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Slides are adapted from J. Leskovec, A. Rajaraman, J. Ullman: Mining of Massive Datasets, http://www.mmds.org Nazli Ikizler Mustafa Ozdal

http://www.mmds.org

# Analysis of Large Graphs: Link Analysis, PageRank

### **Graph Data: Social Networks**



#### **Facebook social graph**

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

### **Graph Data: Information Nets**



[Börner et al., 2012]

### 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

# Early Search Engines

- Inverted index
  - Data structure that return pointers to all pages a term occurs
- Which page to return first?
  - Where do the search terms appear in the page?
  - How many occurrences of the search terms in the page?

• What if a spammer tries to fool the search engine?

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# Fooling Early Search Engines

- Example: A spammer wants his page to be in the top search results for the term "movies".
- <u>Approach 1</u>:
  - Add thousands of copies of the term "movies" to your page.
  - Make them invisible.
- <u>Approach 2</u>:
  - Search the term "movies".
  - Copy the contents of the top page to your page.
  - Make it invisible.
- Problem: Ranking only based on page contents
- Early search engines almost useless because of spam.

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# Google's Innovations

- <u>Basic idea</u>: Search engine believes what other pages say about you instead of what you say about yourself.
- Main innovations:
  - 1. Define the importance of a page based on:
    - How many pages point to it?
    - How important are those pages?
  - 2. Judge the contents of a page based on:
    - Which terms appear in the page?
    - Which terms are used to link to the page?

### **Ranking Nodes on the Graph**

- All web pages are not equally "important"
   <u>www.joe-schmoe.com</u> vs. <u>www.stanford.edu</u>
- There is large diversity in the web-graph node connectivity.
   Let's rank the pages by the link structure!



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.stanford.edu has 23,400 in-links
- <u>www.joe-schmoe.com</u> has 1 in-link
- Are all in-links are 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<sub>j</sub>* has *n* out-links, each link gets *r<sub>j</sub>* / *n* votes
- Page j's own importance is the sym of the votes on its in-links

$$r_j = r_i/3 + r_k/4$$



### 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"  $r_j$  for page j

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

 $d_i \dots$  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

Flow equations:  

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

All solutions equivalent modulo the 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!

### **Page Rank: Matrix Formulation**

### Stochastic adjacency matrix M

Let page i has d<sub>i</sub> 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<sub>i</sub>* is the importance score of page *i* 

$$\sum_i r_i = 1$$

The flow equations can be written

$$r = M \cdot r$$

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

### 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* 



### **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  ${\it r}$  is unit length and each column of  ${\it M}$  sums to one, so  ${\it Mr} \leq 1$

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

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

### **Example: Flow Equations & M**



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

 $r = M \cdot r$ 

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

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

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

 $d_i \dots$  out-degree of node i

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

### 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:

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

1/3 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<sub>j</sub> = 1/N
  - 1:  $r'_j = \sum_{i \to j} \frac{r_i}{d_i}$
  - **2**: *r* = *r*′
  - Goto 1

#### Example:



1/3	1/3	5/12	9/24	6/15
1/3	3/6	1/3	11/24	6/15
1/3	1/6	3/12	1/6	3/15

Iteration 0, 1, 2, ...



	У	a	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: Random Walk Interpretation

# Random Walk Interpretation of PageRank

- Consider a web surfer:
  - He starts at a random page
  - He follows a random link at every time step
  - After a sufficiently long time:
    - What is the probability that he is at page j?
      - This probability corresponds to the page rank of j.

## Example: Random Walk



Time t = 0: Assume the random surfer is at A.

Time t = 1: p(A, 1) = ? = 0 p(B, 1) = ? = 1/3 p(C, 1) = ? = 1/3p(D, 1) = ? = 1/3

## Example: Random Walk



Time t = 1:  

$$p(B, 1) = 1/3$$
  
 $p(C, 1) = 1/3$   
 $p(D, 1) = 1/3$ 

Time t=2: p(A, 2) = ?

$$p(A, 2) = p(B, 1) \cdot p(B \rightarrow A) + p(C, 1) \cdot p(C \rightarrow A)$$
  
