Announcements:

- Please tag your homework correctly on gradescopes. We will deduct points if not.
- Give us feedback ③ We discuss and try to follow up on all feedback.
 - Midterm course feedback
 - Make use of our feedback form (see Ed or slides)
- Thu Feb 2 Homework 2, Colab 4 due and releasing Homework 3, Colab 5
- Project feedback by end of this week. Make sure to have dataset in hand/disk and demonstrate preliminary efforts for milestone report.)

Analysis of Large Graphs: Link Analysis, PageRank

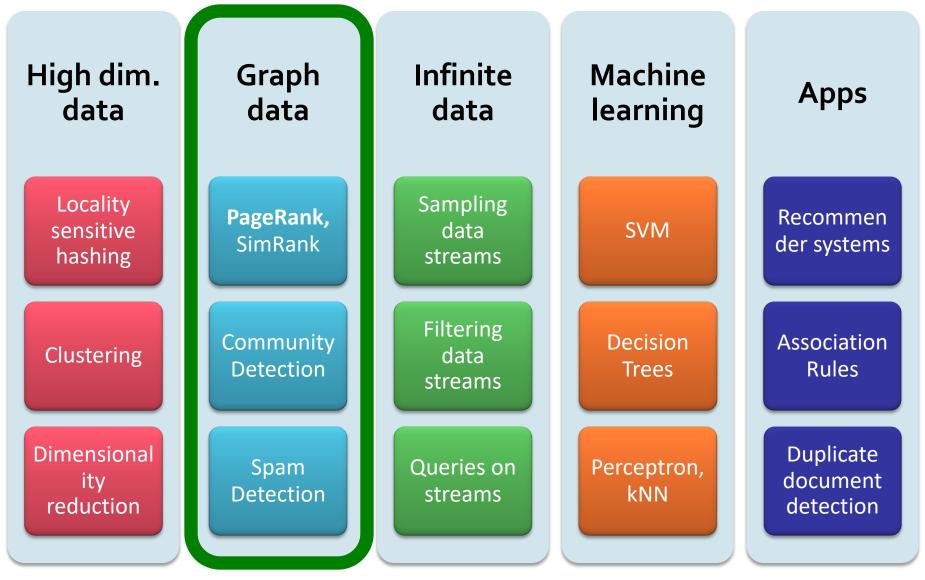
VAUL G. ALLEN SCHOOL of computer science & engineering

Midpoint Course Evaluation

 Through our Office for the Advancement of Engineering Teaching & Learning

https://bit.ly/cse547-23wi

New Topic: Graph Data!



Graph Data: Social Networks

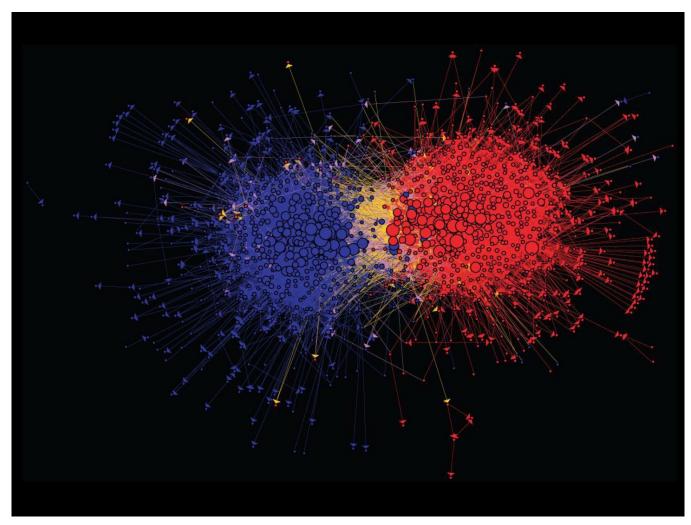


Facebook social graph

4-degrees of separation [Backstrom-Boldi-Rosa-Ugander-Vigna, 2011]

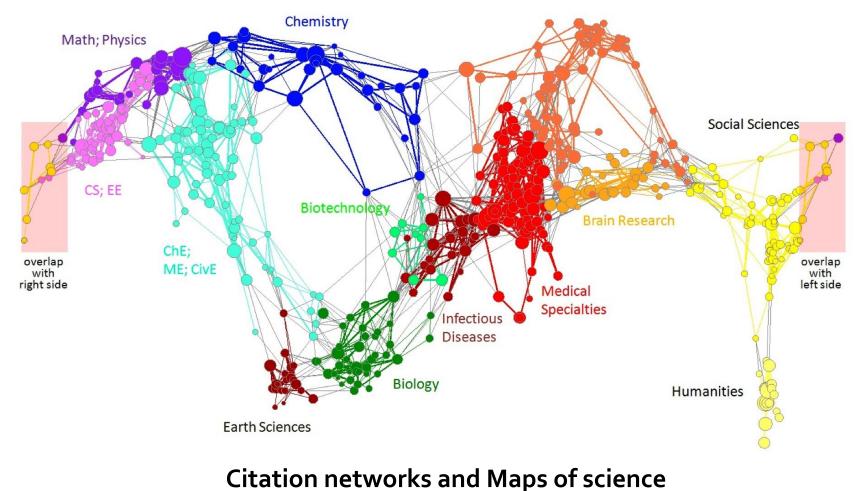
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Graph Data: Media Networks



