

Announcements:

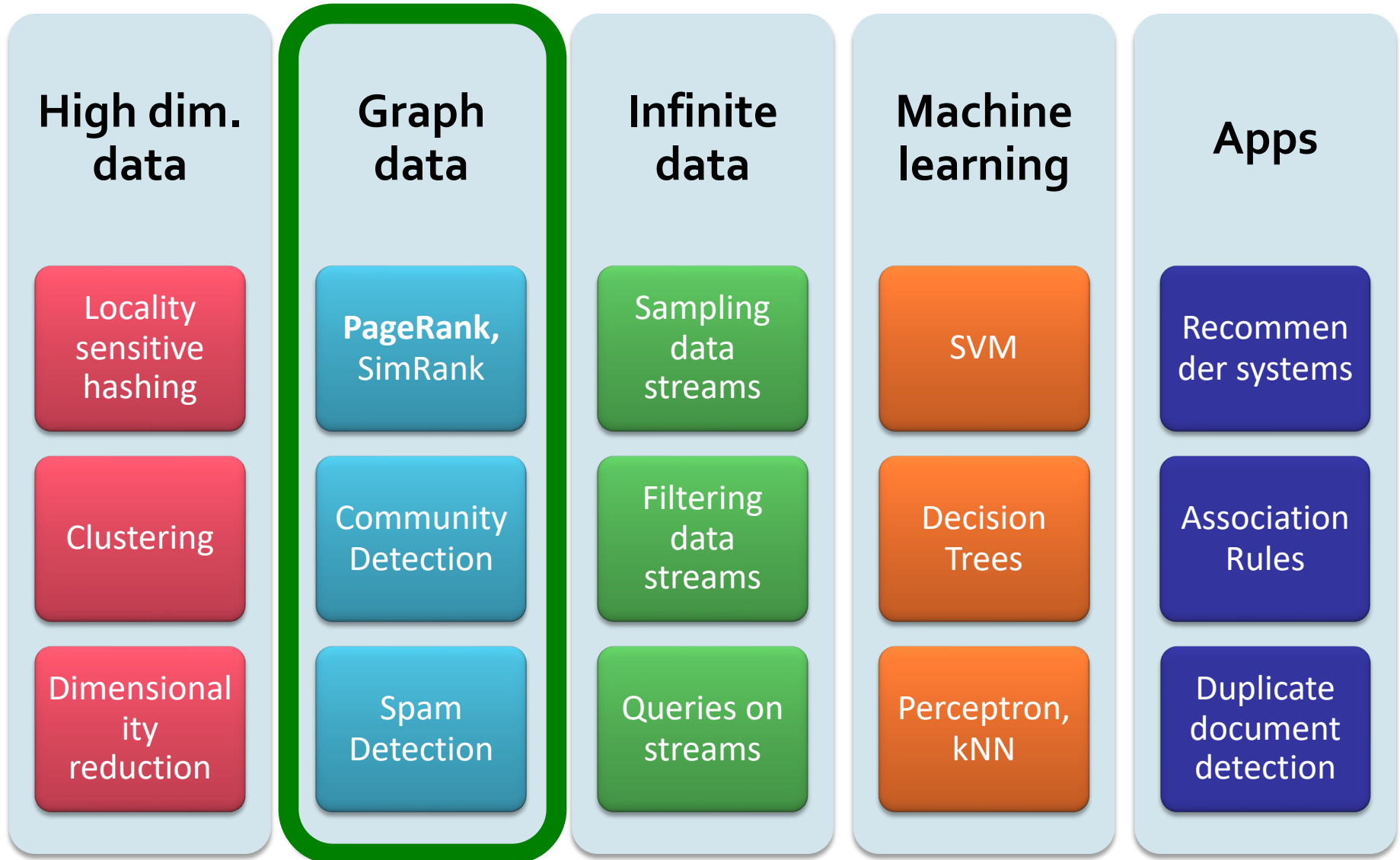
- Please tag your homework correctly on gradescope. We will deduct points if not.
- Give us feedback 😊 We discuss and try to follow up on all feedback.
 - Make use of our feedback form (see Ed or slides)
- Thu Feb 2 – Homework 2, Colab 4 due and releasing Homework 3, Colab 5
- Project feedback by end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

Analysis of Large Graphs: Link Analysis, PageRank



PAUL G. ALLEN SCHOOL
OF COMPUTER SCIENCE & ENGINEERING

New Topic: Graph Data!



