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## Analysis of Large Graphs: Link Analysis, PageRank

CS246: Mining Massive Datasets
Jure Leskovec, Stanford University
Mina Ghashami, Amazon
http://cs246.stanford.edu


## 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



## 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


Stanford
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## 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.stanford.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 importance of nodes in a graph:
- PageRank
- Topic-Specific (Personalized) PageRank
- 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.stanford.edu has millions in-links
- thispersondoesnotexist.com has a few thousands in-link
- 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



## Simple Recursive Formulation

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

$$
r_{j}=r_{i} / 3+r_{k} / 4
$$



## PageRank:The "Flow" Model

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

The web in 1839


$$
r_{j}=\sum_{i \rightarrow j} \frac{r_{i}}{\mathrm{~d}_{\mathrm{i}}}
$$

$d_{i} \ldots$ out-degree of node $i$

"Flow" equations:

$$
\begin{aligned}
& \mathbf{r}_{\mathrm{y}}=\mathbf{r}_{\mathrm{y}} / 2+\mathbf{r}_{\mathrm{a}} / 2 \\
& \mathbf{r}_{\mathrm{a}}=\mathbf{r}_{\mathrm{y}} / 2+\mathbf{r}_{\mathrm{m}} \\
& \mathbf{r}_{\mathrm{m}}=\mathbf{r}_{\mathrm{a}} / 2
\end{aligned}
$$

$r_{j}$ are the solutions to the "flow" equation

## Solving the Flow Equations

- 3 equations, 3 unknowns, no constants
- No unique solution
- All solutions equivalent modulo the 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!


## PageRank: Matrix Formulation

- Stochastic adjacency matrix M
- Let page $i$ has $d_{i}$ out-links
- If $i \rightarrow j$, then $M_{j i}=\frac{1}{d_{i}}$ else $M_{j i}=0$
- $\boldsymbol{M}$ is a column stochastic ${ }_{i}^{i}$ 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

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

$$
r_{j}=\sum_{i \rightarrow j} \frac{r_{i}}{\mathrm{~d}_{\mathrm{i}}}
$$

## Example

- Remember the flow equation: $r_{j}=\sum_{i \rightarrow j} \frac{r_{i}}{\mathrm{~d}_{\mathrm{i}}}$

$$
M \cdot r=r
$$

- Suppose page $i$ links to 3 pages, including $j$



## Example: Flow Equations \& M



|  | $\mathbf{r}_{\mathbf{y}}$ | $\mathbf{r}_{\mathbf{a}}$ | $\mathbf{r}_{\mathbf{m}}$ |
| :---: | :---: | :---: | :---: |
|  | $\mathbf{r}_{\mathbf{y}}$ | $1 / 2$ | $1 / 2$ |
|  | $\mathbf{r}_{\mathrm{a}}$ | $1 / 2$ | 0 |
|  | $\mathbf{r}_{\mathrm{m}}$ | 0 | $1 / 2$ |
|  |  | 0 |  |
|  |  |  |  |

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

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

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

$$
\begin{gathered}
r=M \cdot r \\
\left.\begin{array}{l}
\mathrm{r}_{\mathrm{y}} \\
\mathrm{r}_{\mathrm{a}} \\
\mathrm{r}_{\mathrm{m}}
\end{array}=\begin{array}{|rrr|}
\hline 1 / 2 & 1 / 2 & 0 \\
1 / 2 & 0 & 1 \\
0 & 1 / 2 & 0
\end{array} \right\rvert\, \begin{array}{|c}
\mathrm{r}_{\mathrm{y}} \\
\mathrm{r}_{\mathrm{a}} \\
\mathrm{r}_{\mathrm{m}}
\end{array}
\end{gathered}
$$

## Eigenvector Formulation

- The flow equations can be written

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

- So the rank vector $r$ is an eigenvector of the stochastic web matrix $\boldsymbol{M}$
- Starting from any stochastic vector $\boldsymbol{u}$, the limit $\boldsymbol{M}(\boldsymbol{M}(\ldots \boldsymbol{M}(\boldsymbol{M u})))$ is the long-term distribution of the surfers.
- The math: limiting distribution = principal eigenvector of $M=$ PageRank.
- Note: If $\boldsymbol{r}$ is the limit of $\boldsymbol{M} \boldsymbol{M} . . . \boldsymbol{M u}$, then $\boldsymbol{r}$ satisfies