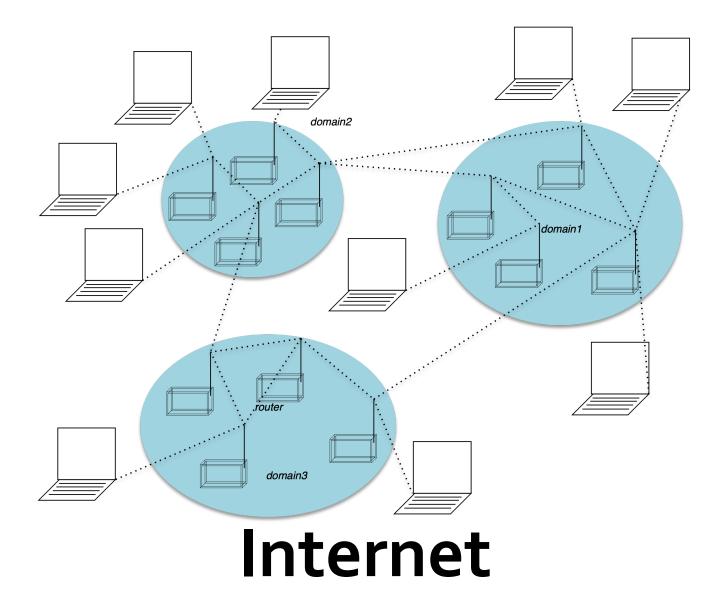
Connections between political blogs Polarization of the network [Adamic-Glance, 2005]

Graph Data: Information Nets

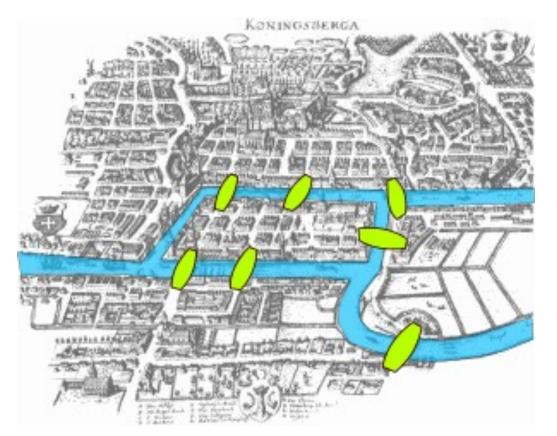


[Börner et al., 2012]

Graph Data: Communication Networks

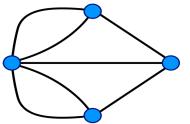


Graph Data: Technological Networks



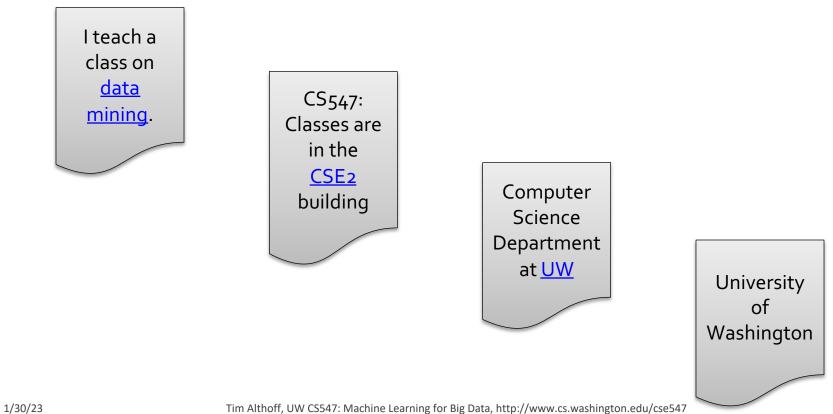
Seven Bridges of Königsberg

[Euler, 1735] Return to the starting point by traveling each link of the graph once and only once.