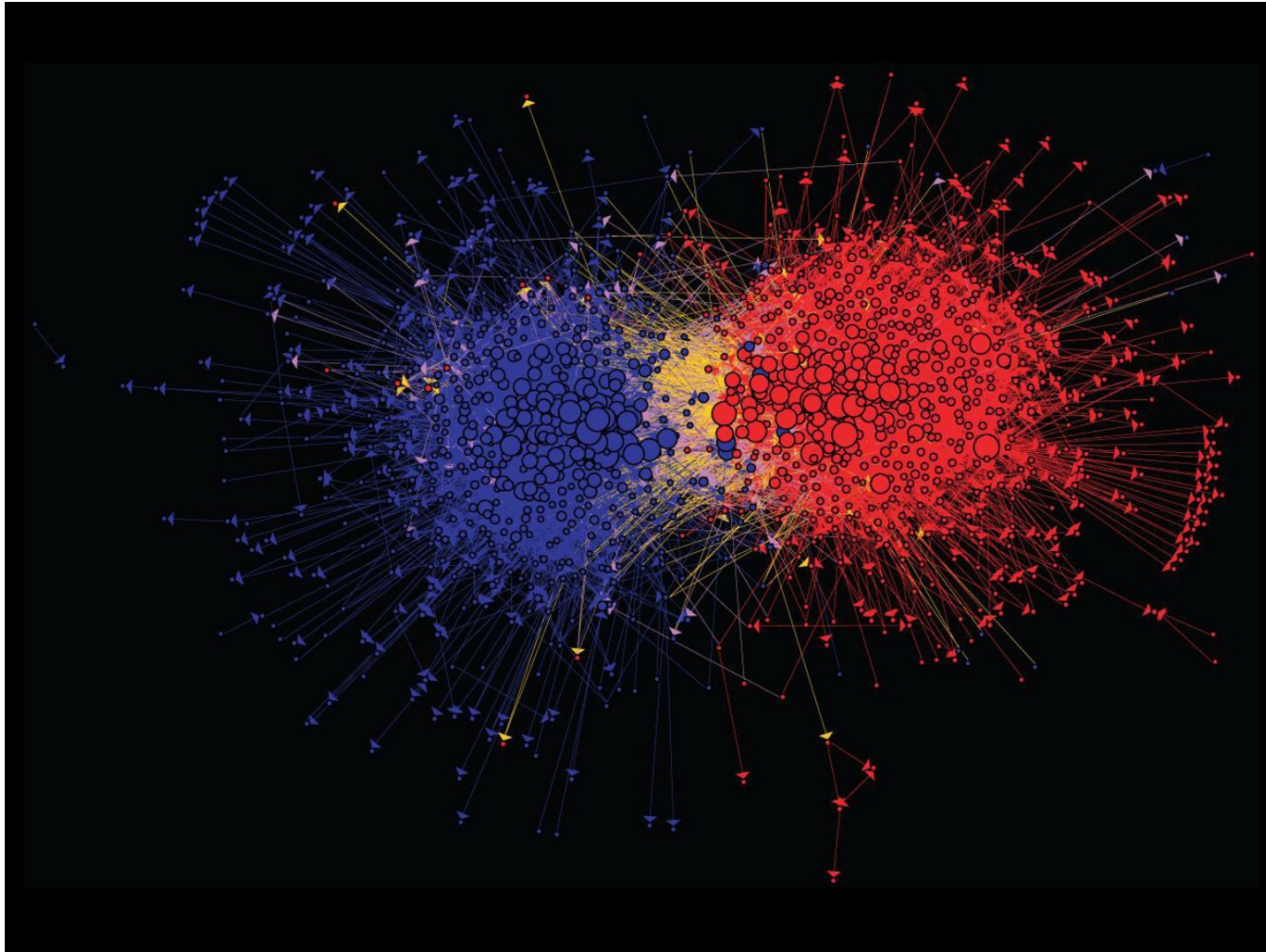
Graph Data: Social Networks



Facebook social graph

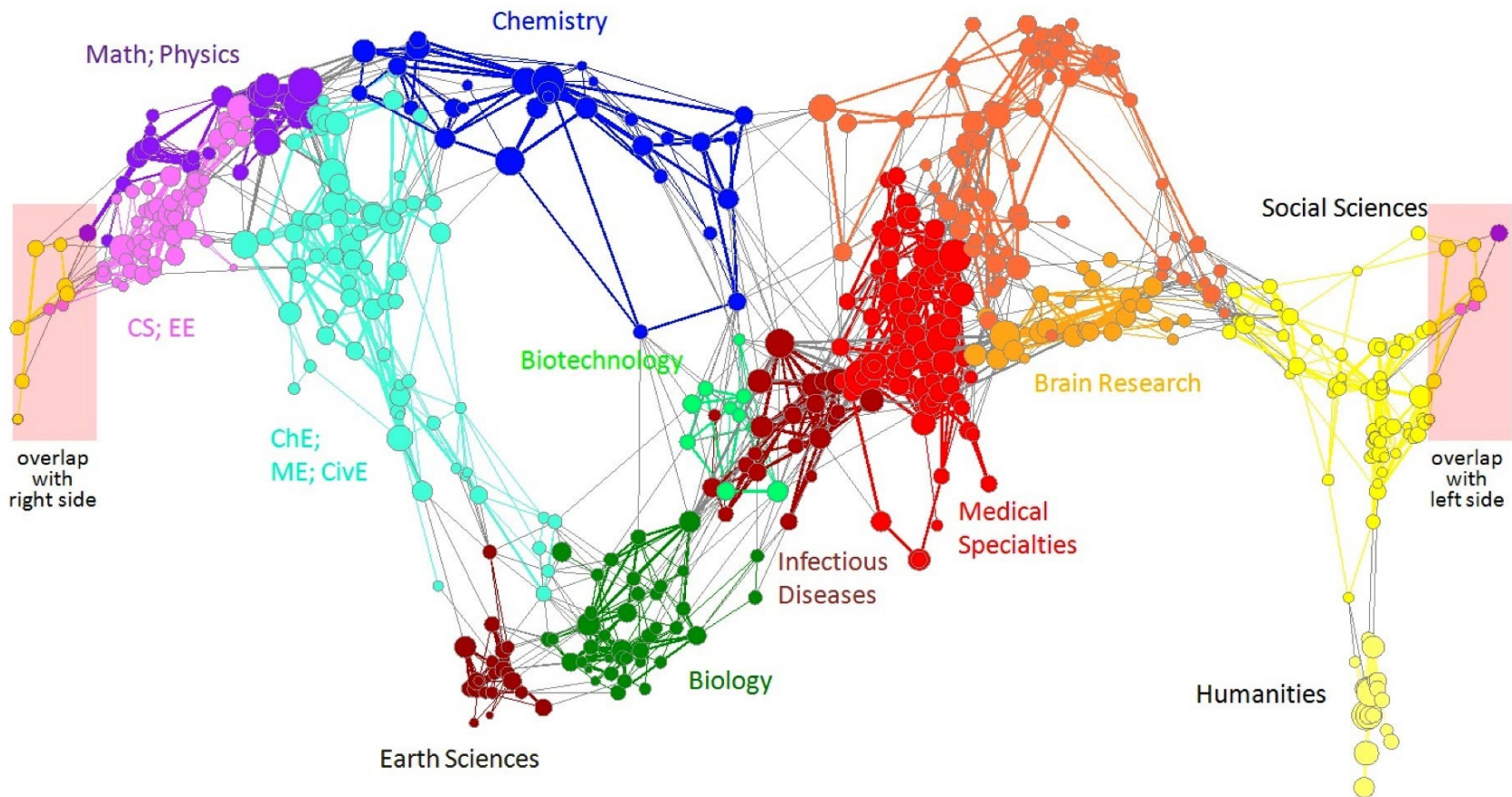
4-degrees of separation [Backstrom-Boldi-Rosa-Ugander-Vigna, 2011]

Graph Data: Media Networks



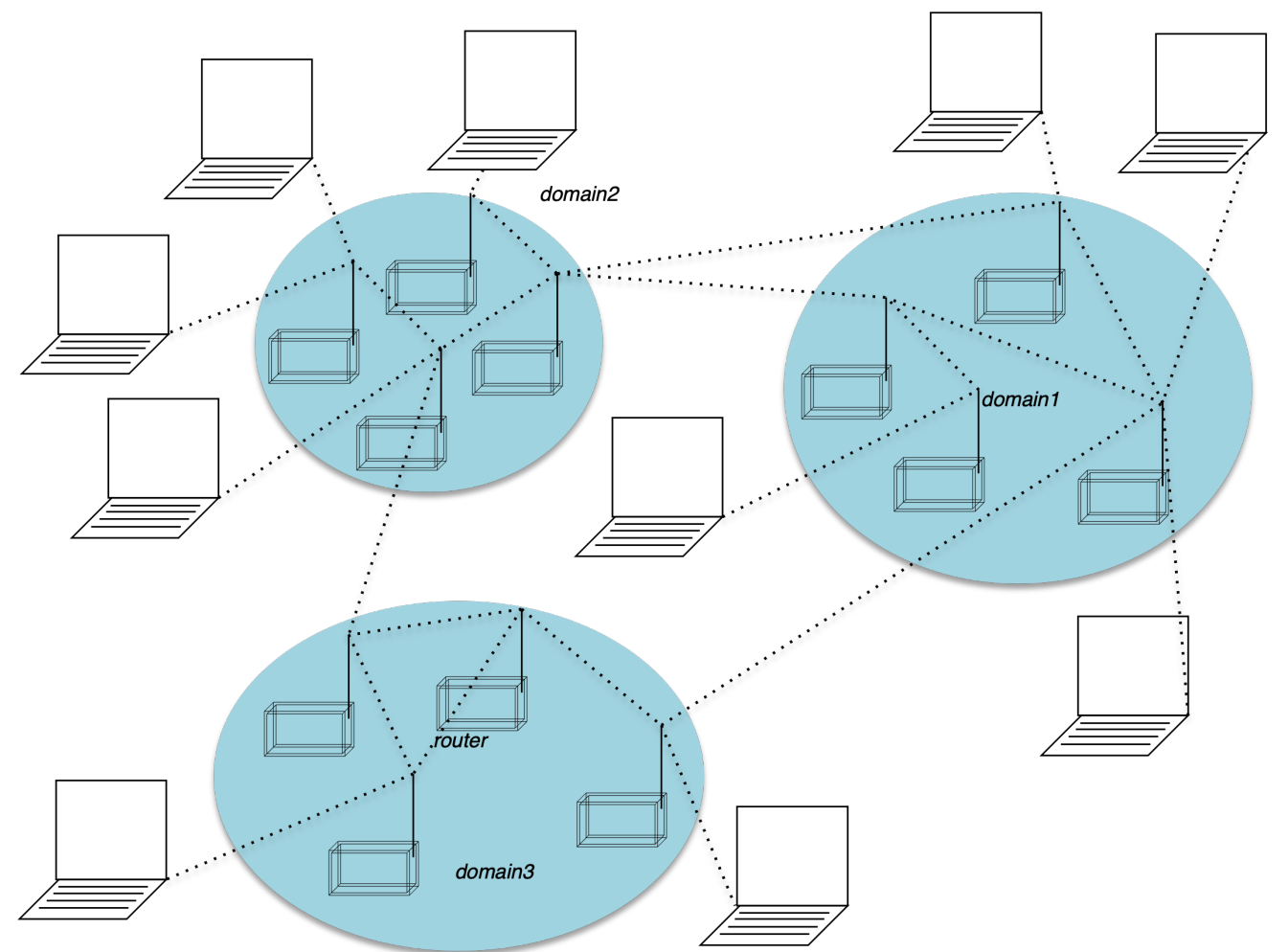
Connections between political blogs
Polarization of the network [Adamic-Glance, 2005]

