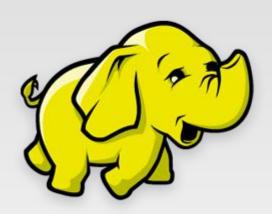
COMP9313: Big Data Management

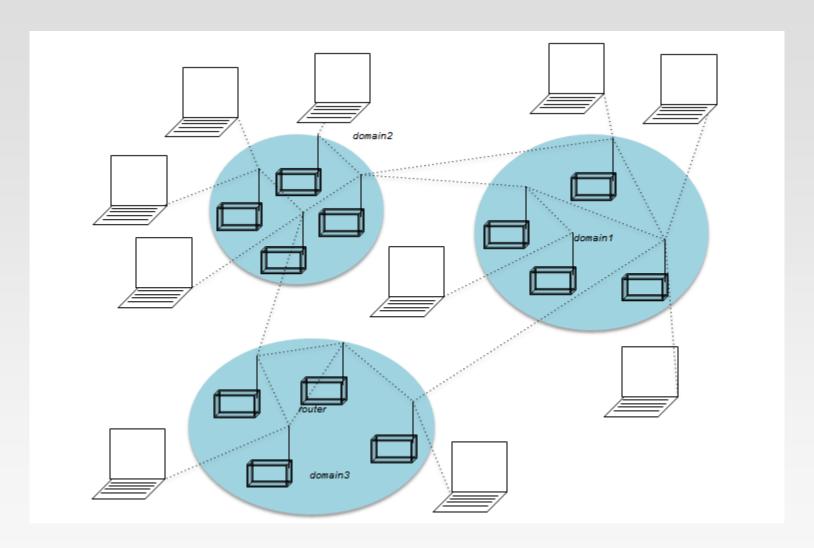


Lecturer: Xin Cao

Course web site: http://www.cse.unsw.edu.au/~cs9313/

Chapter 9: Link Analysis - PageRank

Graph Data: Communication Nets



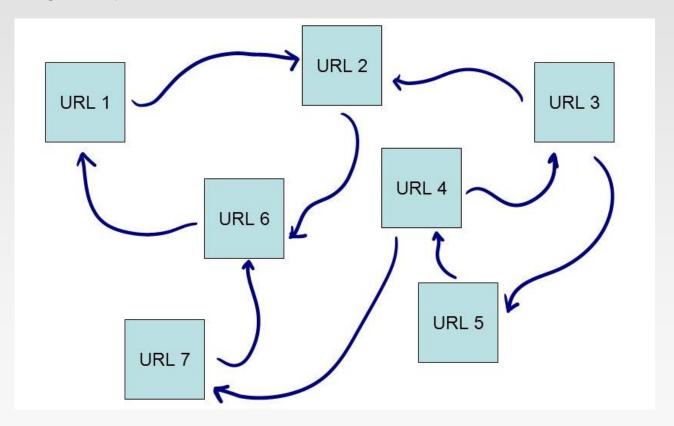
Internet

Web as a Directed Graph

Web as a directed graph:

Nodes: Webpages

Edges: Hyperlinks



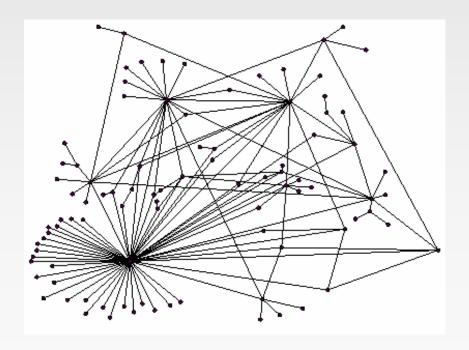
Broad Question

- How to organize the Web?
- First try: Human curated
 Web directories
 - Yahoo, LookSmart, etc.
- Second try: Web Search
 - Information Retrieval investigates: Find relevant docs in a small and trusted set
 - Newspaper articles, Patents, etc.
 - But: Web is huge, full of untrusted documents, random things, web spam, etc.
- What is the "best" answer to query "newspaper"?
 - No single right answer



Ranking Nodes on the Graph

- All web pages are not equally "important"
 - http://xxx.github.io/ vs. http://www.unsw.edu.au/
- There is large diversity in the web-graph node connectivity. Let's rank the pages by the link structure!



