



COMP4121 Advanced Algorithms

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The PageRank, Markov chains and random walks on graphs

Basic tools: Eigenvalues and Eigenvectors

Before we can start studying the PageRank, we need to remind ourselves about some basic matrix theory.

- Matrices of size $M \times M$ which have much fewer than M^2 non zero entries are called *sparse matrices*.
- We say that λ is a *left* eigenvalue of a matrix G if there exist a vector \mathbf{x} such that

$$\mathbf{x}^\top G = \lambda \mathbf{x}^\top$$

- Vectors satisfying this property are called the (left) eigenvectors corresponding to the (left) eigenvalue λ .
- A matrix of size $M \times M$ can have up to M distinct eigenvalues, which are, in general, complex numbers.
- $\mathbf{x}^\top G = \lambda \mathbf{x}^\top$ is equivalent to $\mathbf{x}^\top (G - \lambda I) = 0$, where I is the identity matrix having 1 on the diagonal and zeros elsewhere.

$$G - \lambda I = \begin{pmatrix} g_{1,1} - \lambda & g_{1,2} & \cdots & g_{1,n-1} & g_{1,n} \\ g_{2,1} & g_{2,2} - \lambda & \cdots & g_{2,n-1} & g_{2,n} \\ & & \cdots & & \\ g_{n,1} & g_{n,2} & \cdots & g_{n,n-1} & g_{n,n} - \lambda \end{pmatrix}$$

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- Such a homogeneous linear system has a non zero solution just in case the determinant of the system is zero, i.e., $\text{Det}(G - \lambda I) = 0$, which produces a polynomial equation of degree n in λ , $p_n(\lambda) = 0$.

$$\text{Det}(G - \lambda I) = \begin{vmatrix} g_{1,1} - \lambda & g_{1,2} & \cdots & g_{1,n-1} & g_{1,n} \\ g_{2,1} & g_{2,2} - \lambda & \cdots & g_{2,n-1} & g_{2,n} \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ g_{n,1} & g_{n,2} & \cdots & g_{n,n-1} & g_{n,n} - \lambda \end{vmatrix} = 0$$

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- Similarly, λ_r is a right eigenvalue of G and \mathbf{r} is a right eigenvector of G corresponding to the eigenvalue λ if

$$G\mathbf{r} = \lambda_r\mathbf{r}$$

- Note that this yields $(G - \lambda_r I)\mathbf{r} = \mathbf{0}$ which has a solution just in case $\text{Det}(G - \lambda_r I) = 0$. This yields exactly the same polynomial equation for λ_r and consequently the left and the right eigenvalues coincide.
- However, the left and the right eigenvectors are different and we can see that $G\mathbf{r} = \lambda_r\mathbf{r}$ implies $\mathbf{r}^T G^T = \lambda_r \mathbf{r}^T$.
- Thus, the left eigenvectors of G are the right eigenvectors of G^T and vice versa.

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Problem: ordering webpages according to their importance

- **Setup:** Consider all the webpages P_i on the **entire** WWW as vertices of a directed graph.
- A directed edge $P_i \rightarrow P_j$ exists just in case page P_i points to page P_j (i.e., P_i has a link to page P_j).
- **Problem:** Rank all the webpages of the WWW according to their “importance”.
- **First attempt:** P_0 should have a high rank if many pages point to a page P_0 .
- This would be easy to manipulate by creating a lot of bogus pages which point to P_0 .

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- **Second attempt:** P_0 should have a high rank if many pages which themselves are pointed at by many other pages point to a page P_0 .
- This would also be easy to manipulate by creating a lot of bogus pages which point to P_0 and which also points to other bogus pages.
- **One of the main ideas behind the PageRank:** In order to make it hard to manipulate, the page rank of each webpage on the web should depend on page ranks of ALL other web pages on the web!
- In this case no individual player can manipulate the rank of a page because everybody can control only a minuscule fraction of all the webpages on the web!
- How can we accomplish this?

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- **Notation:**

- $\rho(P)$ = the rank of a page (to be assigned);
- $\#(P)$ = the number of outgoing links on a web page.
- A web page P should have a high rank $\rho(P)$ only if it is pointed at by many pages P_i which:
 - ① themselves have a high rank $\rho(P_j)$,
 - ② and do not point to an excessive number of other web pages, i.e., $\#(P_j)$ is reasonably small.
- So we would like to have valid something like this:

$$\rho(P) = \sum_{P_i \rightarrow P} \frac{\rho(P_i)}{\#(P_i)} \quad (1)$$

- **Note:** this formula is circular and thus cannot be directly used to compute $\rho(P)$: in order to get $\rho(P)$ we would need to have all $\rho(P_j)$ already assigned!
- Rather, this is just a condition which the ranks might satisfy.