NOTE: $x$ is an
eigenvector with
the corresponding eigenvalue $\boldsymbol{\lambda}$ if:
$A x=\lambda x$ the equation $\boldsymbol{r}=\boldsymbol{M r}$, so $r$ is an eigenvector of $\boldsymbol{M}$ with eigenvalue 1

- We can now efficiently solve for $r$ ! 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: $\mathbf{r}^{(0)}=[1 / \mathrm{N}, \ldots ., 1 / \mathrm{N}]^{\top}$
- Iterate: $\mathbf{r}^{(\mathrm{t}+1)}=\mathbf{M} \cdot \mathbf{r}^{(\mathrm{t})}$
- Stop when $\left|\mathbf{r}^{(t+1)}-\mathbf{r}^{(t)}\right|_{1}<\varepsilon$ $|\mathbf{x}|_{1}=\sum_{1 \leq i \leq N}\left|x_{i}\right|$ is the $L_{1}$ norm So that $\mathbf{r}$ is a distribution (sums to 1 )

About 50 iterations is sufficient to estimate the limiting solution.

## PageRank: How to solve?

- Power Iteration:
- Set $r_{j}=1 / N$
- $1: r_{j}^{\prime}=\sum_{i \rightarrow j} \frac{r_{i}}{d_{i}}$
- 2: $r=r^{\prime}$
- Goto 1
- Example:


Iteration 0, 1, 2, ...


|  | y | a | m |
| :---: | :---: | :---: | :---: |
| y | $1 / 2$ | $1 / 2$ | 0 |
| a | $1 / 2$ | 0 | 1 |
| m | 0 | $1 / 2$ | 0 |
|  |  |  |  |

$$
\begin{aligned}
& \mathbf{r}_{\mathrm{y}}=\mathbf{r}_{\mathrm{y}} / 2+\mathbf{r}_{\mathrm{a}} / 2 \\
& \mathbf{r}_{\mathrm{a}}=\mathbf{r}_{\mathrm{y}} / 2+\mathbf{r}_{\mathrm{m}} \\
& \mathbf{r}_{\mathrm{m}}=\mathbf{r}_{\mathrm{a}} / 2
\end{aligned}
$$

## PageRank: How to solve?

- Power Iteration:
- Set $r_{j}=1 / N$
- $1: r_{j}^{\prime}=\sum_{i \rightarrow j} \frac{r_{i}}{d_{i}}$
- 2: $r=r^{\prime}$
- Goto 1
- Example:
\(\left(\begin{array}{l}r_{y} <br>
r_{\mathrm{a}} <br>

\mathrm{r}_{\mathrm{m}}\end{array}\right)=\)| $1 / 3$ | $1 / 3$ | $5 / 12$ | $9 / 24$ |  | $6 / 15$ |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $1 / 3$ | $3 / 6$ | $1 / 3$ | $11 / 24$ | $\ldots$ | $6 / 15$ |
| $1 / 3$ | $1 / 6$ | $3 / 12$ | $1 / 6$ |  | $3 / 15$ |

Iteration 0, 1, 2, ...


6/15
6/15
3/15

|  | y | a |  |
| ---: | :---: | :---: | :---: |
| m |  |  |  |
| y | $1 / 2$ | $1 / 2$ | 0 |
| a | $1 / 2$ | 0 | 1 |
| m | 0 | $1 / 2$ | 0 |
|  |  |  |  |

$$
\begin{aligned}
& \mathbf{r}_{\mathrm{y}}=\mathbf{r}_{\mathrm{y}} / 2+\mathbf{r}_{\mathrm{a}} / 2 \\
& \mathbf{r}_{\mathrm{a}}=\mathbf{r}_{\mathrm{y}} / 2+\mathbf{r}_{\mathrm{m}} \\
& \mathbf{r}_{\mathrm{m}}=\mathbf{r}_{\mathrm{a}} / 2
\end{aligned}
$$