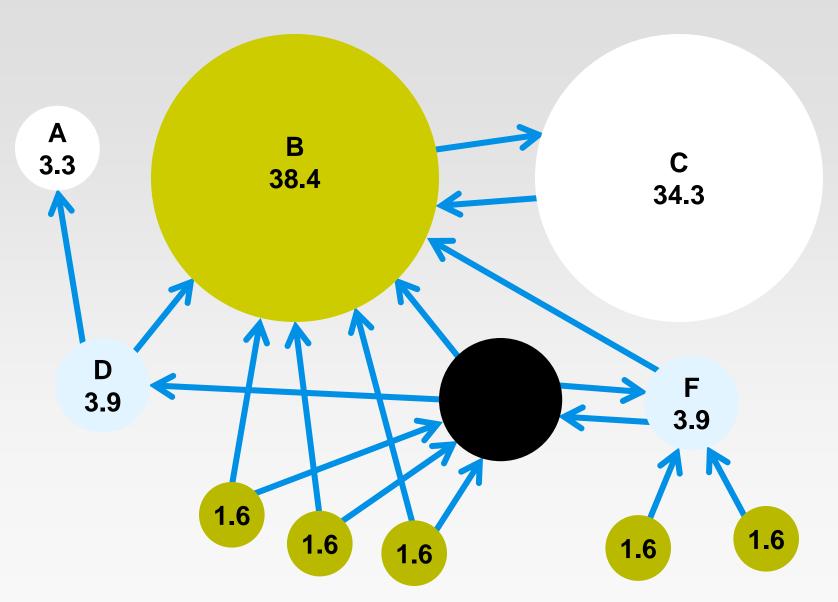
Link Analysis Algorithms

- We will cover the following Link Analysis approaches for computing importance of nodes in a graph:
 - Page Rank
 - Topic-Specific (Personalized) Page Rank
 - > HITS
 - >

Links as Votes

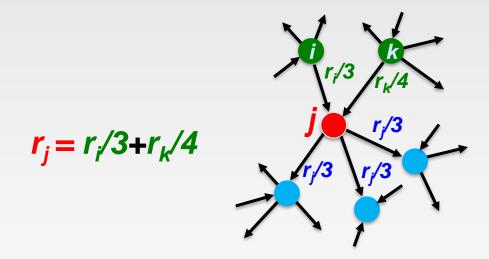
- Idea: Links as votes
 - Page is more important if it has more links
 - In-coming links? Out-going links?
- Think of in-links as votes:
 - http://www.unsw.edu.au/ has 23,400 in-links
 - http://xxx.github.io/ has 1 in-link
- Are all in-links equal?
 - Links from important pages count more
 - Recursive question!

Example: PageRank Scores



Simple Recursive Formulation

- Each link's vote is proportional to the importance of its source page
- If page j with importance r_j has n out-links, each link gets r_j/n votes
- ❖ Page j's own importance is the sum of the votes on its in-links

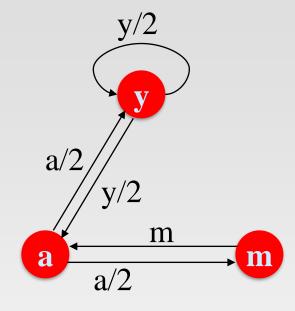


PageRank: The "Flow" Model

- A "vote" from an important page is worth more
- A page is important if it is pointed to by other important pages
- Define a "rank" r_i for page j

$$r_j = \sum_{i \to j} \frac{r_i}{d_i}$$

 d_i ... out-degree of node i



"Flow" equations:

$$r_y = r_y/2 + r_a/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

Solving the Flow Equations

3 equations, 3 unknowns, no constants

- No unique solution
- All solutions equivalent modulo the scale factor

Flow equations:

$$\mathbf{r}_{\mathbf{y}} = \mathbf{r}_{\mathbf{y}}/2 + \mathbf{r}_{\mathbf{a}}/2$$

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

Additional constraint forces uniqueness:

> Solution:
$$r_y = \frac{2}{5}$$
, $r_a = \frac{2}{5}$, $r_m = \frac{1}{5}$

- Gaussian elimination method works for small examples, but we need a better method for large web-size graphs
- We need a new formulation!

PageRank: Matrix Formulation

- Stochastic adjacency matrix M
 - \triangleright Let page i has d_i out-links

Figure 12 If
$$i \rightarrow j$$
, then $M_{ji} = \frac{1}{d_i}$ else $M_{ji} = 0$

- M is a column stochastic matrix
 - Columns sum to 1
- * Rank vector r: vector with an entry per page
 - r_i is the importance score of page i
 - $\sum_i r_i = 1$
- The flow equations can be written

$$r = M \cdot r$$

Example

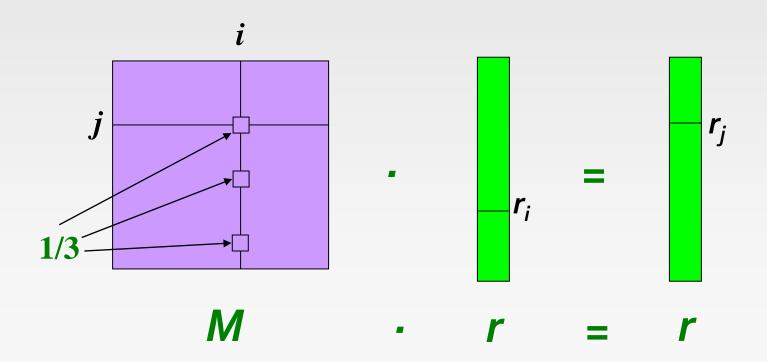
Remember the flow equation:

$$r_j = \sum_{i \to j} \frac{r_i}{d_i}$$

Flow equation in the matrix form

$$M \cdot r = r$$

Suppose page i links to 3 pages, including j



Eigenvector Formulation

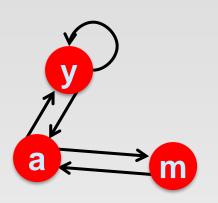
The flow equations can be written

$$r = M \cdot r$$

- So the rank vector r is an eigenvector of the stochastic web matrix
 M
 - In fact, its first or principal eigenvector, with corresponding eigenvalue 1
 - Largest eigenvalue of *M* is 1 since *M* is column stochastic (with non-negative entries)
 - We know r is unit length and each column of M sums to one, so $Mr \leq 1$
- ❖ We can now efficiently solve for r!
 - The method is called Power iteration

NOTE: x is an eigenvector with the corresponding eigenvalue λ if: $Ax = \lambda x$

Example: Flow Equations & M



$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2 + \mathbf{r}_{m}$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2$$

$$r = M \cdot r$$

$$\begin{bmatrix} y \\ a \\ m \end{bmatrix} = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 \\ \frac{1}{2} & 0 & 1 \\ 0 & \frac{1}{2} & 0 \end{bmatrix} \begin{bmatrix} y \\ a \\ m \end{bmatrix}$$

Power Iteration Method

- Given a web graph with n nodes, where the nodes are pages and edges are hyperlinks
- Power iteration: a simple iterative scheme
 - Suppose there are N web pages
 - > Initialize: $\mathbf{r}^{(0)} = [1/N,....,1/N]^T$
 - > Iterate: $\mathbf{r}^{(t+1)} = \mathbf{M} \cdot \mathbf{r}^{(t)}$
 - > Stop when $|\mathbf{r}^{(t+1)} \mathbf{r}^{(t)}|_1 < \varepsilon$

$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{d_i}$$

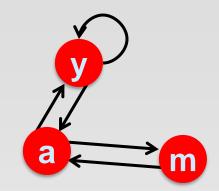
d_i out-degree of node i

 $|\mathbf{x}|_1 = \sum_{1 \le i \le N} |x_i|$ is the **L**₁ norm Can use any other vector norm, e.g., Euclidean

PageRank: How to solve?

Power Iteration:

- ightharpoonup Set $r_i = 1/N$
- ightharpoonup 1: $r'_j = \sum_{i \to j} \frac{r_i}{d_i}$
- > 2: r = r'
- Goto 1



	У	a	m
y	1/2	1/2	0
a	1/2	0	1
m	0	1/2	0

$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2 + \mathbf{r}_{m}$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2$$

***** Example:

$$\begin{pmatrix} r_y \\ r_a \\ r_m \end{pmatrix} = 1/3$$

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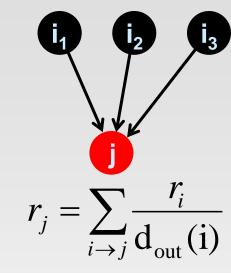
Random Walk Interpretation

Imagine a random web surfer:

- At any time t, surfer is on some page i
- At time t + 1, the surfer follows an out-link from i uniformly at random
- Ends up on some page j linked from i
- Process repeats indefinitely

Let:

- p(t) ... vector whose ith coordinate is the prob. that the surfer is at page i at time t
- \triangleright So, p(t) is a probability distribution over pages



The Stationary Distribution

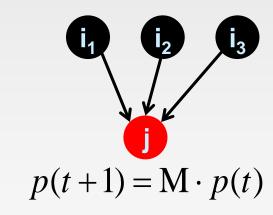
- \diamond Where is the surfer at time t+1?
 - > Follows a link uniformly at random

$$p(t+1) = M \cdot p(t)$$

* Suppose the random walk reaches a state $p(t+1) = M \cdot p(t) = p(t)$

then p(t) is stationary distribution of a random walk

- \diamond Our original rank vector r satisfies $r = M \cdot r$
 - So, r is a stationary distribution for the random walk



Existence and Uniqueness

A central result from the theory of random walks (a.k.a. Markov processes):

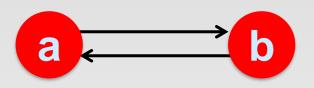
For graphs that satisfy **certain conditions**, the **stationary distribution is unique** and eventually will be reached no matter what the initial probability distribution at time **t** = **0**

PageRank: Two Questions

$$r_j^{(t+1)} = \sum_{i o j} \frac{r_i^{(t)}}{\mathrm{d}_i}$$
 or equivalently $r = Mr$

- Does this converge?
- Does it converge to what we want?

Does this converge?



$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{d_i}$$

Example:

Iteration 0, 1, 2, ...

Does it converge to what we want?



$$r_j^{(t+1)} = \sum_{i \to j} \frac{r_i^{(t)}}{d_i}$$

Example:

Iteration 0, 1, 2, ...

