# DATA MINING LECTURE 13 

Link Analysis Ranking
PageRank -- Random walks HITS

## How to organize the web

## －First try：Manually curated Web Directories



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## How to organize the web

- Second try: Web Search
- Information Retrieval investigates:
- Find relevant docs in a small and trusted set e.g., Newspaper articles, Patents, etc. ("needle-in-a-haystack")
- Limitation of keywords (synonyms, polysemy, etc)

But: Web is huge, full of untrusted documents, random things, web spam, etc.

- Everyone can create a web page of high production value
- Rich diversity of people issuing queries
- Dynamic and constantly-changing nature of web content


## How to organize the web

- Third try (the Google era): using the web graph
- Sift from relevance to authoritativeness
- It is not only important that a page is relevant, but that it is also important on the web
- For example, what kind of results would we like to get for the query "greek newspapers"?


## Link Analysis Ranking

- Use the graph structure in order to determine the relative importance of the nodes
- Applications: Ranking on graphs (Web, Twitter, FB, etc)
- Intuition: An edge from node p to node q denotes endorsement
- Node p endorses/recommends/confirms the authority/centrality/importance of node q
- Use the graph of recommendations to assign an authority value to every node


## Link Analysis

- Not all web pages are equal on the web


What is the simplest way to measure importance of a page on the web?

## Rank by Popularity

- Rank pages according to the number of incoming edges (in-degree, degree centrality)


1. Red Page
2. Yellow Page
3. Blue Page
4. Purple Page
5. Green Page

## Popularity



- It is not important only how many link to you, but how important are the people that link to you.
- Good authorities are pointed by good authorities
- Recursive definition of importance

PAGERANK

## PageRank

- Good authorities should be pointed by good authorities
- The value of a node is the value of the nodes that point to it.
- How do we implement that?
- Assume that we have a unit of authority to distribute to all nodes.
- Initially each node gets $\frac{1}{n}$ amount of authority
- Each node distributes the authority value they have to their neighbors
- The authority value of each node is the sum of the authority fractions it collects from its neighbors.

$$
w_{v}=\sum_{u \rightarrow v} \frac{1}{d_{\text {out }}(u)} w_{u}
$$

## Example

$$
\begin{aligned}
& \mathrm{w}_{1}=1 / 3 \mathrm{w}_{4}+1 / 2 \mathrm{w}_{5} \\
& \mathrm{w}_{2}=1 / 2 \mathrm{w}_{1}+\mathrm{w}_{3}+1 / 3 \mathrm{w}_{4} \\
& \mathrm{w}_{3}=1 / 2 \mathrm{w}_{1}+1 / 3 \mathrm{w}_{4} \\
& \mathrm{w}_{4}=1 / 2 \mathrm{w}_{5} \\
& \mathrm{w}_{5}=\mathrm{w}_{2} \\
& \mathrm{w}_{v}=\sum_{u \rightarrow v} \frac{1}{d_{\text {out }}(u)} w_{u}
\end{aligned}
$$



## Computing PageRank weights

- A simple way to compute the weights is by iteratively updating the weights
- PageRank Algorithm

Initialize all PageRank weights to $\frac{1}{n}$ Repeat:

$$
w_{v}=\sum_{u \rightarrow v} \frac{1}{d_{\text {out }}(u)} w_{u}
$$

Until the weights do not change
This process converges

## Example

$$
\begin{aligned}
& w_{1}=1 / 3 w_{4}+1 / 2 w_{5} \\
& w_{2}=1 / 2 w_{1}+w_{3}+1 / 3 w_{4} \\
& w_{3}=1 / 2 w_{1}+1 / 3 w_{4} \\
& w_{4}=1 / 2 w_{5} \\
& w_{5}=w_{2}
\end{aligned}
$$

$$
w_{v}=\sum_{u \rightarrow v} \frac{1}{d_{\text {out }}(u)} w_{u}
$$

|  | $w_{1}$ | $w_{2}$ | $w_{3}$ | $w_{4}$ | $w_{5}$ |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $\mathbf{t}=\mathbf{0}$ | 0.2 | 0.2 | 0.2 | 0.2 | 0.2 |
| $\mathbf{t}=1$ | 0.16 | 0.36 | 0.16 | 0.1 | 0.2 |
| $\mathbf{t}=2$ | 0.13 | 0.28 | 0.11 | 0.1 | 0.36 |
| $\mathbf{t}=3$ | 0.22 | 0.22 | 0.1 | 0.18 | 0.28 |
| $\mathbf{t}=4$ | 0.2 | 0.27 | 0.17 | 0.14 | 0.22 |