Web as a Graph

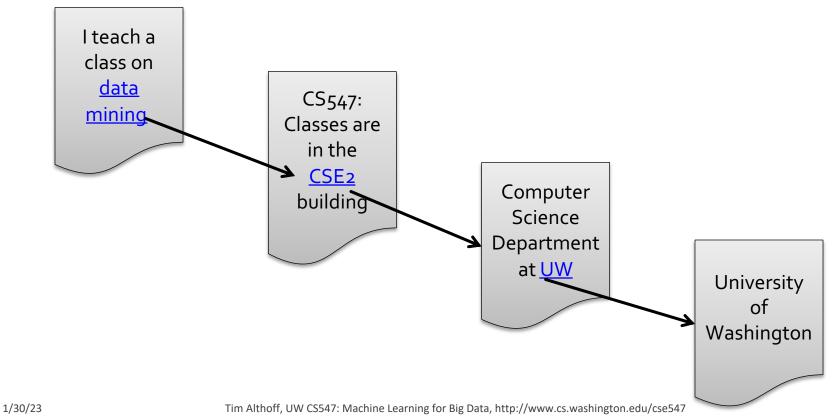
- Web as a directed graph:
 - Nodes: Webpages
 - Edges: Hyperlinks



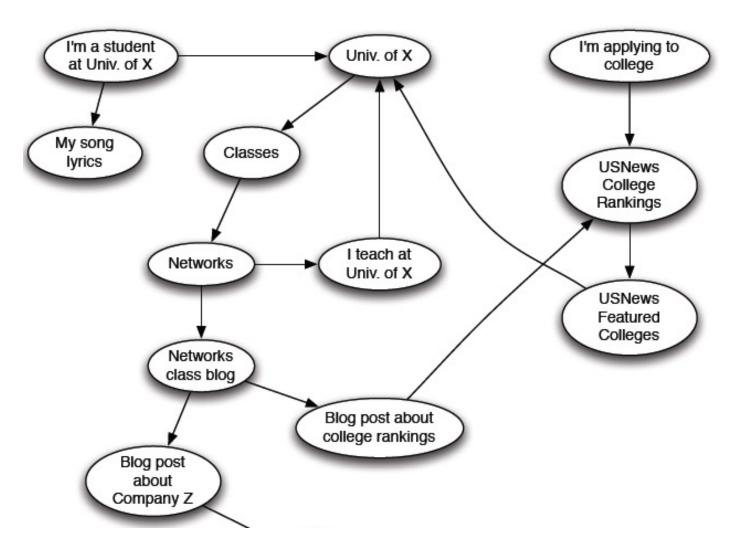
Web as a Graph

Web as a directed graph:

- Nodes: Webpages
- Edges: Hyperlinks



Web as a Directed Graph



Broad Question

How to organize the Web?

First try: Human curated Web directories

- Yahoo, DMOZ, LookSmart
- Second try: Web Search
 - Information Retrieval investigates: Find relevant docs in a small and trusted set
 - Newspaper articles, Patents, etc.
 - <u>But:</u> Web is huge, full of untrusted documents, random things, web spam, etc.

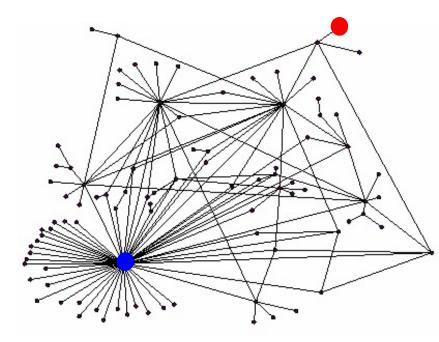


Web Search: 2 Challenges

- 2 challenges of web search:
- (1) Web contains many sources of information Who to "trust"?
 - Trick: Trustworthy pages may point to each other!
- (2) What is the "best" answer to query "newspaper"?
 - No single right answer
 - Trick: Pages that actually know about newspapers might all be pointing to many newspapers

Ranking Nodes on the Graph

- All web pages are not equally "important" thispersondoesnotexist.com vs. www.uw.edu
- There is a 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 importances of nodes in a graph:
 - Page Rank
 - Topic-Specific (Personalized) Page Rank
 - Web Spam Detection Algorithms

PageRank: The "Flow" Formulation

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:

- www.uw.edu has millions in-links
- thispersondoesnotexist.com has a few hundreds (?) in-links

Are all in-links equal?

- Links from important pages count more
- Recursive question!