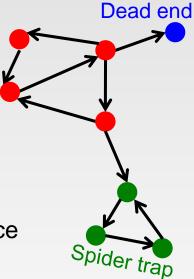
PageRank: Problems

2 problems:

- (1) Some pages are dead ends (have no out-links)
 - Random walk has "nowhere" to go to
 - Such pages cause importance to "leak out"

(2) Spider traps: (all out-links are within the group)

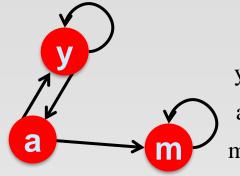
- Random walked gets "stuck" in a trap
- And eventually spider traps absorb all importance



Problem: Spider Traps

Power Iteration:

- ightharpoonup Set $r_i = 1$
- $ightharpoonup r_j = \sum_{i \to j} \frac{r_i}{d_i}$
 - And iterate



	y	a	m
y	1/2	1/2	0
a	1/2	0	0
m	0	1/2	1

m is a spider trap

$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2 + \mathbf{r}_{m}$$

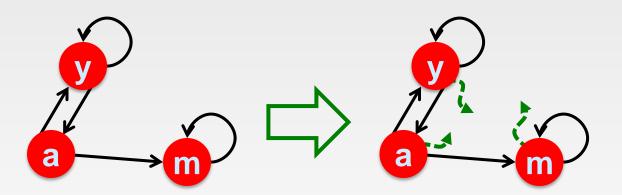
***** Example:

Iteration 0, 1, 2, ...

All the PageRank score gets "trapped" in node m.

Solution: Teleport!

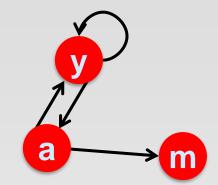
- The Google solution for spider traps: At each time step, the random surfer has two options
 - \triangleright With prob. β , follow a link at random
 - \triangleright With prob. **1-** β , jump to some random page
 - \triangleright Common values for β are in the range 0.8 to 0.9
- Surfer will teleport out of spider trap within a few time steps



Problem: Dead Ends

Power Iteration:

- ightharpoonup Set $r_i = 1$
- $ightharpoonup r_j = \sum_{i \to j} \frac{r_i}{d_i}$
 - And iterate



	y	a	m
y	1/2	1/2	0
a	1/2	0	0
m	0	1/2	0

$$\mathbf{r}_{y} = \mathbf{r}_{y}/2 + \mathbf{r}_{a}/2$$

$$\mathbf{r}_{a} = \mathbf{r}_{y}/2$$

$$\mathbf{r}_{m} = \mathbf{r}_{a}/2$$

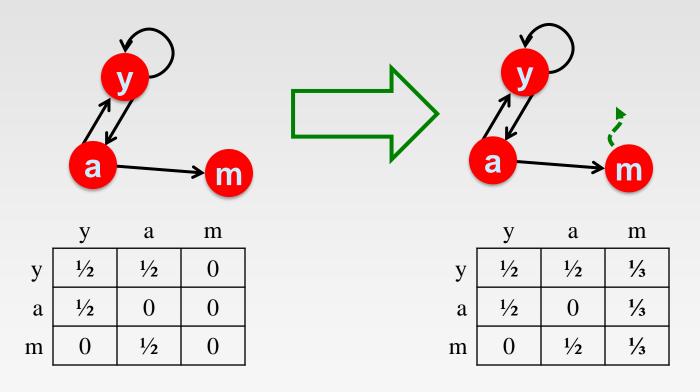
Example:

Iteration 0, 1, 2, ...

Here the PageRank "leaks" out since the matrix is not stochastic.

Solution: Always Teleport!

- Teleports: Follow random teleport links with probability 1.0 from deadends
 - Adjust matrix accordingly



Why Teleports Solve the Problem?

Why are dead-ends and spider traps a problem and why do teleports solve the problem?

- Spider-traps are not a problem, but with traps PageRank scores are not what we want
 - Solution: Never get stuck in a spider trap by teleporting out of it in a finite number of steps
- Dead-ends are a problem
 - The matrix is not column stochastic so our initial assumptions are not met
 - Solution: Make matrix column stochastic by always teleporting when there is nowhere else to go

Google's Solution: Random Teleports

Google's solution that does it all:

At each step, random surfer has two options:

- \triangleright With probability β , follow a link at random
- \triangleright With probability $1-\beta$, jump to some random page
- PageRank equation [Brin-Page, 98]

$$r_{j} = \sum_{i \to j} \beta \frac{r_{i}}{d_{i}} + (1 - \beta) \frac{1}{N}$$
of node i

This formulation assumes that *M* has no dead ends. We can either preprocess matrix *M* to remove all dead ends or explicitly follow random teleport links with probability 1.0 from dead-ends.