## Random Walk Interpretation

- Imagine a random web surfer:
- At any time $\boldsymbol{t}$, surfer is on some page $\boldsymbol{i}$
- At time $\boldsymbol{t}+\mathbf{1}$, the surfer follows an out-link from $\boldsymbol{i}$ uniformly at random
- Ends up on some page $\boldsymbol{j}$ linked from $\boldsymbol{i}$

- Process repeats indefinitely
- Let:
- $\boldsymbol{p}(\boldsymbol{t}) \ldots$... vector whose $\boldsymbol{i}^{\text {th }}$ coordinate is the prob. that the surfer is at page $\boldsymbol{i}$ at time $\boldsymbol{t}$
- So, $\boldsymbol{p}(\boldsymbol{t})$ is a probability distribution over pages


## The Stationary Distribution

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

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

- Suppose the random walk reaches a state $p(t+1)=M \cdot p(t)=p(t)$ then $\boldsymbol{p}(\boldsymbol{t})$ is stationary distribution of a random walk
- Our original rank vector $\boldsymbol{r}$ satisfies $\boldsymbol{r}=\boldsymbol{M} \cdot \boldsymbol{r}$
- 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 is the initial probability distribution at time $\mathbf{t}=\mathbf{0}$

## PageRank for Undirected Graphs

- Given an undirected graph with $N$ nodes, where the nodes are pages and edges are hyperlinks
- Claim [Existence]: For node v ,
$r_{v}=d_{v} / 2 m$ is a solution.
- Proof:
- Iteration step: $\mathbf{r}^{(t+1)}=\mathbf{M} \cdot \mathbf{r}^{(\mathbf{t})} \quad r_{v}^{(t+1)}=\frac{r_{x}^{t}}{d_{x}}+\frac{r_{y}^{t}}{d_{y}}+\frac{r_{z}^{t}}{d_{z}}$
- Substitute $\mathrm{r}_{\mathrm{i}}=\mathrm{d}_{\mathrm{i}} / 2 \mathrm{~m}$ :

$$
r_{v}^{(t+1)}=\frac{3}{2 m}
$$

- Done! Uniqueness: exercise! m = \#edges


## PageRank: test your intuition 1

- Which node has highest PageRank? Second highest?



## PageRank: test your intuition 1

- Node 1 has the highest PR, followed by Node 3
- Degree $\neq$ PageRank



## PageRank: test your intuition 2

- Add edge 3 -> 2 . Now, which node has highest PageRank? Second highest?



## PageRank: test your intuition 2

- Node 3 has the highest PR, followed by 2.
- Small changes to graph can change PR!


PageRank:
The Google Formulation

## PageRank: Three Questions

$$
r_{j}^{(t+1)}=\sum_{i \rightarrow j} \frac{r_{i}^{(t)}}{\mathrm{d}_{\mathrm{i}}} \underset{\text { equivalently }}{\text { or }} \quad r=M r
$$

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


## Does this converge?



$$
r_{j}^{(t+1)}=\sum_{i \rightarrow j} \frac{r_{i}^{(t)}}{\mathrm{d}_{\mathrm{i}}}
$$

Example:


Iteration $0,1,2, \ldots$

## Does it converge to what we want?



$$
r_{j}^{(t+1)}=\sum_{i \rightarrow j} \frac{r_{i}^{(t)}}{\mathrm{d}_{\mathrm{i}}}
$$

- Example:



## PageRank: Problems

## Two 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 $r_{j}=1 / N$
- $r_{j}=\sum_{i \rightarrow j} \frac{r_{i}}{d_{i}}$
- And iterate


|  | y | a | m |
| ---: | :---: | :---: | :---: |
| y | $1 / 2$ | $1 / 2$ | 0 |
| a | $1 / 2$ | 0 | 0 |
| m | 0 | $1 / 2$ | 1 |
|  |  |  |  |

m is a spider trap $\quad \mathrm{r}_{\mathrm{y}}=\mathrm{r}_{\mathrm{y}} / 2+\mathrm{r}_{\mathrm{a}} / 2$
$r_{a}=r_{y} / 2$
$r_{m}=r_{a} / 2+r_{m}$