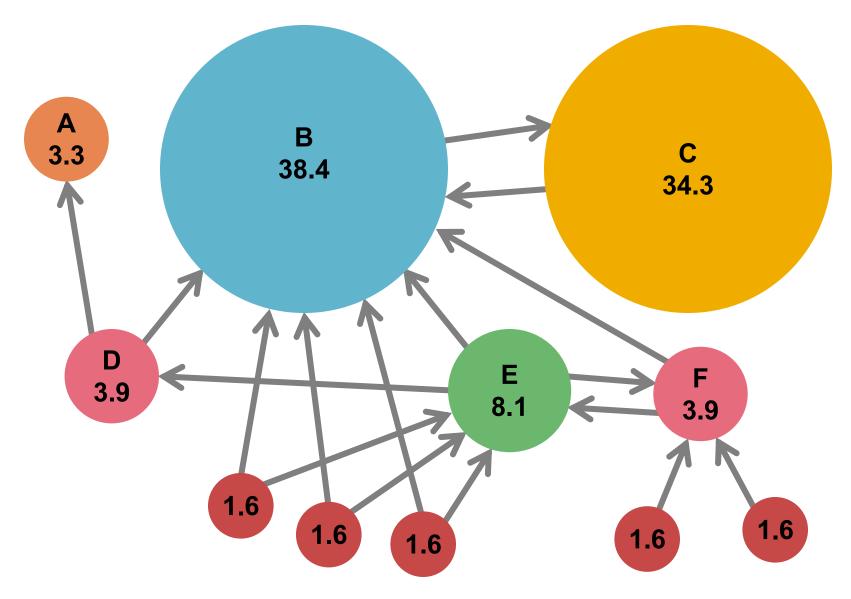
Intuition – (1)

- Web pages are important if people visit them a lot.
- But we can't watch everybody using the Web.
- A good surrogate for visiting pages is to assume people follow links randomly.
- Leads to random surfer model:
 - Start at a random page and follow random outlinks repeatedly, from whatever page you are at.
 - PageRank = limiting probability of being at a page.

Intuition – (2)

- Solve the recursive equation: "importance of a page = its share of the importance of each of its predecessor pages"
 - Equivalent to the random-surfer definition of PageRank
- Technically, *importance* = the principal eigenvector of the transition matrix of the Web
 - A few fix-ups needed

Example: PageRank Scores

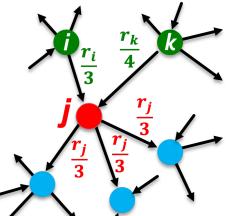


Tim Althoff, UW CS547: Machine Learning for Big Data, http://www.cs.washington.edu/cse547

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 $\frac{r_j}{n}$ votes
- Page j's own importance is the sum of the votes on its in-links

$$\mathbf{r}_j = \frac{r_i}{3} + \frac{r_k}{4}$$



PageRank: The "Flow" Model

The web in 1839

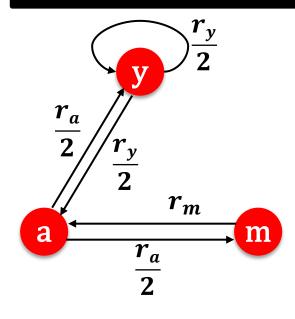
- A "vote" from an important page is worth more
- A page is important if it is pointed to by other important

pages

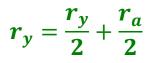
Define a "rank" r_j for page j

$$r_j = \sum_{i \to j} \frac{r_i}{\mathbf{d}_i}$$

d_i ... out-degree of node i



"Flow" equations:



 $r_a = \frac{r_y}{2} + r_m$ $r_m = \frac{r_a}{2}$

Solving the Flow Equations

3 equations, 3 unknowns, no constants

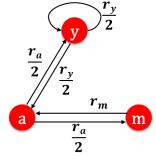
- No unique solution
- All solutions equivalent modulo a scale factor

Additional constraint forces uniqueness:

$$\mathbf{r}_y + r_a + r_m = \mathbf{1}$$

• 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!



"Flow" equations:

 $r_y = \frac{r_y}{2} + \frac{r_a}{2}$

 $r_a = \frac{r_y}{2} + r_m$

 $r_m = \frac{r_a}{2}$

PageRank: Matrix Formulation

Stochastic adjacency matrix M

Let page i has d_i out-links

If
$$i \to j$$
, 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

 $r = M \cdot r$

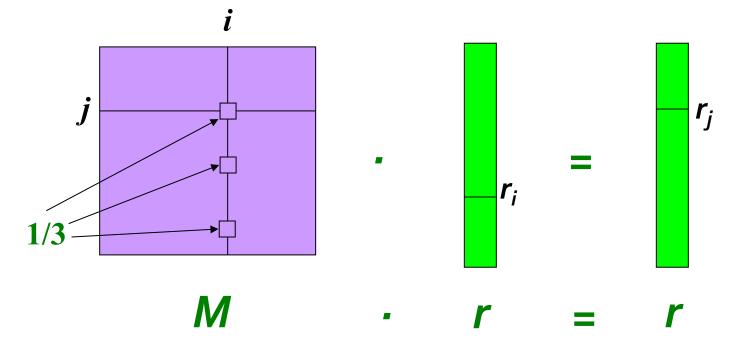
$$r_j = \sum_{i \to j} \frac{r_i}{d_i}$$

Example

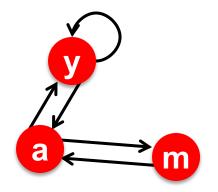
- Remember the flow equation: $r_j = \sum_{i \to j} \frac{r_i}{d_i}$ Flow equation in the matrix form