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Problem: ordering webpages according to their importance

- Two equally important questions:
 - ① Why should such ρ exist at all?
 - ② Even if such ρ exists, is it the **unique** solution satisfying (1)?
- Question 2 above is as important as Question 1, why?
- Relative ordering of web pages should NOT involve any randomness, because it might decide which e-commerce outlet gets an order, and this should not be random!
- Note that the collection

$$\left\{ \rho(P) = \sum_{P_i \rightarrow P} \frac{\rho(P_i)}{\#(P_i)} \right\}_{P \in WWW} \quad (2)$$

can be seen as a system of equations in the variables $\rho(P_i)$, one for each page P on the web, which we would like to hold.

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$$\left\{ \rho(P) = \sum_{P_i \rightarrow P} \frac{\rho(P_i)}{\#(P_i)} \right\}_{P \in WWW} \quad (2)$$

can be seen as a system of equations in the variables $\rho(P_i)$, one for each page P on the web, which we would like to hold.

Problem: ordering webpages according to their importance

- Two equally important questions:
 - ① Why should such ρ **exist** at all?
 - ② Even if such ρ exists, is it the **unique** solution satisfying (1)?
- Question 2 above is as important as Question 1, why?
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- This way we get

$$(\rho(P_1), \rho(P_2), \dots, \rho(P_i), \dots, \rho(P_M)) \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 0 \\ \frac{1}{\#(P_{i_1})} \\ 0 \\ 0 \\ \vdots \\ 0 \\ 0 \\ \frac{1}{\#(P_{i_2})} \\ 0 \\ 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix} = \sum_{P_{i_p} \rightarrow P_j} \frac{\rho(P_{i_p})}{\#(P_{i_p})} = \rho(P_j).$$

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- Note that matrix G_1 of size $M \times M$ is a sparse matrix.
- Given that \mathbf{r} multiplies G_1 from the left, matrix equation $\mathbf{r}^T = \mathbf{r}^T G_1$ simply says that:
 - 1 is a left eigenvalue of G_1 ;
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- Thus, it appears that finding ranks of the web pages would amount to finding the eigenvector of G_1 which corresponds to the eigenvalue 1 (providing that 1 is indeed one of the eigenvalues of G_1).
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The Random Surfer heuristics

- Let us consider a web surfer which starts at a random web page and then just follows the links on these webpages by clicking on randomly chosen links.
- Assume he is doing this for a very long time of $T \gg 10^{10}$ many clicks in total.
- For every web page P let $N(P)$ be the number of times he visits that page.
- Intuitively, rank of each web page P should equal to the ratio $N(P)/T$.
- Why is this so?
- Problems with this approach:
 - What happens if he arrives to a webpage without any outgoing links?
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- To get out of large trap “island” his browser would have to have a very large memory to backtrack, so backtracking is not a good idea.
- Moreover, the statistical features of his web surfing should not depend on any particular choices of links the surfer makes;
- $N(P)/T$ should be approximately the same for every particular surfing history.
- That is to say that, if we let $T \rightarrow \infty$, the values $N(P)/T$ should converge, so that the page ranks eventually stay essentially the same, independent of his random choices of links to follow.

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- Another, related heuristics, is to have a surfer choose a fixed starting web page and then follow a large number M of links .
- When the surfer stops, we could register the webpage he stopped at.
- We now perform such an experiment a very large number T of times and calculate $\tilde{N}(P)/T$ where $\tilde{N}(P)$ is the number of times the surfer stopped at page P .
- Again, the values $\tilde{N}(P)/T$ should converge and should be independent of surfer's choices, including what the starting page was.

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- Clearly, for some graphs such ratio cannot converge; for example if graph of websites is bipartite, then $\tilde{N}(P)/T$ would depend on whether M is even or odd.

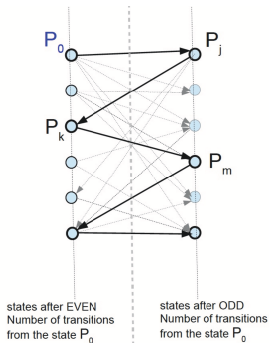


Figure: A “bipartite internet”

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- Remarkably, there are only two types of problems:
 - 1 arriving at “dangling web pages” (web pages without any outgoing links) and more general traps, which are “islands” of webpages with incoming links from the outside such islands but without links leaving these islands.
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- Both of these problems are solved by making our model more realistic!
- We refine our Random Surfer model by letting him every now and then to get bored with following links on pages he visits and instead letting him jump to a randomly chosen webpage.
- It turns out that this is all we need to have a suitable model which guarantees that both the values $N(P)/T$ and $\tilde{N}(P)/T$ will converge to the same magnitude which is independent of particular choices made during such an “impatient” random surfing of the web!

