (\mathbf{A}\mathbf{A}^\top)^k \mathbf{h}^{(0)}$  converges to a limit  $\mathbf{h}^*$ , then the direction of  $\mathbf{h}^*$  shouldn't change when multiplied by  $\mathbf{A}\mathbf{A}^\top$  although **its length may grow** by a factor of  $c$ .
  - That is, we expect  $\frac{1}{c} \mathbf{A}\mathbf{A}^\top \mathbf{h}^* = \mathbf{h}^*$
  - or equivalently  $\mathbf{A}\mathbf{A}^\top \mathbf{h}^* = c\mathbf{h}^*$
- ▶ Any vector satisfying this property (that does not change its direction when multiplied by a given matrix) is called an **eigenvector** of the matrix
  - The scaling constant  $c$  is called the **eigenvalue** corresponding to the eigenvector
- ▶ We expect  $\mathbf{h}^*$  to be an eigenvector of the matrix  $\mathbf{A}\mathbf{A}^\top$  with  $c$  a corresponding eigenvalue.

## Eigenvectors and Convergence

Let's prove that the sequence of vectors  $\frac{1}{c^k} \mathbf{h}^{(k)}$  converges to an eigenvector of the matrix  $\mathbf{A}\mathbf{A}^\top$

- ▶ A square matrix  $\mathbf{S}$  is *symmetric* if it remains the same after transposing it:
  - $S_{i,j} = S_{j,i}$  for every choice of  $i$  and  $j$
  - in other words  $\mathbf{S}^\top = \mathbf{S}$
- ▶ Every symmetric  $n \times n$  matrix  $\mathbf{S}$  has a set of  $n$  eigenvectors that are all unit vectors and all mutually orthogonal; that is, they form a basis for the space  $\mathbb{R}^n$ .<sup>3</sup>
  - Thus,  $\mathbf{A}\mathbf{A}^\top$  has  $n$  mutually orthogonal eigenvectors  $\mathbf{z}_1, \mathbf{z}_2, \dots, \mathbf{z}_n$  with corresponding eigenvalues  $c_1, c_2, \dots, c_n$ , satisfying  $|c_1| \geq |c_2| \geq \dots \geq |c_n|$
- ▶ As  $\mathbf{A}\mathbf{A}^\top$  is **positive semidefinite** (because  $\mathbf{x}^\top \mathbf{A}\mathbf{A}^\top \mathbf{x} = (\mathbf{A}^\top \mathbf{x})^\top (\mathbf{A}^\top \mathbf{x}) \geq 0$ ), all the eigenvalues are non-negative, i.e.,  $c_1 \geq c_2 \geq \dots \geq c_n \geq 0$ .

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<sup>3</sup>G. Strang. Linear Algebra and Learning from Data. 2019.

## Eigenvectors and Convergence

$\mathbf{z}_1, \mathbf{z}_2, \dots, \mathbf{z}_n$  is a set of mutually orthogonal unit vectors in  $\mathbb{R}^n$ .

- ▶  $\mathbf{h}^{(0)}$  can be represented as a linear combination of the vectors  $\mathbf{z}_1, \dots, \mathbf{z}_n$ . That is,  $\mathbf{h}^{(0)} = q_1 \mathbf{z}_1 + q_2 \mathbf{z}_2 + \dots + q_n \mathbf{z}_n$  for coefficients  $q_1, \dots, q_n$ 
  - Here  $\mathbf{h}^{(0)}$  can be an arbitrary vector in  $\mathbb{R}^n$ .

- ▶ We have: 
$$\begin{aligned} (\mathbf{A}\mathbf{A}^\top)\mathbf{h}^{(0)} &= (\mathbf{A}\mathbf{A}^\top)(q_1 \mathbf{z}_1 + q_2 \mathbf{z}_2 + \dots + q_n \mathbf{z}_n) \\ &= q_1 \mathbf{A}\mathbf{A}^\top \mathbf{z}_1 + q_2 \mathbf{A}\mathbf{A}^\top \mathbf{z}_2 + \dots + q_n \mathbf{A}\mathbf{A}^\top \mathbf{z}_n \\ &= q_1 c_1 \mathbf{z}_1 + q_2 c_2 \mathbf{z}_2 + \dots + q_n c_n \mathbf{z}_n \end{aligned}$$

where the third equality follows from the fact that each  $\mathbf{z}_i$  is an eigenvector with corresponding eigenvalue  $c_i$  of  $\mathbf{A}\mathbf{A}^\top$ .

- ▶ What this says is that  $\mathbf{z}_1, \mathbf{z}_2, \dots, \mathbf{z}_n$  is a very useful set of coordinate axes for representing  $\mathbf{h}^{(0)}$ : multiplication by  $\mathbf{A}\mathbf{A}^\top$  consists simply of replacing each term  $q_i \mathbf{z}_i$  in the representation of  $\mathbf{h}^{(0)}$  by  $c_i q_i \mathbf{z}_i$ .