Graph Data: Information Nets



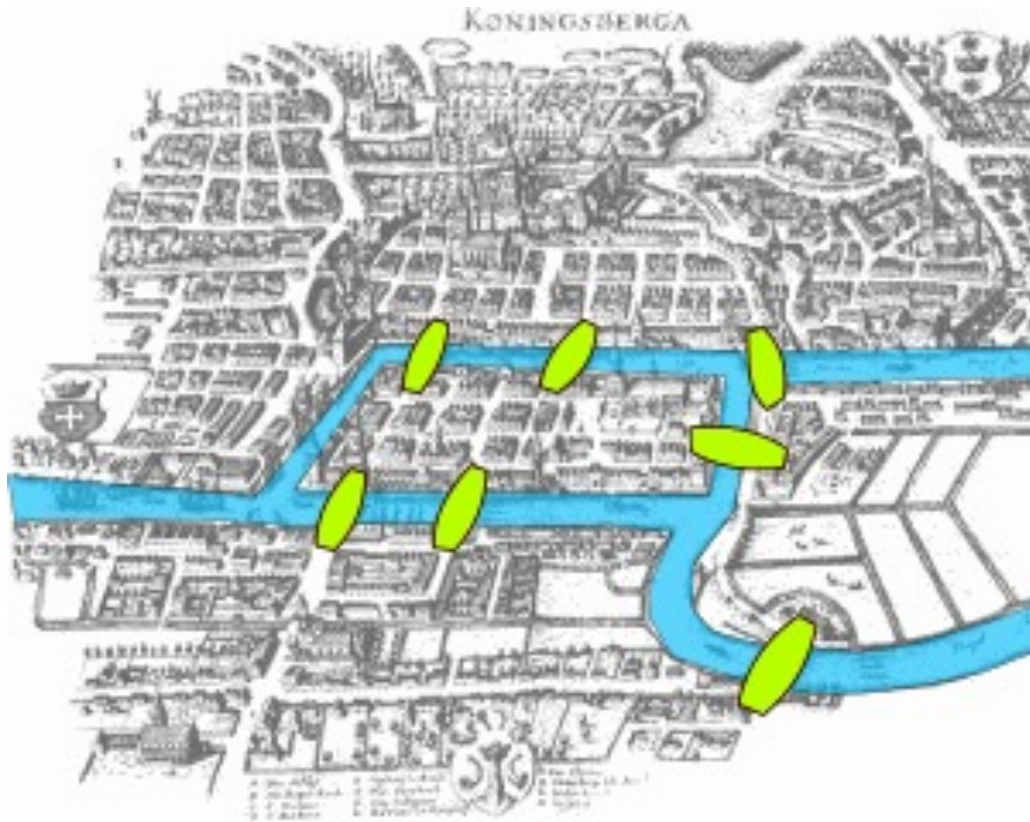
Citation networks and Maps of science
[Börner et al., 2012]

Graph Data: Communication Networks



Internet

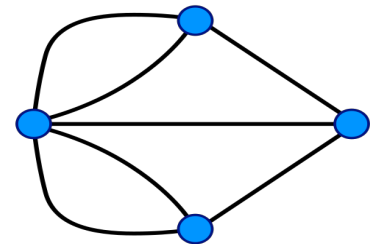
Graph Data: Technological Networks



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**

I teach a
class on
[data
mining](#).

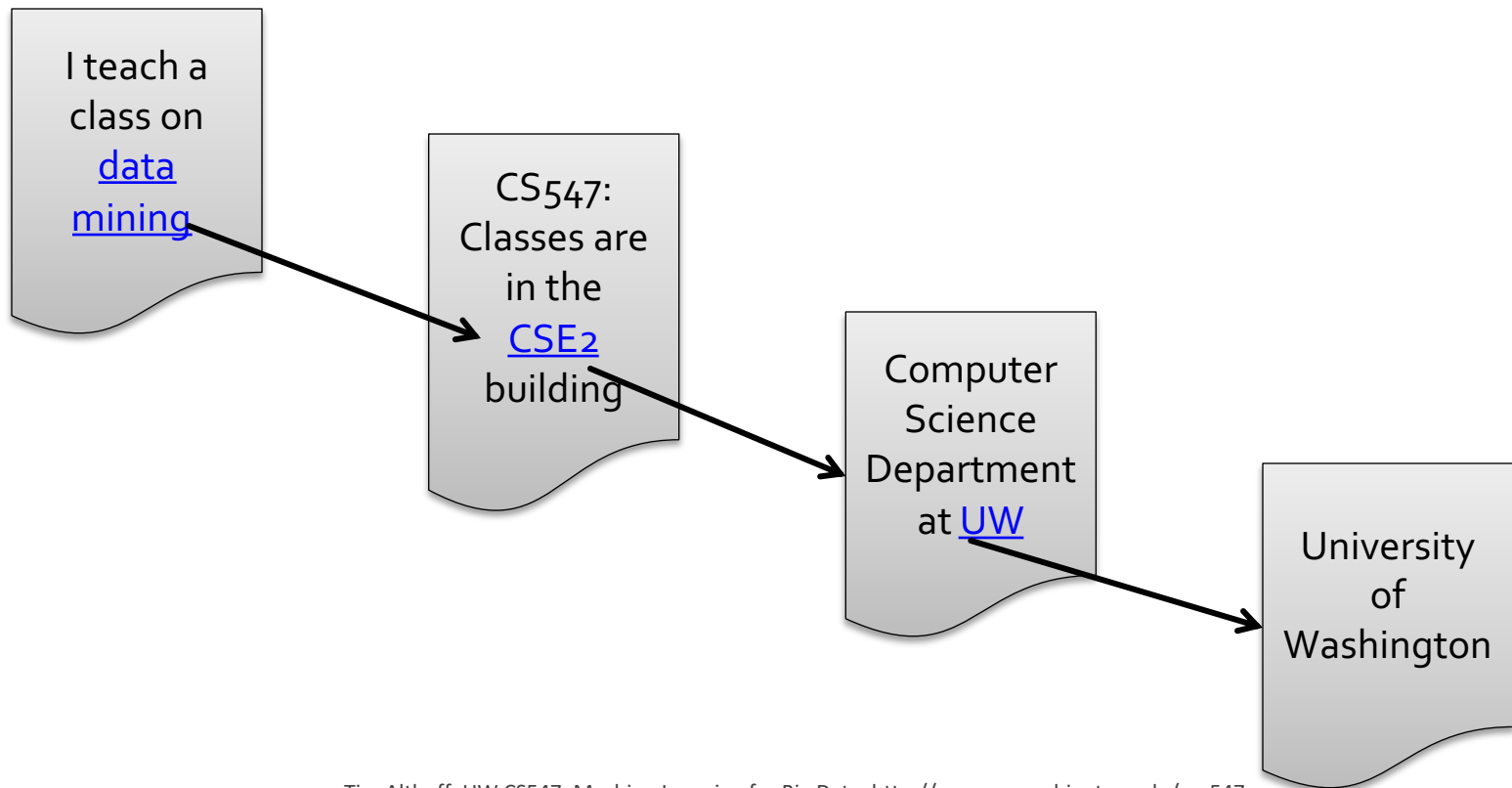
CS547:
Classes are
in the
[CSE2](#)
building