The Google Matrix

PageRank equation [Brin-Page, '98]

$$r_j = \sum_{i \to j} \beta \frac{r_i}{d_i} + (1 - \beta) \frac{1}{N}$$

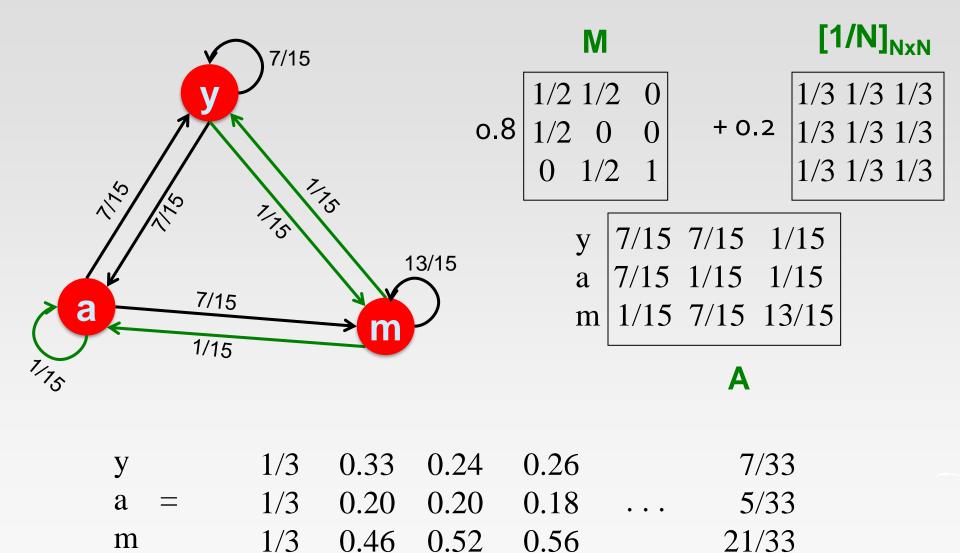
The Google Matrix A:

$$A = \beta M + (1 - \beta) \left[\frac{1}{N} \right]_{N \times N}$$

[1/N]_{NxN}...N by N matrix where all entries are 1/N

- **We have a recursive problem:** $r = A \cdot r$ And the Power method still works!
- \diamond What is β ?
 - > In practice $\beta = 0.8, 0.9$ (make 5 steps on avg., jump)

Random Teleports ($\beta = 0.8$)



Computing Page Rank

- Key step is matrix-vector multiplication
 - $ightharpoonup r^{\text{new}} = A \cdot r^{\text{old}}$
- Easy if we have enough main memory to hold A, rold, rnew
- ❖ Say N = 1 billion pages
 - We need 4 bytes for each entry (say)
 - 2 billion entries for vectors, approx 8GB
 - Matrix A has N² entries
 - ▶ 10¹⁸ is a large number!

$$A = \beta \cdot M + (1-\beta) [1/N]_{N \times N}$$

$$\mathbf{A} = 0.8 \begin{vmatrix} \frac{1}{2} & \frac{1}{2} & 0 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 1 \end{vmatrix} + 0.2 \begin{vmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{vmatrix}$$

$$= \begin{array}{|c|c|c|c|c|c|}\hline 7/15 & 7/15 & 1/15 \\ 7/15 & 1/15 & 1/15 \\ 1/15 & 7/15 & 13/15 \\ \hline \end{array}$$

Matrix Formulation

- Suppose there are N pages
- Consider page i, with d_i out-links
- ❖ We have $M_{jj} = 1/|d_j|$ when $i \rightarrow j$ and $M_{jj} = 0$ otherwise
- The random teleport is equivalent to:
 - Adding a teleport link from i to every other page and setting transition probability to (1-β)/N
 - Reducing the probability of following each out-link from 1/|d_i| to β/|d_i|
 - Equivalent: Tax each page a fraction (1-β) of its score and redistribute evenly

Rearranging the Equation

•
$$r = A \cdot r$$
, where $A_{ji} = \beta M_{ji} + \frac{1-\beta}{N}$

$$r_j = \sum_{i=1}^N A_{ji} \cdot r_i$$

$$r_j = \sum_{i=1}^N \left[\beta M_{ji} + \frac{1-\beta}{N} \right] \cdot r_i$$

$$= \sum_{i=1}^N \beta M_{ji} \cdot r_i + \frac{1-\beta}{N} \sum_{i=1}^N r_i$$

$$= \sum_{i=1}^N \beta M_{ji} \cdot r_i + \frac{1-\beta}{N}$$
 since $\sum r_i = 1$