## Eigenvectors and Convergence

- ▶ As each successive multiplication by  $\mathbf{A}\mathbf{A}^\top$  introduces an additional factor of  $c_i$  in front of the  $i^{th}$  term, we have

$$\mathbf{h}^{(k)} = (\mathbf{A}\mathbf{A}^\top)^k \mathbf{h}^{(0)} = c_1^k q_1 \mathbf{z}_1 + c_2^k q_2 \mathbf{z}_2 + \cdots + c_n^k q_n \mathbf{z}_n$$

- ▶ Dividing both sides by  $c_1^k$  leads to:

$$\frac{1}{c_1^k} \mathbf{h}^{(k)} = q_1 \mathbf{z}_1 + \left(\frac{c_2}{c_1}\right)^k q_2 \mathbf{z}_2 + \cdots + \left(\frac{c_n}{c_1}\right)^k q_n \mathbf{z}_n$$

- ▶ Assume that  $c_1 > c_2$ , then as  $k$  goes to infinity, every term but the first goes to 0.
  - $\frac{1}{c_1^k} \mathbf{h}^{(k)}$  tends to  $q_1 \mathbf{z}_1$  as  $k$  goes to infinity.

## Eigenvectors and Convergence

Let's show that the **starting vector does not matter**

- ▶ Instead of  $\mathbf{h}^{(0)}$  being all coordinates equal to 1, let's choose another vector  $\mathbf{x}$  with positive coordinates
  - Assume  $\mathbf{x} = p_1\mathbf{z}_1 + p_2\mathbf{z}_2 + \cdots + p_n\mathbf{z}_n$
- ▶  $(\mathbf{A}\mathbf{A}^\top)^k\mathbf{x} = c_1^k p_1\mathbf{z}_1 + c_2^k p_2\mathbf{z}_2 + \cdots + c_n^k p_n\mathbf{z}_n$
- ▶ So  $\frac{1}{c_1^k}\mathbf{h}^{(k)}$  is converging to  $p_1\mathbf{z}_1$ .
  - In other words, it is **still converging** to a vector in the **direction of  $\mathbf{z}_1$**  despite the new choice for the starting vector  $\mathbf{h}^{(0)} = \mathbf{x}$

## Eigenvectors and Convergence

Let's show that  $q_1$  and  $p_1$  are not zero to show that  $q_1 \mathbf{z}_1$  is in fact a non-zero vector in the direction of  $\mathbf{z}_1$

- ▶ We compute the inner product of  $\mathbf{z}_1$  and  $\mathbf{x}$

$$\begin{aligned}\langle \mathbf{z}_1, \mathbf{x} \rangle &= \langle \mathbf{z}_1, p_1 \mathbf{z}_1 + \cdots + p_n \mathbf{z}_n \rangle \\ &= p_1 \langle \mathbf{z}_1, \mathbf{z}_1 \rangle + p_2 \langle \mathbf{z}_1, \mathbf{z}_2 \rangle + \cdots + p_n \langle \mathbf{z}_1, \mathbf{z}_n \rangle \\ &= p_1\end{aligned}$$

- ▶  $p_1$  is just the inner product of  $\mathbf{x}$  and  $\mathbf{z}_1$
- ▶ So, if our starting hub vector  $\mathbf{h}^{(0)} = \mathbf{x}$  is not orthogonal to  $\mathbf{z}_1$ , then our sequence of vectors converges to a nonzero vector in the direction of  $\mathbf{z}_1$

## Eigenvectors and Convergence

Let's show that **every** positive vector  $\mathbf{x}$  (i.e., with all coordinates positive) is not orthogonal to  $\mathbf{z}_1$ .

- ▶ Recall that  $\mathbf{z}_1$  is a unit vector, and thus nonzero.
- ▶  $\mathbf{z}_1$  has only all nonnegative coordinates or all nonpositive coordinates.
  1. Since  $\mathbf{z}_1$  is nonzero, there **exists** some nonnegative vector  $\mathbf{x}$  (i.e., with all coordinates nonnegative) that is not orthogonal to  $\mathbf{z}_1$ , i.e.,  $p_1 = \langle \mathbf{x}, \mathbf{z}_1 \rangle$  is **nonzero**.
  2. Let  $\mathbf{x}$  be any such a nonnegative vector. Since  $\frac{1}{c_1^k}(\mathbf{A}\mathbf{A}^\top)^k \mathbf{x}$  has only nonnegative numbers and converges to  $p_1 \mathbf{z}_1$ ,  $p_1 \mathbf{z}_1$  **has only nonnegative numbers**.
- ▶ So if we consider the inner product of any positive vector with  $\mathbf{z}_1$ , the result must be nonzero. No positive vector can be orthogonal to  $\mathbf{z}_1$ .

⇒ The sequence of hub vectors converge to a vector in the direction of  $\mathbf{z}_1$

## Reading

- ▶ Reading for this week
  - Chapter 13 of the textbook
  - Chapter 14 of the textbook, excluding the PageRank part
- ▶ Reading for next week
  - Chapter 14 of the textbook
  - Chapter 5 (link analysis) of Mining of Massive Datasets (3rd edition)  
<http://www.mmds.org/>