Think of the weight as a fluid: there is constant amount of it in the graph, but it moves around until it stabilizes

## Example

$$
w_{v}=\sum_{u \rightarrow v} \frac{1}{d_{\text {out }}(u)} w_{u}
$$

$$
\begin{aligned}
& \mathrm{w}_{1}=1 / 3 \mathrm{w}_{4}+1 / 2 \mathrm{w}_{5} \\
& \mathrm{w}_{2}=1 / 2 \mathrm{w}_{1}+\mathrm{w}_{3}+1 / 3 \mathrm{w}_{4} \\
& \mathrm{w}_{3}=1 / 2 \mathrm{w}_{1}+1 / 3 \mathrm{w}_{4} \\
& \mathrm{w}_{4}=1 / 2 \mathrm{w}_{5} \\
& \mathrm{w}_{5}=\mathrm{w}_{2}
\end{aligned}
$$



|  | $w_{1}$ | $w_{2}$ | $w_{3}$ | $w_{4}$ | $w_{5}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{t}=25$ | 0.18 | 0.27 | 0.13 | 0.13 | 0.27 |

Think of the weight as a fluid: there is constant amount of it in the graph, but it moves around until it stabilizes

## Random Walks on Graphs

- The algorithm defines a random walk on the graph
- Random walk:
- Start from a node chosen uniformly at random with probability $\frac{1}{n}$.
- Pick one of the outgoing edges uniformly at random
- Move to the destination of the edge
- Repeat.
- The Random Surfer model
- Users wander on the web, following links.


## Example

- Step 0



## Example

- Step 0



## Example

- Step 1



## Example

- Step 1



## Example

- Step 2



## Example

- Step 2



## Example

- Step 3



## Example

- Step 3



## Example

- Step 4...



## Random walk

- Question: what is the probability $p_{i}^{t}$ of being at node $i$ after $t$ steps?
$p_{1}^{0}=\frac{1}{5}$

$$
p_{1}^{t}=\frac{1}{3} p_{4}^{t-1}+\frac{1}{2} p_{5}^{t-1}
$$

$p_{2}^{0}=\frac{1}{5}$
$p_{2}^{t}=\frac{1}{2} p_{1}^{t-1}+p_{3}^{t-1}+\frac{1}{3} p_{4}^{t-1}$
$p_{3}^{0}=\frac{1}{5}$
$p_{3}^{t}=\frac{1}{2} p_{1}^{t-1}+\frac{1}{3} p_{4}^{t-1}$
$p_{4}^{0}=\frac{1}{5}$
$p_{4}^{t}=\frac{1}{2} p_{5}^{t-1}$

$p_{5}^{0}=\frac{1}{5}$
$p_{5}^{t}=p_{2}^{t-1}$
The equations are the same as those for the PageRank computation

## Markov chains

- A Markov chain describes a discrete time stochastic process over a set of states

$$
S=\left\{s_{1}, s_{2}, \ldots, s_{n}\right\}
$$

according to a transition probability matrix $P=\left\{P_{i j}\right\}$

- $P_{i j}=$ probability of moving to state $j$ when at state $i$
- Matrix $P$ has the property that the entries of all rows sum to 1

$$
\sum_{j} P[i, j]=1
$$

A matrix with this property is called stochastic

- State probability distribution: The vector $p^{t}=\left(p_{i}^{t}, p_{2}^{t}, \ldots, p_{n}^{t}\right)$ that stores the probability of being at state $s_{i}$ after $t$ steps
- Memorylessness property: The next state of the chain depends only at the current state and not on the past of the process (first order MC)
- Higher order MCs are also possible
- Markov Chain Theory: After infinite steps the state probability vector converges to a unique distribution if the chain is irreducible and aperiodic