Computer
Science
Department
at [UW](#)

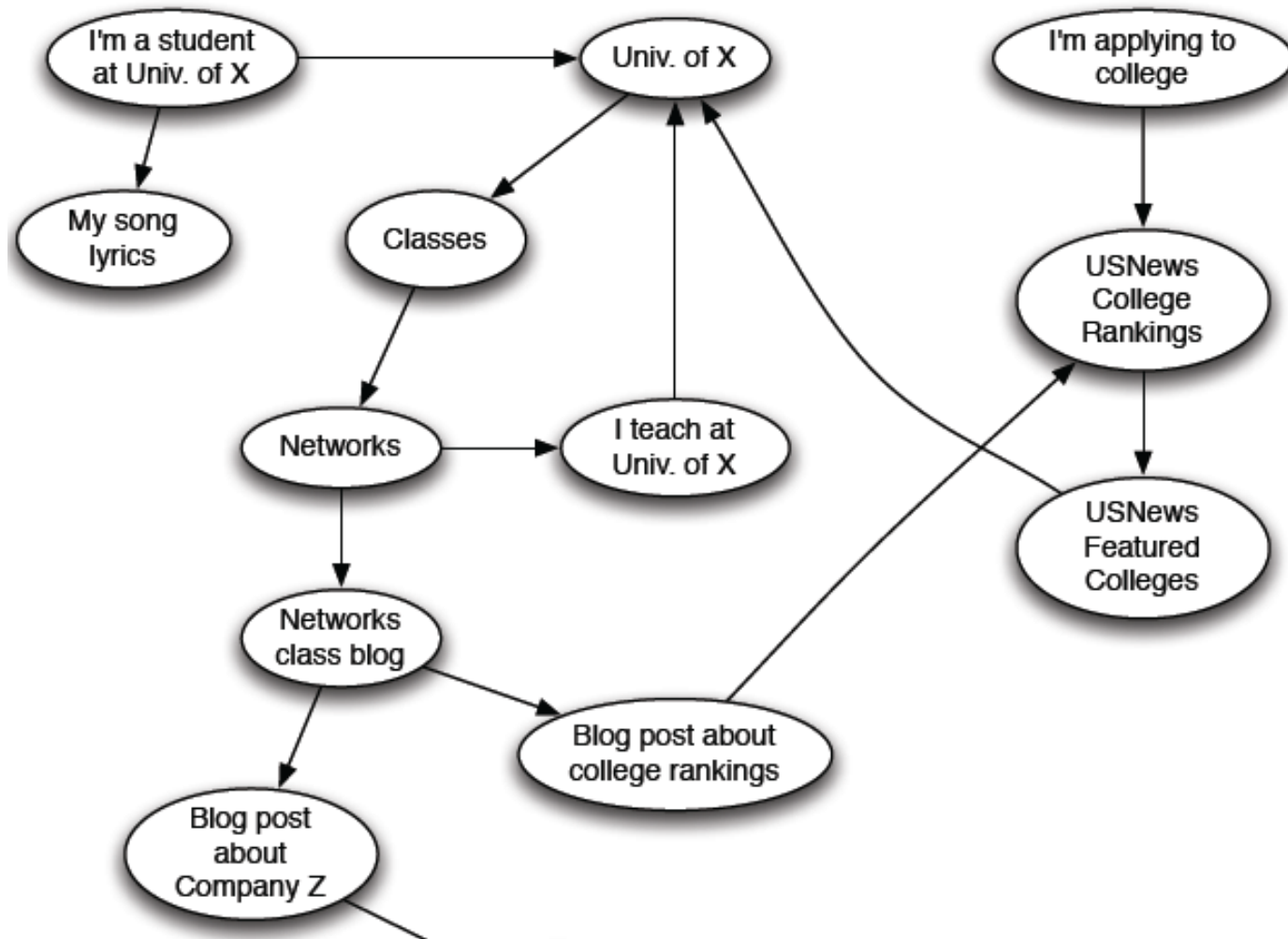
University
of
Washington

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.
 - **But:** 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