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- So we agree on the following behaviour of the random surfer:
 - ① If he ends up at a “dangling webpage” without any outgoing links, he jumps to a randomly chosen webpage, with all web pages equally likely.
 - ② Once he has reached a web page, he can either choose with a probability α to follow a randomly chosen link on that webpage, or, with probability $1 - \alpha$, he can jump to a randomly chosen webpage, again with all web pages equally likely.
- Our aim is to show that for every webpage P both $N(P)/T$ and $\tilde{N}(P)/T$ converge to the same limit $\rho(P)$, regardless of the particular surfing history.
- Thus, such a limit $\rho(P)$ can be taken as an indication of the importance of the webpage and is what is called the Google PageRank.
- We first want to produce a matrix representation of the behaviour of our random surfer.

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- Thus, such a limit $\rho(P)$ can be taken as an indication of the importance of the webpage and is what is called the Google PageRank.
- We first want to produce a matrix representation of the behaviour of our random surfer.

The Random Surfer heuristics

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The Random Surfer heuristics

- To produce a matrix representation of such modified surfing session let us consider again the **initial**, unmodified matrix G_1 construed as **the matrix of probabilities** g_{ij} to move from page i to page j :

$$G_1 = \begin{pmatrix} \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots \\ \text{dangling page} \dots 0 & 0 & 0 \dots & \dots 0 & 0 & 0 & 0 \dots & \dots 0 & 0 & 0 & 0 \dots \\ \dots 0 & 0 & \frac{1}{\#(P_i)} & 0 & 0 \dots & \dots 0 & 0 & \frac{1}{\#(P_i)} & 0 & 0 \dots & \dots 0 & 0 & \frac{1}{\#(P_i)} & 0 & 0 \dots \\ \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots \end{pmatrix}$$

The Random Surfer heuristics

- After fixing dangling webpages we get a new matrix G_2 which looks as follows:

$$G_2 = \begin{pmatrix} \vdots & \vdots & \vdots \\ \cdots \frac{1}{M} \frac{1}{M} \frac{1}{M} \frac{1}{M} \frac{1}{M} \cdots & \cdots \frac{1}{M} \frac{1}{M} \frac{1}{M} \frac{1}{M} \frac{1}{M} \cdots & \cdots \frac{1}{M} \frac{1}{M} \frac{1}{M} \frac{1}{M} \frac{1}{M} \cdots \\ \vdots & \vdots & \vdots \\ \cdots 0 0 \frac{1}{\#(P_i)} 0 0 \cdots & \cdots 0 0 \frac{1}{\#(P_i)} 0 0 \cdots & \cdots 0 0 \frac{1}{\#(P_i)} 0 0 \cdots \\ \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots \end{pmatrix}$$

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- Such a matrix is **row stochastic**, meaning that each row sums up to 1.

The Random Surfer heuristics

- We now add **teleportation** to a randomly chosen webpage:

$$G = \begin{pmatrix} \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \cdots & \frac{1}{M} & \frac{1}{M} & \frac{1}{M} & \frac{1}{M} & \cdots & \cdots & \frac{1}{M} & \frac{1}{M} & \frac{1}{M} & \frac{1}{M} & \cdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \cdots & \frac{1-\alpha}{M} & \frac{1-\alpha}{M} & \frac{\alpha}{\#(P_i)} + \frac{1-\alpha}{M} & \frac{1-\alpha}{M} & \cdots & \cdots & \frac{1-\alpha}{M} & \frac{1-\alpha}{M} & \frac{\alpha}{\#(P_i)} + \frac{1-\alpha}{M} & \frac{1-\alpha}{M} & \frac{1-\alpha}{M} & \cdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{pmatrix}$$

- The last transformation does not change the rows corresponding to dangling webpages: $\alpha/M + (1-\alpha)/M = 1/M$.