- Example:
\(\left(\begin{array}{l}r_{y} <br>
r_{\mathrm{a}} <br>

\mathrm{r}_{\mathrm{m}}\end{array}\right)=\)| $1 / 3$ | $2 / 6$ | $3 / 12$ | $5 / 24$ |  | 0 |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $1 / 3$ | $1 / 6$ | $2 / 12$ | $3 / 24$ | $\cdots$ | 0 |
| $1 / 3$ | $3 / 6$ | $7 / 12$ | $16 / 24$ |  | 1 |

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. $\boldsymbol{\beta}$, follow a link at random
- With prob. 1- $\boldsymbol{\beta}$, jump to some random page
- $\beta$ 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 $r_{j}=1 / N$
- $r_{j}=\sum_{i \rightarrow j} \frac{r_{i}}{d_{i}}$
- And iterate


|  | y |  | c |
| :---: | :---: | :---: | :---: |
| m |  |  |  |
| y | $1 / 2$ | $1 / 2$ | 0 |
| a | $1 / 2$ | 0 | 0 |
| m | m | 0 | $1 / 2$ |
|  | 0 | 0 |  |

$$
\begin{aligned}
& \mathbf{r}_{\mathrm{y}}=\mathbf{r}_{\mathrm{y}} / 2+\mathbf{r}_{\mathrm{a}} / 2 \\
& \mathbf{r}_{\mathrm{a}}=\mathbf{r}_{\mathrm{y}} / 2 \\
& \mathbf{r}_{\mathrm{m}}=\mathbf{r}_{\mathrm{a}} / 2
\end{aligned}
$$

- Example:
\(\left(\begin{array}{l}r_{y} <br>
r_{a} <br>

r_{m}\end{array}\right)=\)| $1 / 3$ | $2 / 6$ | $3 / 12$ | $5 / 24$ |  | 0 |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $1 / 3$ | $1 / 6$ | $2 / 12$ | $3 / 24$ | $\ldots$ | 0 |
| $1 / 3$ | $1 / 6$ | $1 / 12$ | $2 / 24$ |  | 0 |

Iteration $0,1,2, \ldots$
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


|  | y | a | m |
| :---: | :---: | :---: | :---: |
| y | y | 2 | $1 / 2$ |
| a | 0 |  |  |
| m | $1 / 2$ | 0 | 0 |
|  | 0 | $1 / 2$ | 0 |


|  | y | a | m |
| :---: | :---: | :---: | :---: |
| y | $1 / 2$ | $1 / 2$ | $1 / 3$ |
| a | $1 / 2$ | 0 | $1 / 3$ |
| m | 0 | $1 / 2$ | $1 / 3$ |
|  |  |  |  |

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

$$
r_{j}=\sum_{i \rightarrow j} \beta \frac{r_{i}}{d_{i}}+(1-\beta) \frac{1}{N} \quad \begin{gathered}
\substack{d_{1} \ldots . . \text { out-degree } \\
\text { of ofode } i}
\end{gathered}
$$

This formulation assumes that $M$ has no dead ends. We can either preprocess matrix $\boldsymbol{M}$ 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:

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

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


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



| M |
| :---: |
| $0.8 \|$$1 / 2$ $1 / 2$ 0 <br> $1 / 2$ 0 0 <br> 0 $1 / 2$ 1 |

## $[1 / \mathrm{N}]_{\mathrm{NxN}}$

| $1 / 3$ | $1 / 3$ | $1 / 3$ |
| :--- | :--- | :--- | :--- |
| $1 / 3$ | $1 / 3$ | $1 / 3$ |
| $1 / 3$ | $1 / 3$ | $1 / 3$ |


| y | $7 / 15$ | $7 / 15$ | $1 / 15$ |
| :--- | :--- | :--- | :--- |
| a | $7 / 15$ | $1 / 15$ | $1 / 15$ |
| m | $1 / 15$ | $7 / 15$ | $13 / 15$ |