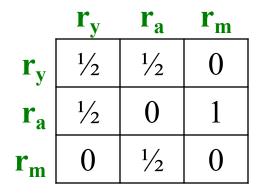
 $M \cdot r = r$

Suppose page *i* links to 3 pages, including *j*



Example: Flow Equations & M



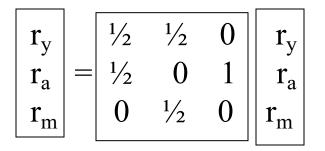


 $r = M \cdot r$

$$r_{y} = r_{y}/2 + r_{a}/2$$

$$r_{a} = r_{y}/2 + r_{m}$$

$$r_{m} = r_{a}/2$$



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
 - Starting from any vector u, the limit M(M(...M(M u))) is the long-term distribution of the surfers.
 - The math: limiting distribution = principal eigenvector of M = PageRank.
 - Note: If r satisfies the equation r = Mr, then r is an eigenvector of M with eigenvalue 1

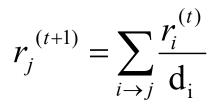
We can now efficiently solve for r! The method is called Power iteration

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

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:
$$\mathbf{r}^{(t+1)} = \mathbf{M} \cdot \mathbf{r}^{(t)}$$



 $d_i \, \ldots \, out$ -degree of node i

• Stop when $|\mathbf{r}^{(t+1)} - \mathbf{r}^{(t)}|_1 < \varepsilon$

 $|\mathbf{x}|_1 = \sum_{1 \le i \le N} |x_i|$ is the L₁ norm Can use any other vector norm, e.g., Euclidean

About 50 iterations is sufficient to estimate the limiting solution.

PageRank: How to solve?

Power Iteration:

• Set
$$r_j = 1/N$$

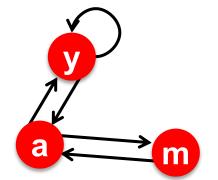
• 1: $r'_j = \sum_{i \to j} \frac{r_i}{d_i}$

Goto 1

Example:

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

Iteration 0, 1, 2, ...



	У	а	m
У	1/2	1/2	0
a	1/2	0	1
m	0	1/2	0

 $r_{y} = r_{y}/2 + r_{a}/2$ $r_{a} = r_{y}/2 + r_{m}$ $r_{m} = r_{a}/2$

PageRank: How to solve?

Power Iteration:

• Set
$$r_j = 1/N$$

• 1: $r'_j = \sum_{i \to j} \frac{r_i}{d_i}$

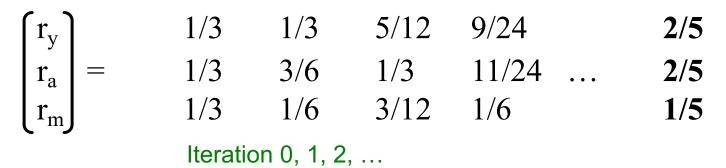
	У	а	m
у	1/2	1/2	0
a	1/2	0	1
m	0	1/2	0

 $r_{y} = r_{y}/2 + r_{a}/2$ $r_{a} = r_{y}/2 + r_{m}$ $r_{m} = r_{a}/2$

Goto **1**

• **2**: r = r'

Example:



Why Power Iteration works? (Details!

Power iteration:

A method for finding dominant eigenvector (the vector corresponding to the largest eigenvalue) • $r^{(1)} = M \cdot r^{(0)}$

•
$$r^{(2)} = M \cdot r^{(1)} = M(Mr^{(1)}) = M^2 \cdot r^{(0)}$$

• $r^{(3)} = M \cdot r^{(2)} = M(M^2r^{(0)}) = M^3 \cdot r^{(0)}$

Claim:

Sequence $M \cdot r^{(0)}, M^2 \cdot r^{(0)}, ... M^k \cdot r^{(0)}, ...$ approaches the dominant eigenvector of M

Why Power Iteration works?

- Claim: Sequence M · r⁽⁰⁾, M² · r⁽⁰⁾, ... M^k · r⁽⁰⁾, ... approaches the dominant eigenvector of M
 Proof:
 - Assume **M** has **n** linearly independent eigenvectors, x_1, x_2, \ldots, x_n with corresponding eigenvalues $\lambda_1, \lambda_2, \ldots, \lambda_n$, where $\lambda_1 > \lambda_2 > \cdots > \lambda_n$
 - Vectors $x_1, x_2, ..., x_n$ form a basis and thus we can write: $r^{(0)} = c_1 x_1 + c_2 x_2 + \cdots + c_n x_n$
 - $Mr^{(0)} = M(c_1 x_1 + c_2 x_2 + \dots + c_n x_n)$ = $c_1(Mx_1) + c_2(Mx_2) + \dots + c_n(Mx_n)$ = $c_1(\lambda_1 x_1) + c_2(\lambda_2 x_2) + \dots + c_n(\lambda_n x_n)$
 - **Repeated multiplication on both sides produces** $M^{k}r^{(0)} = c_{1}(\lambda_{1}^{k}x_{1}) + c_{2}(\lambda_{2}^{k}x_{2}) + \dots + c_{n}(\lambda_{n}^{k}x_{n})$

Why Power Iteration works?