The Random Surfer heuristics

- The first fix:

$$G_2 = G_1 + \begin{pmatrix} 0 & \dots 0 & 0 & 0 & \dots & \dots 0 & 0 & 0 & \dots & 0 \\ & & \vdots & & & & \vdots & & & \\ 0 & \dots 0 & 0 & 0 & \dots & \dots 0 & 0 & 0 & \dots & 0 \\ \frac{1}{M} & \dots \frac{1}{M} & \frac{1}{M} & \frac{1}{M} & \dots & \dots \frac{1}{M} & \frac{1}{M} & \frac{1}{M} & \dots & \frac{1}{M} \\ 0 & \dots 0 & 0 & 0 & \dots & \dots 0 & 0 & 0 & \dots & 0 \\ & & \vdots & & & & \vdots & & & \\ 0 & \dots 0 & 0 & 0 & \dots & \dots 0 & 0 & 0 & \dots & 0 \\ \frac{1}{M} & \dots \frac{1}{M} & \frac{1}{M} & \frac{1}{M} & \dots & \dots \frac{1}{M} & \frac{1}{M} & \frac{1}{M} & \dots & \frac{1}{M} \\ 0 & \dots 0 & 0 & 0 & \dots & \dots 0 & 0 & 0 & \dots & 0 \\ & & \vdots & & & & \vdots & & & \\ 0 & \dots 0 & 0 & 0 & \dots & \dots 0 & 0 & 0 & \dots & 0 \end{pmatrix}$$

- Let d be 1 at positions i which correspond to dangling webpages and 0 elsewhere;

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- Let \mathbf{e} be 1 everywhere: $\mathbf{e}^\top = (1 \ 1 \ \dots \ 1)$.
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- The product of a vector (i.e., a matrix $M \times 1$) and a transposed vector (a matrix $1 \times M$) such as $\mathbf{d}\mathbf{e}^\top$ is a matrix of size $M \times M$, and such a product is called *the outer product* or *tensor product* of two vectors.
- We now get the final matrix G as:

$$G = \alpha G_2 + \frac{1 - \alpha}{M} \mathbf{e}\mathbf{e}^\top = \alpha \left(G_1 + \frac{1}{M} \mathbf{d}\mathbf{e}^\top \right) + \frac{1 - \alpha}{M} \mathbf{e}\mathbf{e}^\top, \quad (5)$$

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- G is no longer sparse, but the vector - matrix product $\mathbf{x}^\top G$ for vectors \mathbf{x} whose coordinates sum up to 1 can be decomposed as follows:

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$$\alpha \mathbf{x}^\top G_1 + \frac{1}{M} \left(1 - \alpha(1 - \mathbf{x}^\top \mathbf{d}) \right) \mathbf{e}^\top$$

can be computed very fast!

- Only the original matrix G_1 and vector \mathbf{d} need to be stored.
- But why does G work??
- Why is there \mathbf{x} such that $\mathbf{x}^\top = \mathbf{x}^\top G$ and why it is unique??
- The reason why G works is because our Random Surfer model is a special case of something much more general, a well behaved *Markov Chain*.

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Markov Chains (Discrete Time Markov Processes)