| y | $1 / 3$ | 0.33 | 0.24 | 0.26 |  | $7 / 33$ |
| :--- | :--- | :--- | :--- | :--- | :--- | ---: |
| $\mathrm{a}=$ | $1 / 3$ | 0.20 | 0.20 | 0.18 | $\ldots$ | $5 / 33$ |
| 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
- $\boldsymbol{r}^{\text {new }}=\boldsymbol{A} \cdot \boldsymbol{r}^{\text {old }}$
- Easy if we have enough main memory to hold A, $\mathbf{r}^{\text {old }}$, r $^{\text {new }}$
- Say N = 1 billion pages
- We need 4 bytes for each entry (say)
- 2 billion entries for vectors, approx 8GB
- Matrix A has $\mathrm{N}^{2}$ entries
- $10^{18}$ is a large number!

$$
\begin{aligned}
& \mathbf{A}=\beta \cdot \mathbf{M}+(1-\beta)[1 / \mathrm{N}]_{\mathrm{N} \times \mathrm{N}} \\
&\left.\boldsymbol{A}=0.8\left[\begin{array}{lll}
1 / 21 / 2 & 0 \\
1 / 2 & 0 & 0 \\
0 & 1 / 2 & 1
\end{array}\right]+0.2 \begin{array}{lll}
1 / 31 / 3 / 3 & 1 / 3 \\
1 / 3 & 1 / 3 & 1 / 3 \\
1 / 3 & 1 / 3 & 1 / 3
\end{array}\right] \\
&=\begin{array}{lll}
7 / 15 & 7 / 15 & 1 / 15 \\
7 / 15 & 1 / 15 & 1 / 15 \\
1 / 15 & 7 / 15 & 13 / 15
\end{array}
\end{aligned}
$$

## Rearranging the Equation

- $r=A \cdot r, \quad$ where $A_{j i}=\beta M_{j i}+\frac{1-\beta}{N}$
- $r_{j}=\sum_{i=1}^{N} A_{j i} \cdot r_{i}$
- $r_{j}=\sum_{i=1}^{N}\left[\beta M_{j i}+\frac{1-\beta}{N}\right] \cdot r_{i}$
$=\sum_{\mathrm{i}=1}^{N} \beta M_{j i} \cdot r_{i}+\frac{1-\beta}{N} \sum_{\mathrm{i}=1}^{N} r_{i}$
$=\sum_{\mathrm{i}=1}^{N} \beta M_{j i} \cdot r_{i}+\frac{1-\beta}{N} \quad$ since $\sum r_{i}=1$
- So we get: $r=\beta \boldsymbol{M} \cdot \boldsymbol{r}+\left[\frac{1-\beta}{N}\right]_{N}$


## Sparse Matrix Formulation

- We just rearranged the PageRank equation

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

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


## PageRank: The Complete Algorithm

- Input: Graph $G$ and parameter $\beta$
- Directed graph $\boldsymbol{G}$ (can have spider traps and dead ends)
- Parameter $\boldsymbol{\beta}$
- Output: PageRank vector $r^{\text {new }}$
- Set: $r_{j}^{\text {old }}=\frac{1}{N}$
- repeat until convergence: $\sum_{j}\left|r_{j}^{\text {new }}-r_{j}^{\text {old }}\right|<\varepsilon$
- $\forall j: \boldsymbol{r}_{j}^{\text {new }}=\sum_{i \rightarrow j} \boldsymbol{\beta} \frac{r_{i}^{\text {old }}}{d_{i}}$
$\boldsymbol{r}_{\boldsymbol{j}}^{\boldsymbol{\prime n} \boldsymbol{w}}=\mathbf{0}$ if in-degree of $\boldsymbol{j}$ is $\mathbf{0}$
- Now re-insert the leaked PageRank:
$\forall \boldsymbol{j}: \boldsymbol{r}_{\boldsymbol{j}}^{\text {new }}=\boldsymbol{r}_{\boldsymbol{j}}^{\boldsymbol{\prime} \boldsymbol{n e w}}+\frac{\mathbf{1 - S}}{\boldsymbol{N}}$ where: $S=\sum_{j} r_{j}^{\text {mew }}$
- $r^{o l d}=r^{n e w}$

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 $\mathbf{S}$.