- Claim: Sequence M · r⁽⁰⁾, M² · r⁽⁰⁾, ... M^k · r⁽⁰⁾, ... approaches the dominant eigenvector of M
 Proof (continued):
 - Repeated multiplication on both sides produces $M^{k}r^{(0)} = c_{1}(\lambda_{1}^{k}x_{1}) + c_{2}(\lambda_{2}^{k}x_{2}) + \dots + c_{n}(\lambda_{n}^{k}x_{n})$

•
$$M^k r^{(0)} = \lambda_1^k \left[c_1 x_1 + c_2 \left(\frac{\lambda_2}{\lambda_1} \right)^k x_2 + \dots + c_n \left(\frac{\lambda_n}{\lambda_1} \right)^k x_n \right]$$

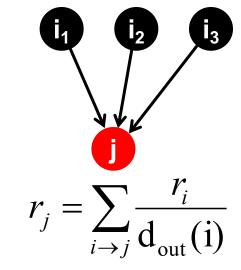
Since $\lambda_1 > \lambda_2$ then fractions $\frac{\lambda_2}{\lambda_1}, \frac{\lambda_3}{\lambda_1} \dots < 1$ and so $\left(\frac{\lambda_i}{\lambda_1}\right)^k = 0$ as $k \to \infty$ (for all $i = 2 \dots n$).
Thus: $M^k r^{(0)} \approx c_1 \left(\lambda_1^k x_1\right)$

Note if c₁ = 0 then the method won't converge

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 *i*th coordinate is the prob. that the surfer is at page *i* at time *t*
 - So, p(t) is a probability distribution over pages



The Stationary Distribution

Where is the surfer at time t+1?

- Follows a link uniformly at random $p(t + 1) = M \cdot p(t)$ $p(t+1) = M \cdot p(t)$
- 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
- Our original rank vector r satisfies $r = M \cdot r$
 - So, r is a stationary distribution for the random walk

2

Existence and Uniqueness

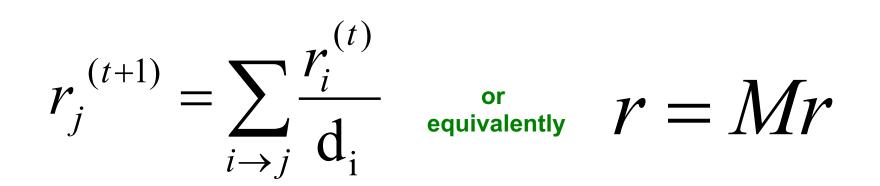
A central result from the theory of random walks (a.k.a. Markov processes):

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

Tim Althoff, UW CS547: Machine Learning for Big Data, http://www.cs.washington.edu/cse547

PageRank: The Google Formulation

PageRank: Three Questions

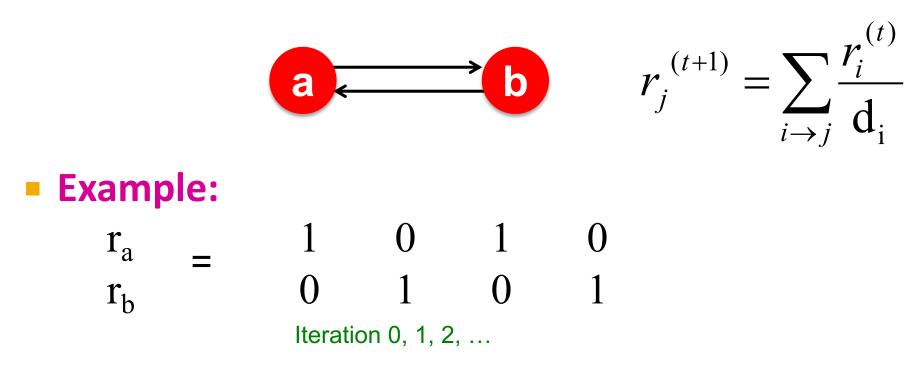


Does this converge?