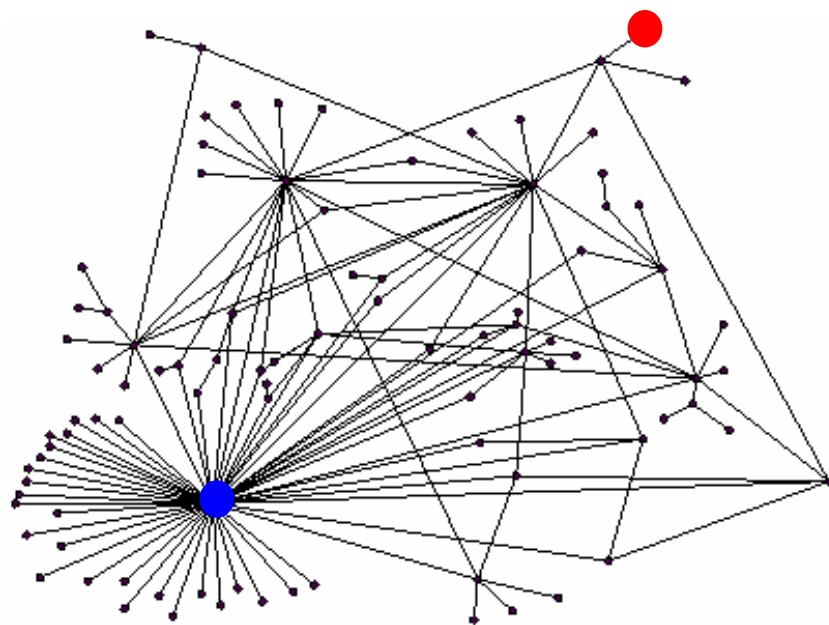
Ranking Nodes on the Graph

- 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!**

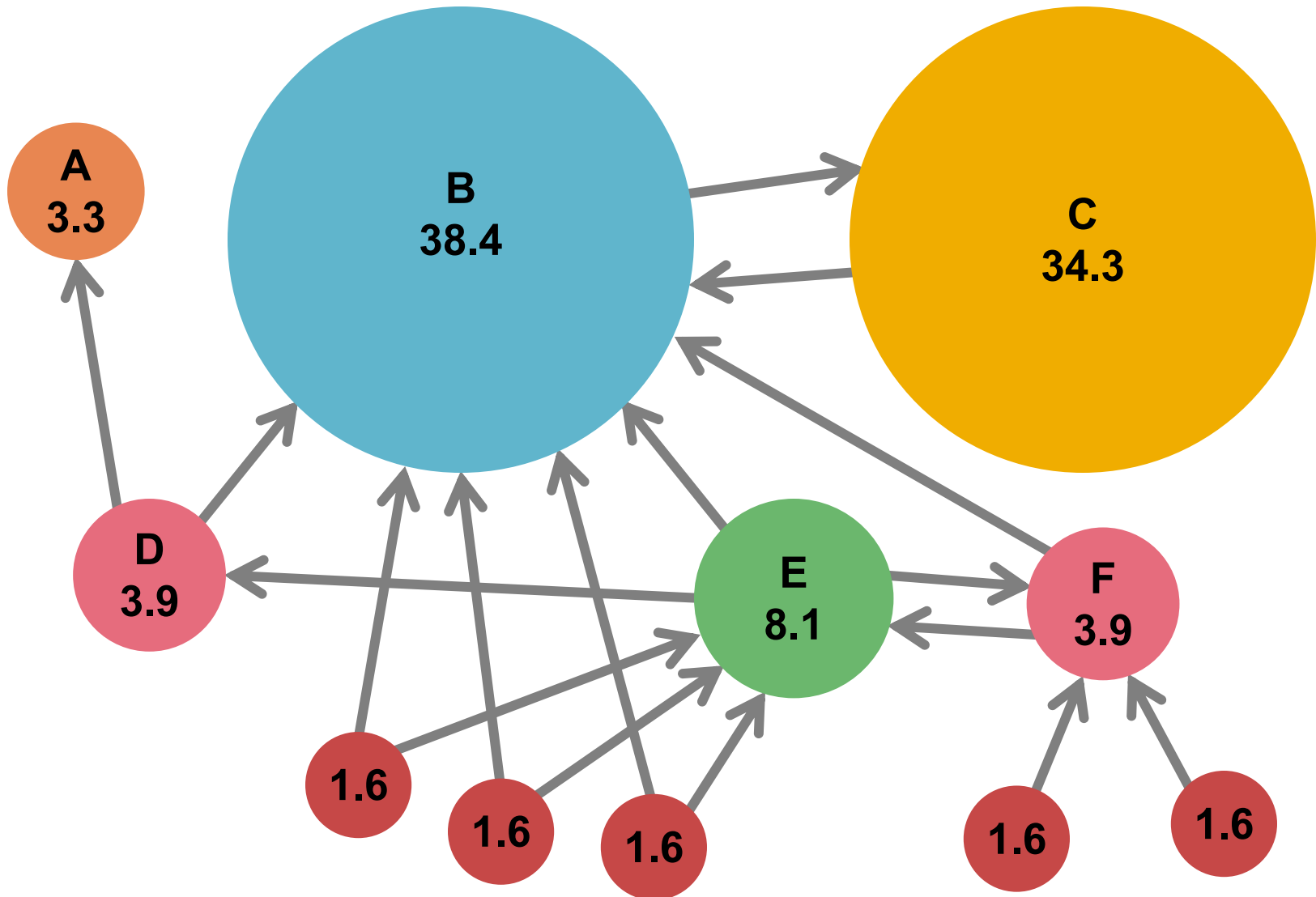
Intuition – (1)

- 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 out-links 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

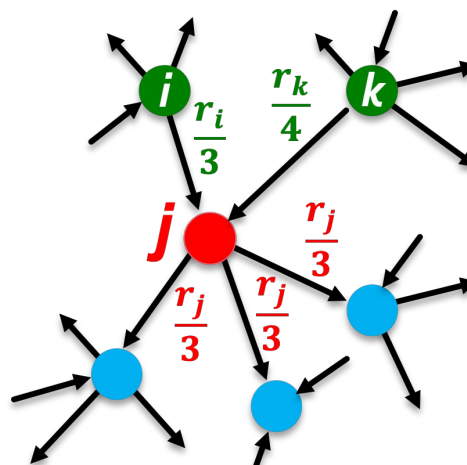
Example: PageRank Scores



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

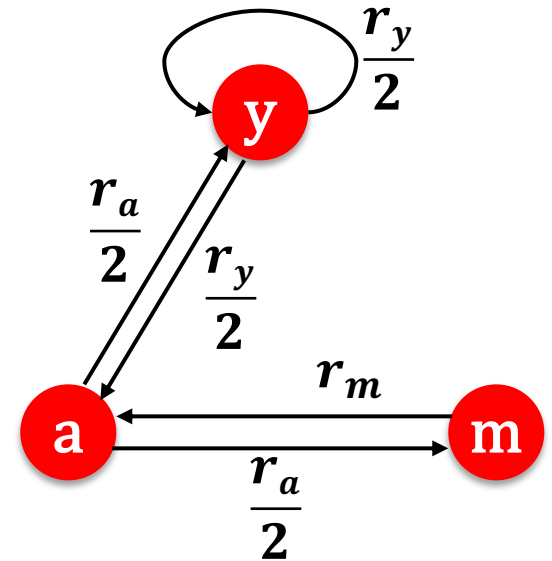
$$r_j = \frac{r_i}{3} + \frac{r_k}{4}$$



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



“Flow” equations:

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

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

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

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

d_i ... out-degree of node i

Solving the Flow Equations

- 3 equations, 3 unknowns, no constants

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

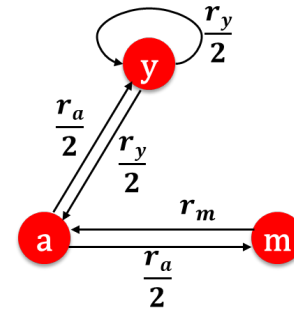
- **Additional constraint forces uniqueness:**

- $r_y + r_a + r_m = 1$

- **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 $i \rightarrow j$, 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**