## Random walks

- Random walks on graphs correspond to Markov Chains
- The set of states $S$ is the set of nodes of the graph $G$
- The transition probability matrix is the probability that we follow an edge from one node to another

$$
P[i, j]=\frac{1}{\operatorname{deg}_{\text {out }}(i)}
$$

- We can compute the vector $p^{t}$ at step $t$ using a vector-matrix multiplication

$$
p^{t+1}=p^{t} P
$$

## An example



$$
\mathrm{P}=\left[\begin{array}{ccccc}
0 & 1 / 2 & 1 / 2 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 \\
0 & 1 & 0 & 0 & 0 \\
1 / 3 & 1 / 3 & 1 / 3 & 0 & 0 \\
1 / 2 & 0 & 0 & 1 / 2 & 0
\end{array}\right]
$$



## An example

$$
\begin{aligned}
& \mathbf{P}=\left[\begin{array}{ccccc}
0 & 1 / 2 & 1 / 2 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 \\
0 & 1 & 0 & 0 & 0 \\
1 / 3 & 1 / 3 & 1 / 3 & 0 & 0 \\
1 / 2 & 0 & 0 & 1 / 2 & 0
\end{array}\right] \\
& p_{1}^{t}=\frac{1}{3} p_{4}^{t-1}+\frac{1}{2} p_{5}^{t-1} \\
& p_{2}^{t}=\frac{1}{2} p_{1}^{t-1}+p_{3}^{t-1}+\frac{1}{3} p_{4}^{t-1} \\
& p_{3}^{t}=\frac{1}{2} p_{1}^{t-1}+\frac{1}{3} p_{4}^{t-1} \\
& p_{4}^{t}=\frac{1}{2} p_{5}^{t-1} \\
& p_{5}^{t}=p_{2}^{t-1}
\end{aligned}
$$

## Stationary distribution

- The sstationary distribution of a random walk with transition matrix $P$, is a probability distribution $\pi$, such that $\pi=\pi P$
- The stationary distribution is an eigenvector of matrix $P$ - the principal left eigenvector of $P$ - stochastic matrices have maximum eigenvalue 1
- The probability $\pi_{i}$ is the fraction of times that we visited state $i$ as $t \rightarrow \infty$
- Markov Chain Theory: The random walk converges to a unique stationary distribution independent of the initial vector if the graph is strongly connected, and not bipartite.


## Computing the stationary distribution

- The Power Method

Initialize $p^{0}$ to some distribution Repeat

$$
p^{t}=p^{t-1} P
$$

Until convergence

- After many iterations $\mathrm{p}^{\mathrm{t}} \rightarrow \pi$ regardless of the initial vector $p^{0}$
- Power method because it computes $p^{t}=p^{0} P^{t}$
- Rate of convergence
- determined by the second eigenvalue $\lambda_{2}$


## The stationary distribution

- What is the meaning of the stationary distribution $\pi$ of a random walk?
- $\pi(i)$ : the probability of being at node i after very large (infinite) number of steps
- $\pi$ is the left eigenvector of transition matrix P
- $\pi=p_{0} P^{\infty}$, where $P$ is the transition matrix, $p_{0}$ the original vector
- $P(i, j)$ : probability of going from $i$ to $j$ in one step
- $P^{2}(i, j)$ : probability of going from $i$ to $j$ in two steps (probability of all paths of length 2)
- $P^{\infty}(i, j)=\pi(j)$ : probability of going from ito $j$ in infinite steps - starting point does not matter.


## The PageRank random walk

- Vanilla random walk
- make the adjacency matrix stochastic and run a random walk

$$
P=\left[\begin{array}{ccccc}
0 & 1 / 2 & 1 / 2 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 \\
0 & 1 & 0 & 0 & 0 \\
1 / 3 & 1 / 3 & 1 / 3 & 0 & 0 \\
1 / 2 & 0 & 0 & 1 / 2 & 0
\end{array}\right]
$$



## The PageRank random walk

-What about sink nodes?