= 1/3 \cdot 1/2 + 1/3 \cdot 1 = 3/6

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### **Example: Transition Matrix**



$$p(A, t+1) = p(B, t) \cdot p(B \rightarrow A) + p(C, t) \cdot p(C \rightarrow A)$$
$$p(C, t+1) = p(A, t) \cdot p(A \rightarrow C) + p(D, t) \cdot p(D \rightarrow C)$$

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



PageRank: The Google Formulation

### **PageRank: Three Questions**



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

### **Does this converge?**



• Example:

 $r_a = 1 \ 0 \ 1 \ 0$  $r_b \ 10^{pration 0,11, 2, ...0} \ 1$ 

### Does it converge to what we want?



• Example:

 $r_a = 1 \quad 0 \quad 0$  $r_b \qquad 0$ 

### **PageRank: Problems**

Dead end

Spider trac

### 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 walk gets "stuck" in a trap
- And eventually spider traps absorb all importance

### **Problem: Spider Traps**

• Power Iteration:

$$-\operatorname{Set} r_j = 1/N$$

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

• 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.

### **Solution: Teleports!**

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

а

### **Problem: Dead Ends**

• Power Iteration:

$$- \operatorname{Set} r_{j} = 1$$

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

• And iterate



	У	a	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:

r <sub>y</sub>		1/3	2/6	3/12	5/24		0
r <sub>a</sub>	=	1/3	1/6	2/12	3/24	•••	0
r <sub>m</sub>	J	1/3 Iteratior	1/6 0, 1, 2,	1/12	2/24		0

Here the PageRank "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: 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  $\beta$ , follow a link at random
  - With probability *1-\beta*, jump to some random page
- **PageRank equation** [Brin-Page, 98]

$$r_j = \sum_{i \to j} \beta \frac{r_i}{d_i} + (1 - \beta) \frac{1}{N} \overset{\text{d}_i \dots \text{ out-degree}}{\underset{\text{of node } i}{N}}$$

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.

### **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]<sub>NXN</sub>
  where a
  - [1/N]<sub>NxN</sub>...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!
- What is  $\beta$ ?

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

### Random Teleports ( $\beta = 0.8$ )



У		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

### **Matrix Formulation**

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

## How do we actually compute the PageRank?

### **Computing Page Rank**

Key step is matrix-vector multiplication

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

- Easy if we have enough main memory to hold A, r<sup>old</sup>, r<sup>new</sup>
- Say N = 1 billion pages
  - We need 4 bytes for each entry (say)
  - 2 billion entries for vectors, approx 8GB
  - Matrix A has N<sup>2</sup> entries
    - 10<sup>18</sup> is a large number!

 $\mathbf{A} = \beta \cdot \mathbf{M} + (1 - \beta) [1/N]_{Nx}$  $\mathbf{A} = 0.8 \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 1 \end{bmatrix} + 0.2 \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix}$  $= \begin{bmatrix} \frac{7}{15} & \frac{7}{15} & \frac{1}{15} \\ \frac{7}{15} & \frac{1}{15} & \frac{1}{15} \\ \frac{1}{15} & \frac{7}{15} & \frac{1}{3} \end{bmatrix}$ 

## Matrix Sparseness

- Reminder: Our original matrix was sparse.
  - On average: ~10 out-links per vertex
  - # of non-zero values in matrix M: ~10N
- Teleport links make matrix M dense.
- Can we convert it back to the sparse form?



Original matrix without teleports

0	1/2	1	0
1/3	0	0	1/2
1/3	0	0	1/2
1/3	1/2	0	0

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### **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

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

## Example: Equation with Teleports



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

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### **Sparse Matrix Formulation**

• We just rearranged the **PageRank equation** 

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

- 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  $(1-\beta)/N$  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: Without Dead Ends

- Input: Graph G and parameter  $\beta$ 
  - Directed graph G (cannot have dead ends)
  - Parameter  $oldsymbol{eta}$
- Output: PageRank vector r<sup>new</sup>

- 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  
• Add constant terms:  
 $\forall j: r_j^{new} = r_j^{new} + \frac{1-\beta}{N}$   
•  $r^{old} = r^{new}$ 

### **PageRank: The Complete Algorithm**

#### • Input: Graph G and parameter $\beta$

- Directed graph G (can have spider traps and dead ends)
- Parameter  $\boldsymbol{\beta}$
- <u>Output: PageRank vector r<sup>new</sup></u>

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

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 Page Rank**

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