$$\mathbf{r} = \mathbf{M} \cdot \mathbf{r}$$

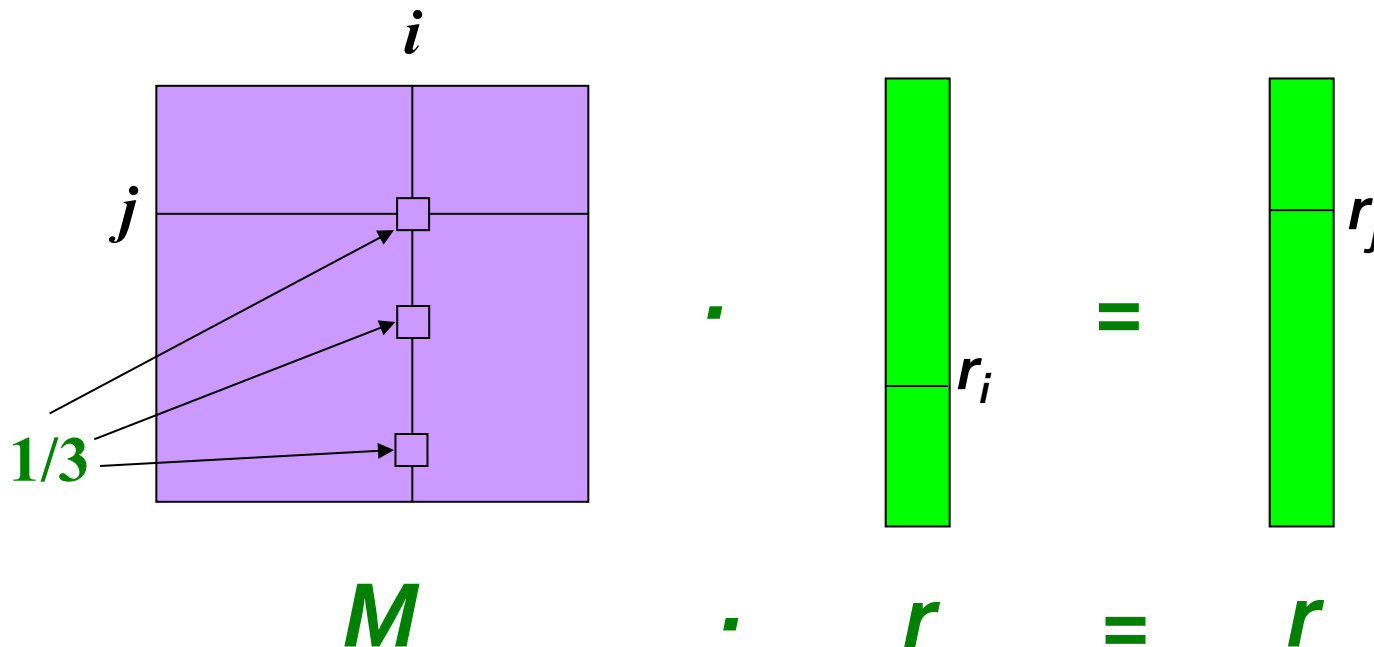
$$r_j = \sum_{i \rightarrow j} \frac{r_i}{d_i}$$

Example

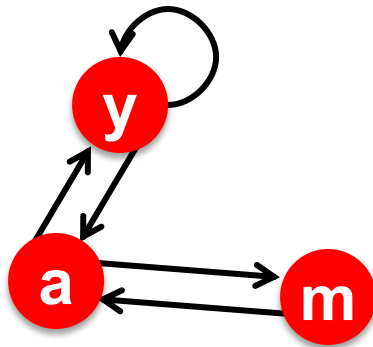
- Remember the flow equation: $r_j = \sum_{i \rightarrow j} \frac{r_i}{d_i}$
- Flow equation in the matrix form

$$M \cdot r = r$$

- Suppose page i links to 3 pages, including j



Example: Flow Equations & M



	r_y	r_a	r_m
r_y	$1/2$	$1/2$	0
r_a	$1/2$	0	1
r_m	0	$1/2$	0

$$r = M \cdot r$$

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

$$r_a = r_y / 2 + r_m$$

$$r_m = r_a / 2$$

$$\begin{bmatrix} r_y \\ r_a \\ r_m \end{bmatrix} = \begin{bmatrix} 1/2 & 1/2 & 0 \\ 1/2 & 0 & 1 \\ 0 & 1/2 & 0 \end{bmatrix} \begin{bmatrix} r_y \\ r_a \\ r_m \end{bmatrix}$$

Eigenvector Formulation

- The flow equations can be written

$$\mathbf{r} = \mathbf{M} \cdot \mathbf{r}$$

- So the rank vector \mathbf{r} is an eigenvector of the stochastic web matrix \mathbf{M}
 - Starting from any vector \mathbf{u} , the limit $\mathbf{M}(\mathbf{M}(\dots \mathbf{M}(\mathbf{M} \mathbf{u})))$ is the long-term distribution of the surfers.
 - The math: limiting distribution = principal eigenvector of \mathbf{M} = PageRank.
 - Note: If \mathbf{r} satisfies the equation $\mathbf{r} = \mathbf{M}\mathbf{r}$, then \mathbf{r} is an eigenvector of \mathbf{M} with eigenvalue 1
- We can now efficiently solve for \mathbf{r} !

NOTE: \mathbf{x} is an eigenvector with the corresponding eigenvalue λ if:
 $\mathbf{A}\mathbf{x} = \lambda\mathbf{x}$

The method is called Power iteration

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: $\mathbf{r}^{(0)} = [1/N, \dots, 1/N]^T$

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

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

$\|\mathbf{x}\|_1 = \sum_{1 \leq i \leq N} |x_i|$ is the **L1** norm

Can use any other vector norm, e.g., Euclidean

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

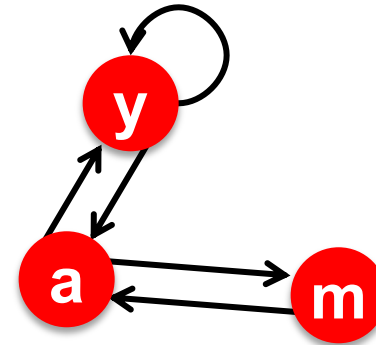
d_i out-degree of node i

About 50 iterations is sufficient to estimate the limiting solution.

PageRank: How to solve?

■ Power Iteration:

- Set $r_j = 1/N$
- **1:** $r'_j = \sum_{i \rightarrow j} \frac{r_i}{d_i}$
- **2:** $r = r'$
- Goto **1**



	y	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:

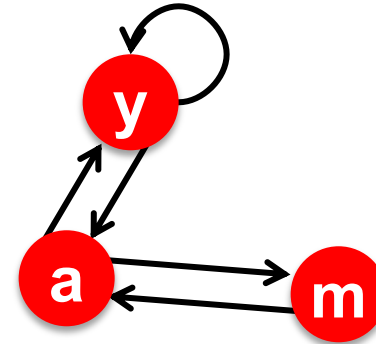
$$\begin{pmatrix} r_y \\ r_a \\ r_m \end{pmatrix} = \begin{matrix} 1/3 \\ 1/3 \\ 1/3 \end{matrix}$$

Iteration 0, 1, 2, ...

PageRank: How to solve?

■ Power Iteration:

- Set $r_j = 1/N$
- **1:** $r'_j = \sum_{i \rightarrow j} \frac{r_i}{d_i}$
- **2:** $r = r'$
- Goto **1**



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

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

$$r_a = r_y/2 + r_m$$

$$r_m = r_a/2$$

■ Example:

$$\begin{pmatrix} r_y \\ r_a \\ r_m \end{pmatrix} = \begin{matrix} 1/3 & 1/3 & 5/12 & 9/24 & & 2/5 \\ 1/3 & 3/6 & 1/3 & 11/24 & \dots & 2/5 \\ 1/3 & 1/6 & 3/12 & 1/6 & & 1/5 \end{matrix}$$

Iteration 0, 1, 2, ...