- what happens when the random walk moves to a node without any outgoing inks?

$$
P=\left[\begin{array}{ccccc}
0 & 1 / 2 & 1 / 2 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 \\
1 / 3 & 1 / 3 & 1 / 3 & 0 & 0 \\
1 / 2 & 0 & 0 & 1 / 2 & 0
\end{array}\right]
$$



## The PageRank random walk

- Replace these row vectors with a vector $v$
- typically, the uniform vector



## The PageRank random walk

-What about loops?

- Spider traps



## The PageRank random walk

- Add a random jump to vector $v$ with prob 1-a
- typically, to a uniform vector
- Restarts after 1/(1- $\alpha$ ) steps in expectation
- Guarantees irreducibility, convergence

$$
\mathrm{P}^{\prime \prime}=\alpha\left[\begin{array}{ccccc}
0 & 1 / 2 & 1 / 2 & 0 & 0 \\
1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 \\
0 & 1 & 0 & 0 & 0 \\
1 / 3 & 1 / 3 & 1 / 3 & 0 & 0 \\
1 / 2 & 0 & 0 & 0 & 1 / 2
\end{array}\right]+(1-\alpha)\left[\begin{array}{ccccc}
1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 \\
1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 \\
1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 \\
1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 \\
1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 & 1 / 5
\end{array}\right]
$$

$P^{\prime \prime}=\alpha P^{\prime}+(1-\alpha) u v^{\top}$, where $u$ is the vector of all $1 s$

## PageRank algorithm [BP98]

- The Random Surfer model
- pick a page at random
- with probability 1- $\alpha$ jump to a random page
- with probability a follow a random outgoing link
- Rank according to the stationary distribution

$$
\begin{aligned}
& P R(p)=\alpha \sum_{q \rightarrow p} \frac{P R(q)}{|\operatorname{Out}(q)|}+(1-\alpha) \frac{1}{n} \\
& \alpha=0.85 \text { in most cases }
\end{aligned}
$$



1. Red Page
2. Purple Page
3. Yellow Page
4. Blue Page
5. Green Page

## PageRank: Example



## Stationary distribution with random jump

- If $v$ is the jump vector

$$
\begin{gathered}
p^{0}=v \\
p^{1}=\alpha p^{0} P+(1-\alpha) v=\alpha v P+(1-\alpha) v \\
p^{2}=\alpha p^{1} P+(1-\alpha) v=\alpha^{2} v P^{2}+(1-\alpha) v \alpha P+(1-\alpha) v \\
\vdots \\
p^{\infty}=(1-\alpha) v+(1-\alpha) v \alpha P+(1-\alpha) v \alpha^{2} P^{2}+\cdots \\
=(1-\alpha)(I-\alpha P)^{-1}
\end{gathered}
$$

- With the random jump the shorter paths are more important, since the weight decreases exponentially
- makes sense when thought of as a restart
- If $v$ is not uniform, we can bias the random walk towards the nodes that are close to $v$
- Personalized and Topic-Specific Pagerank.


## Effects of random jump

- Guarantees convergence to unique distribution
- Motivated by the concept of random surfer
- Offers additional flexibility
- personalization
- anti-spam
- Controls the rate of convergence
- the second eigenvalue of matrix $P^{\prime \prime}$ is $a$


## Random walks on undirected graphs

- For undirected graphs, the stationary distribution is proportional to the degrees of the nodes
- Thus in this case a random walk is the same as degree popularity
- This is no longer true if we do random jumps
- Now the short paths play a greater role, and the previous distribution does not hold.


## Pagerank implementation

- Store the graph in adjacency list, or list of edges
- Keep current pagerank values and new pagerank values
- Go through edges and update the values of the destination nodes.
- Repeat until the difference ( $L_{1}$ or $L_{\infty}$ difference) is below some small value $\varepsilon$.