• So we get:
$$r = \beta M \cdot r + \left[\frac{1-\beta}{N}\right]_N$$

Note: Here we assumed **M** has no dead-ends

 $[x]_N$... a vector of length N with all entries x

Sparse Matrix Formulation

We just rearranged the PageRank equation

$$r = \beta M \cdot r + \left[\frac{1-\beta}{N}\right]_N$$

- where $[(1-β)/N]_N$ is a vector with all N entries (1-β)/N
- M is a sparse matrix! (with no dead-ends)
 - > 10 links per node, approx 10N entries
- So in each iteration, we need to:
 - ightharpoonup Compute $r^{\text{new}} = \beta M \cdot r^{\text{old}}$
 - Add a constant value (1-β)/N to each entry in r^{new}
 - Note if M contains dead-ends then $\sum_j r_j^{new} < 1$ and we also have to renormalize r^{new} so that it sums to 1

PageRank: The Complete Algorithm

- Input: Graph G and parameter β
 - Directed graph G (can have spider traps and dead ends)
 - Parameter β
- **❖** Output: PageRank vector r^{new}
 - > Set: $r_j^{old} = \frac{1}{N}$
 - > repeat until convergence: $\sum_{j} |r_{j}^{new} r_{j}^{old}| > \varepsilon$
 - $orall j: r'^{new}_j = \sum_{i o j} oldsymbol{eta} rac{r^{old}_i}{d_i}$ $r'^{new}_j = oldsymbol{0} \; ext{if in-degree of } oldsymbol{j} \; ext{is } oldsymbol{0}$
 - Now re-insert the leaked PageRank:

$$\forall j: r_j^{new} = r_j^{new} + \frac{1-S}{N}$$
 where: $S = \sum_j r_j^{new}$

 $r^{old} = r^{new}$

If the graph has no dead-ends then the amount of leaked PageRank is **1-β**. But since we have dead-ends the amount of leaked PageRank may be larger. We have to explicitly account for it by computing **S**.

Sparse Matrix Encoding

- Encode sparse matrix using only nonzero entries
 - Space proportional roughly to number of links
 - Say 10N, or 4*10*1 billion = 40GB
 - > Still won't fit in memory, but will fit on disk

source node	degree	destination nodes
0	3	1, 5, 7
1	5	17, 64, 113, 117, 245
2	2	13, 23

Basic Algorithm: Update Step

- ❖ Assume enough RAM to fit r^{new} into memory
 - Store rold and matrix M on disk
- 1 step of power-iteration is:

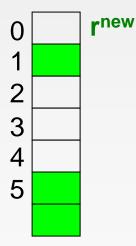
```
Initialize all entries of \mathbf{r}^{\text{new}} = (1-\beta) / \mathbf{N}

For each page \mathbf{i} (of out-degree \mathbf{d}_i):

Read into memory: \mathbf{i}, \mathbf{d}_i, \mathbf{dest}_1, ..., \mathbf{dest}_{d^i}, \mathbf{r}^{\text{old}}(\mathbf{i})

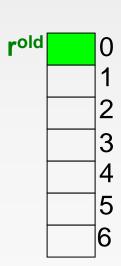
For \mathbf{j} = 1...d_i

\mathbf{r}^{\text{new}}(\mathbf{dest}_j) += \beta \mathbf{r}^{\text{old}}(\mathbf{i}) / \mathbf{d}_i
```



source	degree	destination

0	3	1, 5, 6	
1	4	17, 64, 113, 117	
2	2	13, 23	



Analysis

- ❖ Assume enough RAM to fit r^{new} into memory
 - Store rold and matrix M on disk
- In each iteration, we have to:
 - Read rold and M
 - Write r^{new} back to disk
 - Cost per iteration of Power method: = 2|r| + |M|

Question:

- ➤ What if we could not even fit r^{new} in memory?
- Split r^{new} into blocks. Details ignored

Some Problems with Page Rank

- Measures generic popularity of a page
 - Biased against topic-specific authorities
 - Solution: Topic-Specific (Personalized) PageRank (next)
- Uses a single measure of importance
 - Other models of importance
 - > **Solution:** Hubs-and-Authorities

PageRank in MapReduce

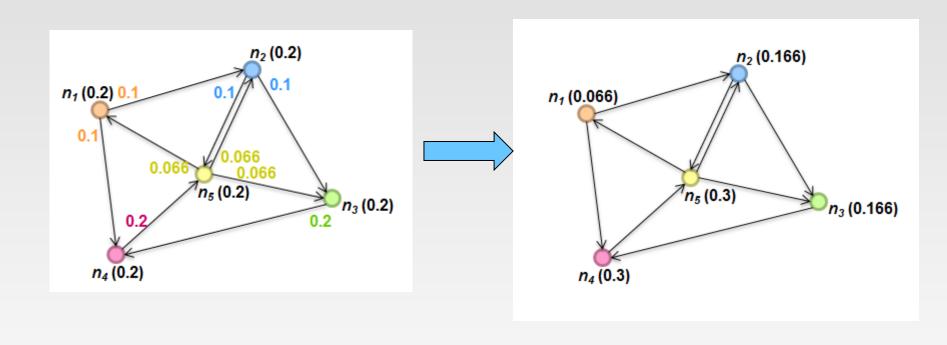
PageRank Computation Review

- Properties of PageRank
 - Can be computed iteratively
 - Effects at each iteration are local
- Sketch of algorithm:
 - Start with seed r_i values
 - \triangleright Each page distributes r_i "credit" to all pages it links to
 - Each target page t_j adds up "credit" from multiple in-bound links to compute r_j
 - Iterate until values converge