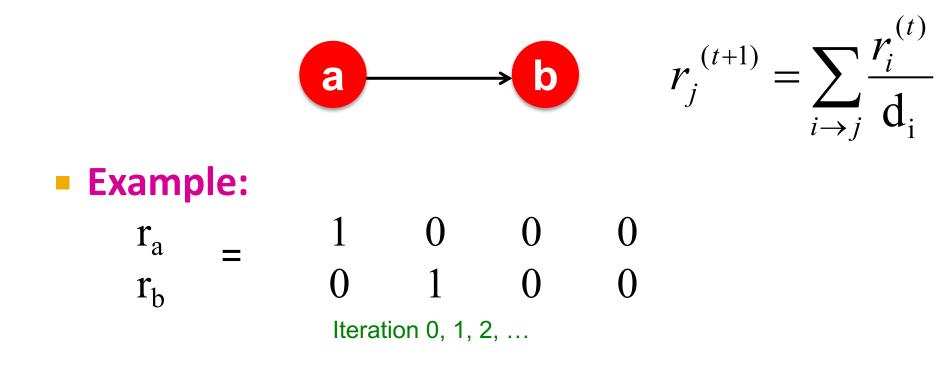
Does it converge to what we want?

Are results reasonable?

Does this converge?



Does it converge to what we want?



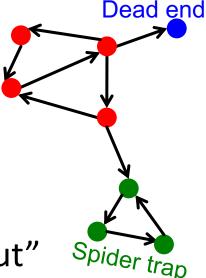
PageRank: Problems

2 problems:

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

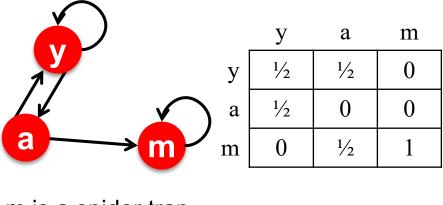
(2) Spider traps:

- (all out-links are within the group)
- Random walk gets "stuck" in a trap
- And eventually spider traps absorb all importance



Problem: Spider Traps

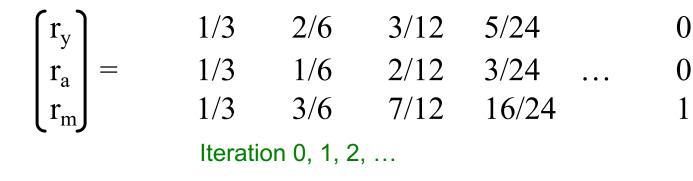
- Power Iteration:
 - Set $r_j = 1$ • $r_j = \sum_{i \to j} \frac{r_i}{d_i}$
 - And iterate



m is a spider trap

 $r_{y} = r_{y}/2 + r_{a}/2$ $r_{a} = r_{y}/2$ $r_{m} = r_{a}/2 + r_{m}$

Example:

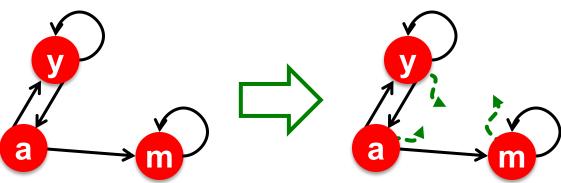


All the PageRank score gets "trapped" in node m.

Tim Althoff, UW CS547: Machine Learning for Big Data, http://www.cs.washington.edu/cse547

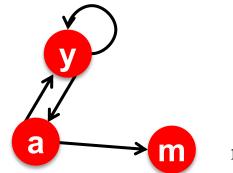
Solution: Teleports!

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



Problem: Dead Ends

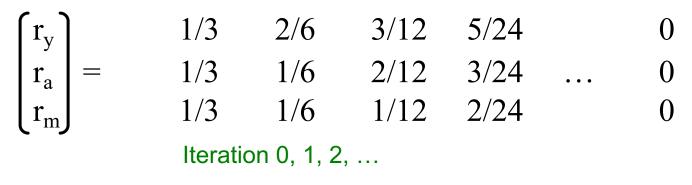
- Power Iteration:
 - Set $r_j = 1$ • $r_j = \sum_{i \to j} \frac{r_i}{d_i}$
 - And iterate



	у	а	m
у	1/2	1/2	0
a	1/2	0	0
m	0	1/2	0

 $r_{y} = r_{y}/2 + r_{a}/2$ $r_{a} = r_{y}/2$ $r_{m} = r_{a}/2$

• Example:

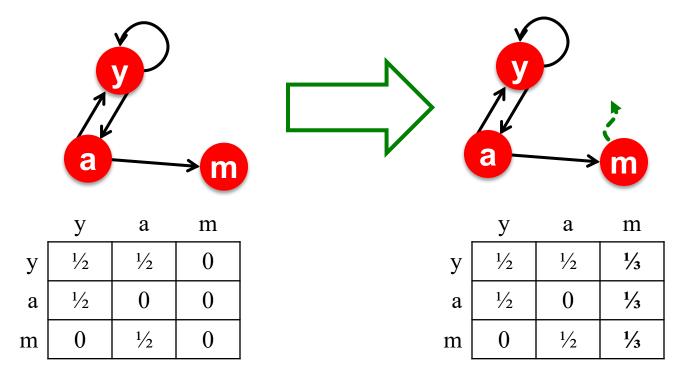


Here the PageRank score "leaks" out since the matrix is not stochastic.