- A **Markov Chain** (also called a *Discrete Time Markov Process*) is given by
 - a set of states $S = \{P_i\}_{i \leq M}$; (we only consider cases when S is finite)
 - a row stochastic matrix G .
- At every instant of discrete time $t = 0, 1, 2, \dots$ the chain is in one of the states $X(t) = P_i \in S$; at the next time instant $t + 1$ the state changes to another state $X(t + 1) = P_j$ in a random manner.
- If $X(t) = P_i$, the probability that $X(t + 1) = P_j$ is given by the entry $g(i, j) = (G)_{i, j}$ of the matrix G .
- Note that the probability to enter state $X(t + 1) = P_j$ from the previous state $X(t) = P_i$ DOES NOT depend on the way how the state P_i was reached.
- Thus, the Markov chains have no memory.
- The state $X(0)$ at which the Markov chain starts can also be random; let us denote the probability distribution of the initial state by $q^{(0)}$.
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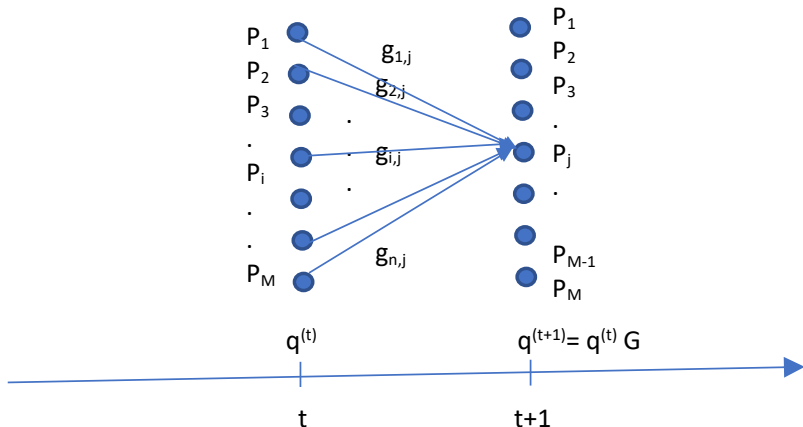
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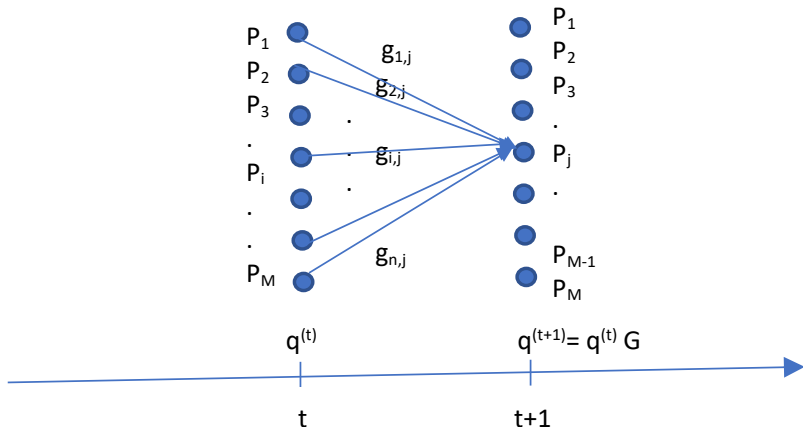
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- Such a graph has the adjacency matrix $\widetilde{M} = \text{sign}(M)$.
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- To a non-negative matrix $M \geq 0$ (i.e., $M_{i,j} \geq 0$ for all i, j) of size $n \times n$ we associate a directed graph G with n vertices $V = \{P_1, P_2, \dots, P_n\}$ and a directed edge $e(i, j)$ just in case $M_{ij} > 0$.
- Such a graph has the adjacency matrix $\widetilde{M} = \text{sign}(M)$.
- **Lemma:** There is a path of length k from P_i to P_j in G just in case $(M^k)_{ij} > 0$. (Proof is an easy induction on k).
- **Homework:** Prove by induction on k that $(\widetilde{M}^k)_{i,j}$ is exactly the number of directed paths from P_i to P_j of length exactly k .
- **Definition:** We say that a directed graph G is *strongly connected* just in case for any two vertices $i, j \in G$ there exists a directed path in G from P_i to P_j (and thus also a directed path from P_j to P_i).
- **Definition:** A Markov chain is *irreducible* if the graph corresponding to its transition probabilities matrix is strongly connected.
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- **Definition:** A state P_i in a Markov chain is periodic if there exists an integer $K > 1$ such that all loops in its underlying graph which contain vertex P_i have length divisible by K .
- Example: in bipartite graphs every loop through every vertex has length divisible by 2.
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- A general property of Markov chains insures that the Google page rank is well defined (i.e., exists and is unique) and can be computed iteratively.
- **Theorem:** Any finite, irreducible and aperiodic Markov chain has the following properties:
 - 1 For every initial probability distribution of states $\mathbf{q}^{(0)}$ the value of $\mathbf{q}^{(t)} = \mathbf{q}^{(0)} G^t$ converges as $t \rightarrow \infty$ to a unique stationary distribution \mathbf{q} , i.e., converges to a unique distribution \mathbf{q} which is independent of $\mathbf{q}^{(0)}$ and satisfies $\mathbf{q} = \mathbf{q} G$.
 - 2 Note: in the above \mathbf{q} is a row vector, to avoid having to always transpose it.
 - 3 Let $N(P_i, T)$ be the number of times the system has been in state P_i during T many transitions of such a Markov chain; then

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- How close to 1 should α be??
- Let us compute the *expected* length lh of surfing between two “teleportations”.

$$\begin{aligned} E(lh) &= 0(1-\alpha) + 1\alpha(1-\alpha) + \dots + k\alpha^k(1-\alpha) + \dots \\ &= \alpha(1-\alpha) \underbrace{(1 + 2\alpha + \dots + k\alpha^{k-1} + \dots)}_{\frac{1}{(1-\alpha)^2}} \\ &= \frac{\alpha}{1-\alpha}. \end{aligned}$$

- Google uses $\alpha = 0.85$.
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- Larger values produce more accurate representation of “importance” of a webpage ...
- ... but the convergence slows down fast.
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