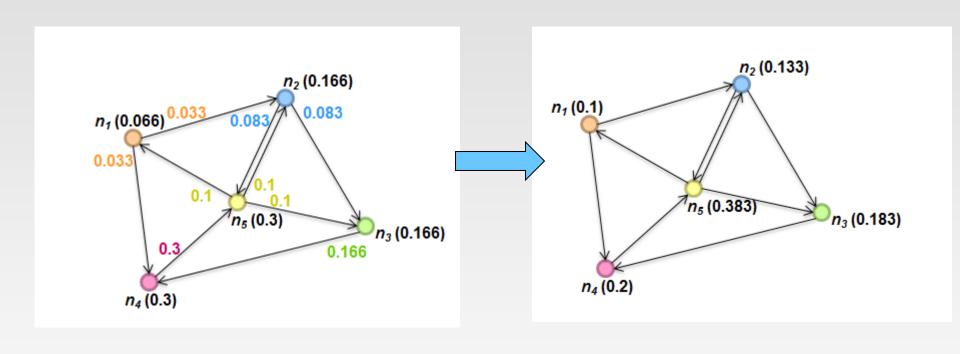
Simplified PageRank

- First, tackle the simple case:
 - No teleport
 - No dead ends
- Then, factor in these complexities...
 - How to deal with the teleport probability?
 - How to deal with dead ends?

Sample PageRank Iteration (1)



Sample PageRank Iteration (2)



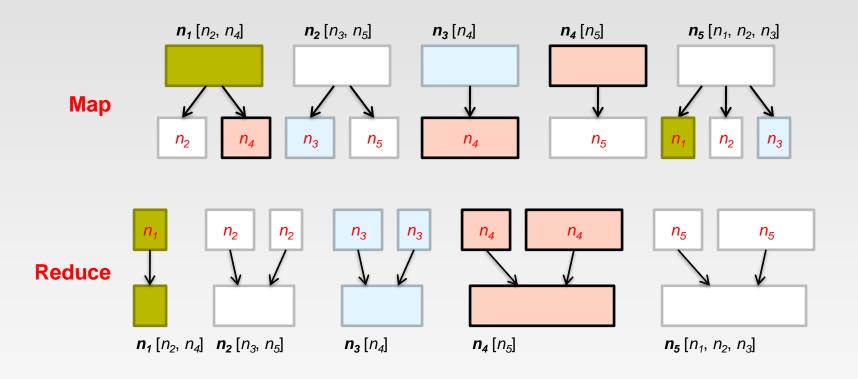
PageRank in MapReduce

One iteration of the PageRank algorithm involves taking an estimated PageRank vector r and computing the next estimate r' by

$$r = \beta M \cdot r + \left[\frac{1-\beta}{N}\right]_N$$

- Mapper: input a line containing node u, r_u, a list of out-going neighbors of u
 - For each neighbor v, emit(v, r,/deg(u))
 - Emit (u, a list of out-going neighbors of u)
- Reducer: input (node v, a list of values <r_u/deg(u), ...>)
 - Aggregate the results according to the equation to compute r',
 - Emit node v, r'_v, a list of out-going neighbors of v

PageRank in MapReduce (One Iteration)



PageRank Pseudo-Code

```
1: class Mapper
      method Map(nid n, node N)
          p \leftarrow N.PageRank/|N.AdjacencyList|
3:
          Emit(nid n, N)
                                                         ▶ Pass along graph structure
4:
          for all nodeid m \in N. Adjacency List do
             Emit(nid m, p)
                                                  ▶ Pass PageRank mass to neighbors
6:
1: class Reducer
      method Reduce(nid m, [p_1, p_2, \ldots])
2:
          M \leftarrow \emptyset
3:
          for all p \in \text{counts } [p_1, p_2, \ldots] do
4:
             if IsNode(p) then
5:
                 M \leftarrow p
                                                            ▶ Recover graph structure
6:
             else
7:
                                            s \leftarrow s + p
8:
          M.PageRank \leftarrow s
9:
          Emit(nid m, node M)
10:
```

Complete PageRank

- Two additional complexities
 - What is the proper treatment of dangling nodes?
 - How do we factor in the random jump factor?