## 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 <br> node |
| :--- |
|  degree |
| 0 |$| 3 \quad 1,5,7$.

## Basic Algorithm: Update Step

- Assume enough RAM to fit $r^{\text {new }}$ into memory
- Store $\boldsymbol{r}^{\text {old }}$ and matrix M on disk
- 1 step of power-iteration is:

Initialize all entries of $\mathbf{r}^{\text {new }}=(1-\beta) / \mathbf{N}$
Assuming no
For each page $\boldsymbol{i}$ (of out-degree $\boldsymbol{d}_{\boldsymbol{i}}$ ):
Read into memory: $\boldsymbol{i}, \boldsymbol{d}_{\boldsymbol{i}}$, dest $_{\boldsymbol{1}}, \ldots$, dest $_{\boldsymbol{d},}{ }^{\text {pold }}(\boldsymbol{i})$
For $\mathbf{j}=\mathbf{1} . . . \mathbf{d}_{\mathbf{i}}$
$r^{\text {new }}\left(\right.$ dest $\left._{j}\right)+=\beta r^{\text {old }}(\mathbf{i}) / d_{i}$


## Analysis

- Assume enough RAM to fit $r^{\text {new }}$ into memory
- Store $\boldsymbol{r}^{\text {old }}$ and matrix $\boldsymbol{M}$ on disk
- In each iteration, we have to:
- Read $\boldsymbol{r}^{\text {old }}$ and $\boldsymbol{M}$
- Write $\boldsymbol{r}^{\text {new }}$ back to disk
- Cost per iteration of Power method:
$=2|r|+|M|$
- Question:
- What if we could not even fit $\boldsymbol{r}^{\text {new }}$ in memory?


## Block-based Update Algorithm



- Break $\boldsymbol{r}^{\text {new }}$ into $\boldsymbol{k}$ blocks that fit in memory
- Scan $\boldsymbol{M}$ and $\boldsymbol{r}^{\text {old }}$ once for each block


## Analysis of Block Update

- Similar to nested-loop join in databases
- Break $\boldsymbol{r}^{\text {new }}$ into $\boldsymbol{k}$ blocks that fit in memory
- Scan $\boldsymbol{M}$ and $\boldsymbol{r}^{\text {old }}$ once for each block
- Total cost:
- $\boldsymbol{k}$ scans of $\boldsymbol{M}$ and $\boldsymbol{r}^{\text {old }}$
- Cost per iteration of Power method:
$k(|M|+|r|)+|r|=k|M|+(k+1)|r|$
- Can we do better?
- Hint: $\boldsymbol{M}$ is much bigger than $\boldsymbol{r}$ (approx 10-20x), so we must avoid reading it $\boldsymbol{k}$ times per iteration


## Block-Stripe Update Algorithm


src degree destination

| 0 | 4 | 0,1 |
| :--- | :--- | :--- |
| 1 | 2 | 0 |



| 0 | 4 | 3 |
| :--- | :--- | :--- |
| 2 | 2 | 3 |



| 0 | 4 | 5 |
| :--- | :--- | :--- |
| 1 | 2 | 5 |
| 2 | 2 | 4 |

Break M into stripes! Each stripe contains only destination nodes in the corresponding block of $\boldsymbol{r}^{\text {new }}$

## Block-Stripe Analysis

- Break M into stripes
- Each stripe contains only destination nodes in the corresponding block of $\boldsymbol{r}^{\text {new }}$
- Some additional overhead per stripe
- But it is usually worth it
- Cost per iteration of Power method:
$=|M|(1+\varepsilon)+(k+1)|r|$
where $\varepsilon$ is a small number.


## Some Problems with PageRank

- Measures generic popularity of a page
- Biased against topic-specific authorities
- Solution: Topic-Specific PageRank (next)
- 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


## Historical note on Link Analysis

- Classic work: Markov chains, citation analysis
- RankDex patent [Robin Li, '96]
- Key idea: use backlinks (led to Baidu!)
- HITS Algorithm [Kleinberg, SODA '98]
- Key idea: iterative scoring!

Authoritative Sources in a Hyperlinked Environment*
Jon M. Kleinberg ${ }^{\dagger}$


- PageRank work [Page et al, '98]