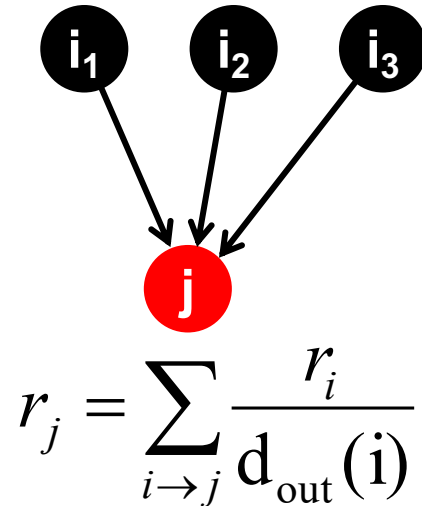
Random Walk Interpretation

- **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:**

- $\mathbf{p}(t)$... vector whose i^{th} coordinate is the prob. that the surfer is at page i at time t
- So, $\mathbf{p}(t)$ is a probability distribution over pages

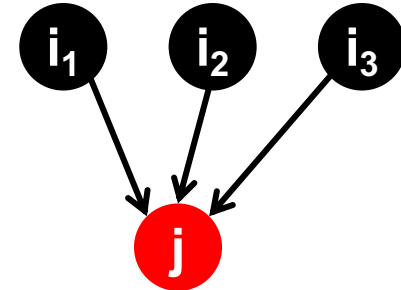


The Stationary Distribution

- **Where is the surfer at time $t+1$?**

- Follows a link uniformly at random

$$\mathbf{p}(t + 1) = \mathbf{M} \cdot \mathbf{p}(t)$$



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

- Suppose the random walk reaches a state

$$\mathbf{p}(t + 1) = \mathbf{M} \cdot \mathbf{p}(t) = \mathbf{p}(t)$$

then $\mathbf{p}(t)$ is **stationary distribution** of a random walk

- **Our original rank vector \mathbf{r} satisfies $\mathbf{r} = \mathbf{M} \cdot \mathbf{r}$**

- **So, \mathbf{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 is the initial probability distribution at time **$t = 0$**

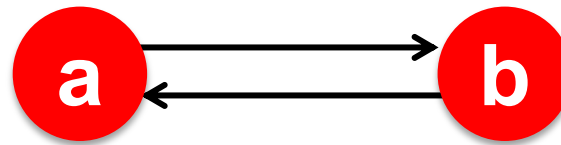
PageRank: The Google Formulation

PageRank: Three Questions

$$r_j^{(t+1)} = \sum_{i \rightarrow j} \frac{r_i^{(t)}}{d_i} \quad \text{or equivalently} \quad r = Mr$$

- Does this converge?
- Does it converge to what we want?
- Are results reasonable?

Does this converge?



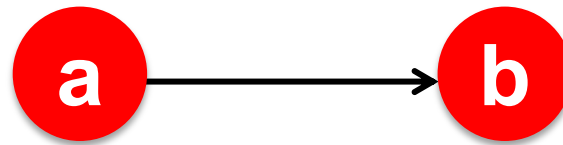
$$r_j^{(t+1)} = \sum_{i \rightarrow j} \frac{r_i^{(t)}}{d_i}$$

■ Example:

$$\begin{array}{l} r_a \\ r_b \end{array} = \begin{array}{cccc} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{array}$$

Iteration 0, 1, 2, ...

Does it converge to what we want?



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

■ Example:

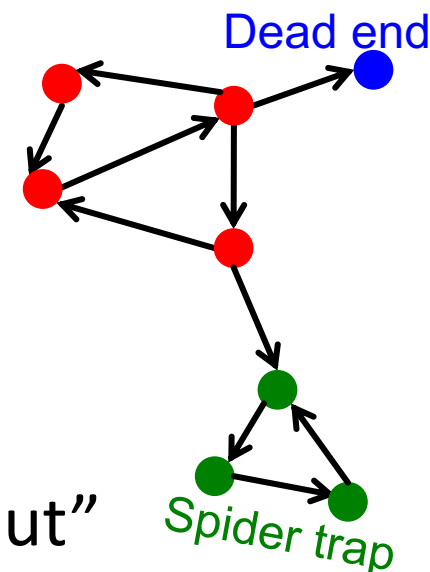
$$\begin{array}{l} r_a \\ r_b \end{array} = \begin{array}{cccc} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{array}$$

Iteration 0, 1, 2, ...

PageRank: Problems

2 problems:

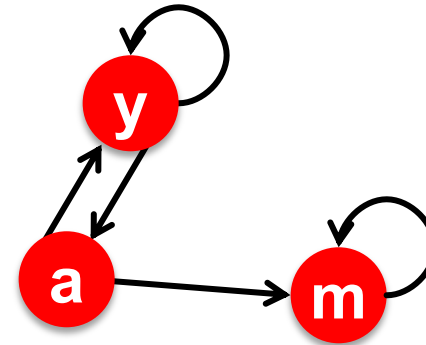
- **(1) Dead ends:** Some pages have no out-links
 - Random walk has “nowhere” to go to
 - Such pages cause importance to “leak out”
- **(2) Spider traps:** (all out-links are within the group)
 - Random walk gets “stuck” in a trap
 - And eventually spider traps absorb all importance



Problem: Spider Traps

■ Power Iteration:

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



m is a spider trap

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

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

$$r_a = r_y/2$$

$$r_m = r_a/2 + r_m$$

■ Example:

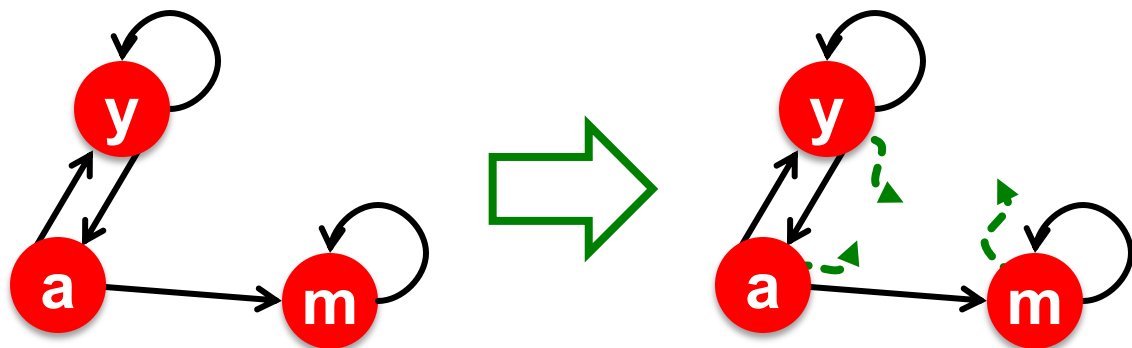
$$\begin{pmatrix} r_y \\ r_a \\ r_m \end{pmatrix} = \begin{matrix} 1/3 & 2/6 & 3/12 & 5/24 & & 0 \\ 1/3 & 1/6 & 2/12 & 3/24 & \dots & 0 \\ 1/3 & 3/6 & 7/12 & 16/24 & & 1 \end{matrix}$$

Iteration 0, 1, 2, ...

All the PageRank score gets “trapped” in node m.

Solution: Teleports!

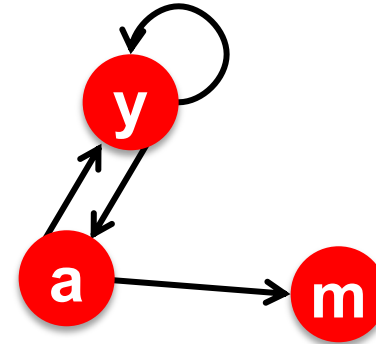
- **The Google solution for spider traps: At each time step, the random surfer has two options**
 - With prob. β , follow a link at random
 - With prob. $1-\beta$, jump to some random page
 - β is typically in the range 0.8 to 0.9
- **Surfer will teleport out of spider trap within a few time steps**



Problem: Dead Ends

■ Power Iteration:

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



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

$$\begin{aligned} r_y &= r_y/2 + r_a/2 \\ r_a &= r_y/2 \\ r_m &= r_a/2 \end{aligned}$$

■ Example:

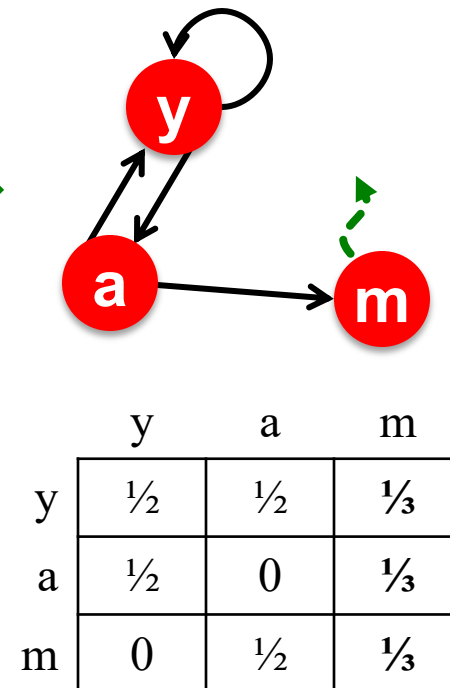
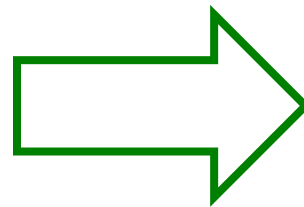
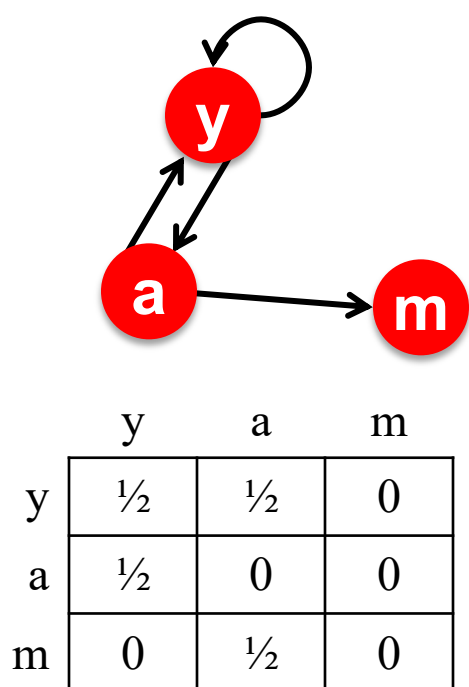
$$\begin{pmatrix} r_y \\ r_a \\ r_m \end{pmatrix} = \begin{pmatrix} 1/3 & 2/6 & 3/12 & 5/24 & & 0 \\ 1/3 & 1/6 & 2/12 & 3/24 & \dots & 0 \\ 1/3 & 1/6 & 1/12 & 2/24 & & 0 \end{pmatrix}$$

Iteration 0, 1, 2, ...

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

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]

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

d_i ... out-degree
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]

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

- **The Google Matrix A :**

[$1/N$] $_{N \times N}$... N by N matrix
where all entries are $1/N$

$$A = \beta M + (1 - \beta) \begin{bmatrix} 1 \\ \vdots \\ 1 \\ \vdots \\ 1 \end{bmatrix}_{N \times N}$$

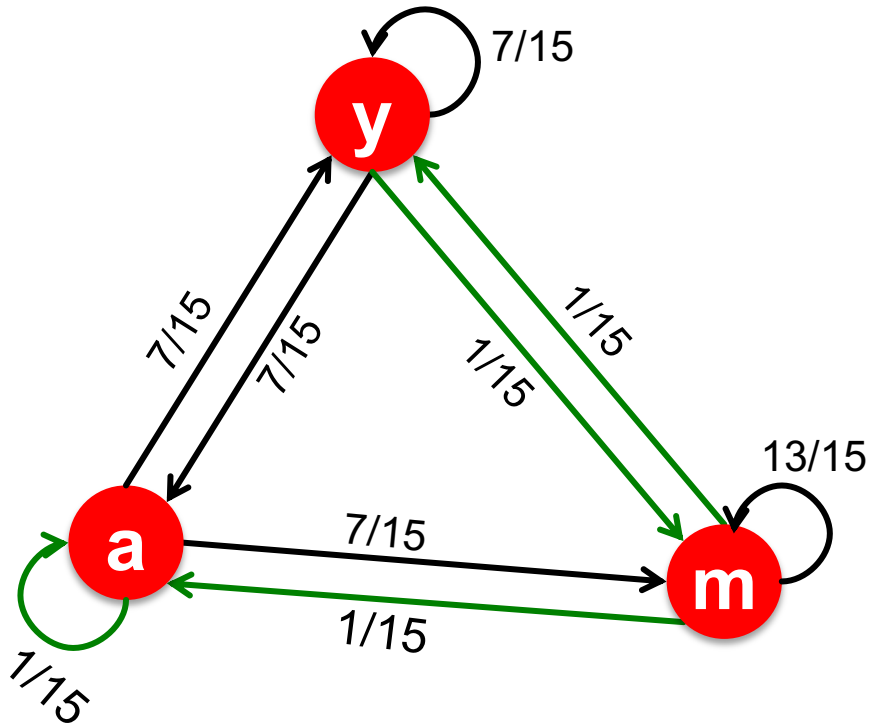
- **We have a recursive problem: $r = A \cdot r$**

And the Power method still works!

- **What is β ?**

- In practice $\beta = 0.8, 0.9$ (make 5 steps on avg., jump)

Random Teleports ($\beta = 0.8$)



$$0.8 \begin{matrix} & \mathbf{M} \\ \begin{matrix} y \\ a \\ m \end{matrix} & \begin{bmatrix} 1/2 & 1/2 & 0 \\ 1/2 & 0 & 0 \\ 0 & 1/2 & 1 \end{bmatrix} \end{matrix} + 0.2 \begin{matrix} & \mathbf{[1/N]_{N \times N}} \\ \begin{matrix} y \\ a \\ m \end{matrix} & \begin{bmatrix} 1/3 & 1/3 & 1/3 \\ 1/3 & 1/3 & 1/3 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \end{matrix}$$

$$\begin{matrix} y \\ a \\ m \end{matrix} \begin{bmatrix} 7/15 & 7/15 & 1/15 \\ 7/15 & 1/15 & 1/15 \\ 1/15 & 7/15 & 13/15 \end{bmatrix}$$

A

y	=	1/3	0.33	0.24	0.26	7/33
a		1/3	0.20	0.20	0.18	5/33
m		1/3	0.46	0.52	0.56	21/33

**How do we actually compute
the PageRank?**

Computing PageRank

- **Key step is matrix-vector multiplication**

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

- Easy if we have enough main memory to hold \mathbf{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 \mathbf{A} has N^2 entries**

- 10^{18} is a large number!

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

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

$$= \begin{bmatrix} 7/15 & 7/15 & 1/15 \\ 7/15 & 1/15 & 1/15 \\ 1/15 & 7/15 & 13/15 \end{bmatrix}$$

Rearranging the Equation

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

Note: Here we assume \mathbf{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**

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

- where $[(\mathbf{1}-\beta)/N]_N$ is a vector with all N entries $(\mathbf{1}-\beta)/N$
- \mathbf{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 $(\mathbf{1}-\beta)/N$ to each entry in \mathbf{r}^{new}
 - **Note if \mathbf{M} contains dead-ends then $\sum_j r_j^{\text{new}} < 1$ and we also have to renormalize \mathbf{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:** $\sum_j |r_j^{new} - r_j^{old}| < \epsilon$
 - $\forall j: r_j^{new} = \sum_{i \rightarrow j} \beta \frac{r_i^{old}}{d_i}$
 $r_j^{new} = 0$ 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 $1-\beta$. But since we have dead-ends the amount of leaked PageRank may be larger. We have to explicitly account for it by computing S .

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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