Solution:

- If a node's adjacency list is empty, distribute its value to all nodes evenly.
 - In mapper, for such a node i, emit (nid m, r/N) for each node m in the graph
- Add the teleport value
 - In reducer, M.PageRank = $\beta * s + (1 \beta) / N$

Graphs and MapReduce

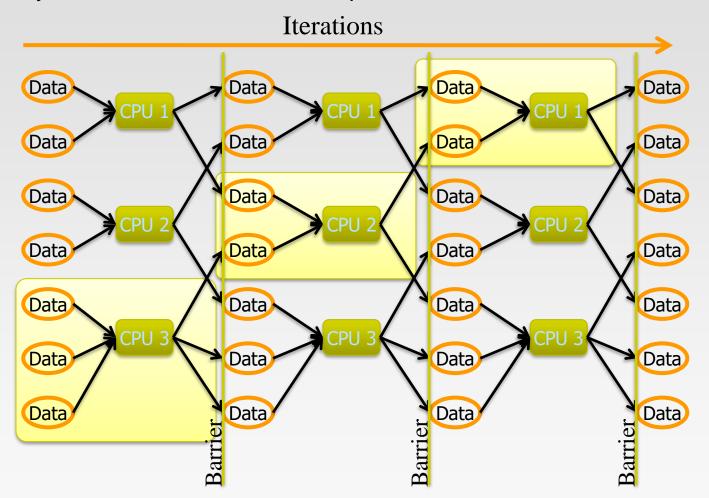
- Graph algorithms typically involve:
 - Performing computations at each node: based on node features, edge features, and local link structure
 - Propagating computations: "traversing" the graph
- Generic recipe:
 - Represent graphs as adjacency lists
 - Perform local computations in mapper
 - Pass along partial results via outlinks, keyed by destination node
 - > Perform aggregation in reducer on inlinks to a node
 - Iterate until convergence: controlled by external "driver"
 - Don't forget to pass the graph structure between iterations

Issues with MapReduce on Graph Processing

- MapReduce Does not support iterative graph computations:
 - External driver. Huge I/O incurs
 - No mechanism to support global data structures that can be accessed and updated by all mappers and reducers
 - Passing information is only possible within the local graph structure – through adjacency list
 - Some "wasted" computations are needed
- MapReduce algorithms are often impractical on large, dense graphs.
 - The amount of intermediate data generated is on the order of the number of edges.
 - For dense graphs, MapReduce running time would be dominated by copying intermediate data across the network.

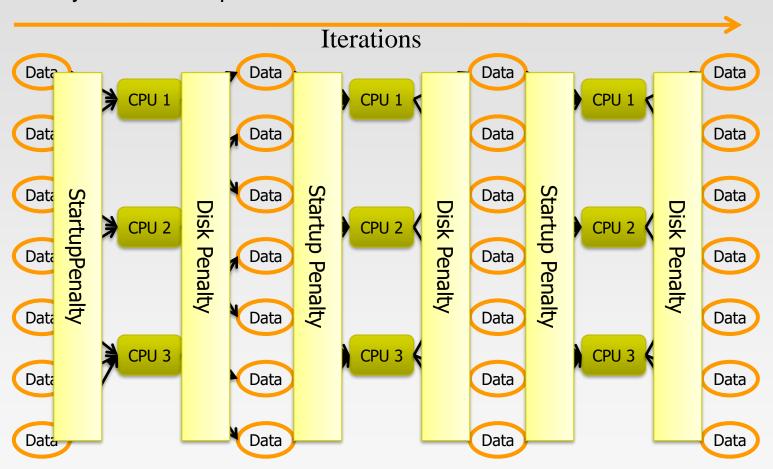
Iterative MapReduce

Only a subset of data needs computation:



Iterative MapReduce

System is not optimized for iteration:

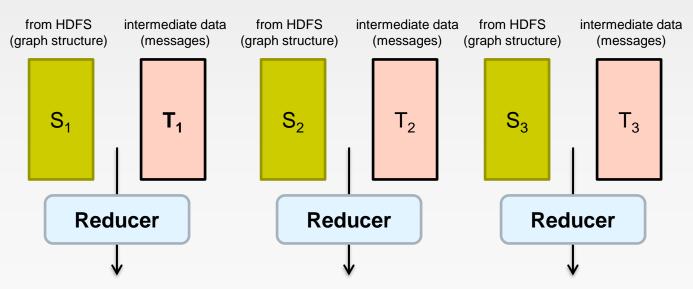


Better Partitioning

- Default: hash partitioning
 - Randomly assign nodes to partitions
- Observation: many graphs exhibit local structure
 - > E.g., communities in social networks
 - Better partitioning creates more opportunities for local aggregation
- Unfortunately, partitioning is hard!
 - Sometimes, chick-and-egg...
 - But cheap heuristics sometimes available
 - For webgraphs: range partition on domain-sorted URLs

Schimmy Design Pattern

- Basic implementation contains two dataflows:
 - Messages (actual computations)
 - Graph structure ("bookkeeping")
- Schimmy = reduce side parallel merge join between graph structure and messages
 - Consistent partitioning between input and intermediate data
 - Mappers emit only messages (actual computation)
 - Reducers read graph structure directly from HDFS



References

- Chapter 5. Mining of Massive Datasets.
- Chapter 5. Data-Intensive Text Processing with MapReduce

End of Chapter 9