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Solution: Always Teleport!

- Teleports: Follow random teleport links with probability 1.0 from dead-ends
 - 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

Solution: Random Teleports

- Google's solution that does it all:
 - At each step, random surfer has two options:
 - With probability β , follow a link at random
 - With probability $1-\beta$, jump to some random page
- PageRank equation [Brin-Page, 98]

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

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.

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d_i... out-degree

of node i

The Google Matrix

PageRank equation [Brin-Page, '98]

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

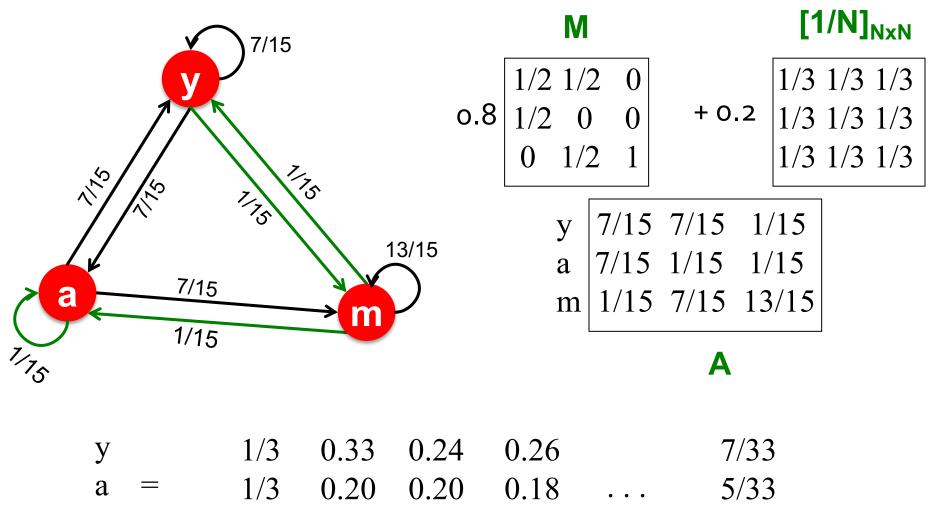
The Google Matrix A:

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

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

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

Random Teleports ($\beta = 0.8$)



How do we actually compute the PageRank?

Computing PageRank

Key step is matrix-vector multiplication

•
$$\mathbf{r}^{\text{new}} = \mathbf{A} \cdot \mathbf{r}^{\text{old}}$$

 Easy if we have enough main memory to hold A, r^{old}, r^{new}

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!

 $\mathbf{A} = \boldsymbol{\beta} \cdot \mathbf{M} + (\mathbf{1} \cdot \boldsymbol{\beta}) [\mathbf{1}/\mathbf{N}]_{\mathsf{N}\mathsf{X}\mathsf{N}}$ $\mathbf{A} = \mathbf{0.8} \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0\\ \frac{1}{2} & 0 & 0\\ 0 & \frac{1}{2} & 1 \end{bmatrix} + \mathbf{0.2} \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix}$

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 assume **M** has no dead-ends

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

Sparse Matrix Formulation

• We just rearranged the PageRank equation $r = \beta M \cdot r + \left[\frac{1-\beta}{N}\right]_{M}$

• where $[(1-\beta)/N]_N$ is a vector with all **N** entries $(1-\beta)/N$

- M is a sparse matrix! (with no dead-ends)
 - 10 links per node, approx 10N entries
- So in each iteration, we need to:
 - Compute $\mathbf{r}^{\text{new}} = \beta \mathbf{M} \cdot \mathbf{r}^{\text{old}}$

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 $\boldsymbol{\beta}$

Output: PageRank vector r^{new}

• Set:
$$r_j^{old} = \frac{1}{N}$$

• repeat until convergence: $\sum_j |r_j^{new} - r_j^{old}| < \varepsilon$
• $\forall j$: $r'_j^{new} = \sum_{i \to j} \beta \frac{r_i^{old}}{d_i}$
 $r'_j^{new} = 0$ if in-degree of j is 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**. ^{1/30/23}
Tim Althoff, UW CS547: Machine Learning for Big Data, http://www.cs.washington.edu/cse547
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Some Problems with PageRank

Measures generic popularity of a page

- Biased against topic-specific authorities
- Solution: Topic-Specific PageRank (on Thursday)
- Uses a single measure of importance
 - Other models of importance
 - Solution: Hubs-and-Authorities
- Susceptible to Link spam
 - Artificial link topographies created in order to boost page rank
 - Solution: TrustRank (on Thursday)

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