## A (Matlab-friendly) PageRank algorithm

- Performing vanilla power method is now too expensive - the matrix is not sparse

$$
\begin{aligned}
& q^{0}=v \\
& t=1 \\
& \text { repeat } \\
& \left.q^{t}=\left(P^{\prime \prime}\right)^{\top} q^{t-1}\right) \\
& \delta=\left\|q^{t}-q^{t-1}\right\| \\
& t=t+1
\end{aligned}
$$

until $\delta<\varepsilon$
Efficient computation of $y=\left(P^{\prime \prime}\right)^{\top} x$

$$
\begin{aligned}
& \begin{array}{l}
y=a P^{\top} x \\
\beta=\|x\|_{1}-\|y\|_{1} \\
y=y+\beta v
\end{array} \\
& \begin{array}{l}
P=\text { normalized adjacency matrix } \\
P^{\prime}=P+d v^{\top}, \text { where } d_{i} \text { is } 1 \text { if } i \text { is sink and } 0 \text { o.w. } \\
P^{\prime \prime}=\alpha P^{\prime}+(1-\alpha) u v^{\top}, \text { where } u \text { is the vector of all } 1 \mathrm{~s}
\end{array}
\end{aligned}
$$

## Pagerank history

- Huge advantage for Google in the early days
- It gave a way to get an idea for the value of a page, which was useful in many different ways
- Put an order to the web.
- After a while it became clear that the anchor text was probably more important for ranking
- Also, link spam became a new (dark) art
- Flood of research
- Numerical analysis got rejuvenated
- Huge number of variations
- Efficiency became a great issue.
- Huge number of applications in different fields
- Random walk is often referred to as PageRank.


## THE HITS ALGORITHM

## The HITS algorithm

- Another algorithm proposed around the same time as Pagerank for using the hyperlinks to rank pages
- Kleinberg: then an intern at IBM Almaden
- IBM never made anything out of it


## Query dependent input

Root set obtained from a text-only search engine


Root Set

## Query dependent input



## Query dependent input



## Query dependent input



## Hubs and Authorities [K98]

- Authority is not necessarily transferred directly between authorities
- Pages have double identity
- hub identity
- authority identity
- Good hubs point to good authorities
- Good authorities are pointed by good hubs



## Hubs and Authorities

- Two kind of weights:
- Hub weight
- Authority weight
- The hub weight is the sum of the authority weights of the authorities pointed to by the hub
- The authority weight is the sum of the hub weights that point to this authority.


## HITS Algorithm

Initialize all weights to 1.
Repeat until convergence

- $O$ operation : hubs collect the weight of the authorities

$$
h_{i}=\sum_{j: i \rightarrow j} a_{j}
$$

- I operation: authorities collect the weight of the hubs

$$
a_{i}=\sum_{j: j \rightarrow i} h_{j}
$$

- Normalize weights under some norm


## HITS and eigenvectors

- The HITS algorithm is a power-method eigenvector computation
- In vector terms
- $a^{t}=A^{T} h^{t-1}$ and $h^{t}=A a^{t-1}$
- $a^{t}=A^{T} A a^{t-1}$ and $h^{t}=A A^{T} h^{t-1}$
- Repeated iterations will converge to the eigenvectors
- The authority weight vector $a$ is the eigenvector of $A^{T} A$
- The hub weight vector $h$ is the eigenvector of $A A^{T}$
- The vectors $a$ and $h$ are called the singular vectors of the matrix A


## Singular Value Decomposition

$$
\underset{[n \times r][r \times r][r \times n]}{\mathrm{A}=\mathrm{U}} \quad \sum \quad \mathrm{~V}^{\top}=\left[\begin{array}{llll}
\overrightarrow{\mathrm{u}}_{1} & \overrightarrow{\mathrm{u}}_{2} & \cdots & \overrightarrow{\mathrm{u}}_{\mathrm{r}}
\end{array}\right]\left[\begin{array}{lllll}
\sigma_{1} & & & \\
& \sigma_{2} & & \\
& & \ddots & \\
& & & \sigma_{\mathrm{r}}
\end{array}\right]\left[\begin{array}{c}
\overrightarrow{\mathrm{v}}_{1} \\
\overrightarrow{\mathrm{v}}_{2} \\
\vdots \\
\overrightarrow{\mathrm{v}}_{\mathrm{r}}
\end{array}\right]
$$

-r : rank of matrix A

- $\sigma_{1} \geq \sigma_{2} \geq \ldots \geq \sigma_{r}$ : singular values (square roots of eig-vals $A A^{\top}, A^{\top} A$ )
- $\overrightarrow{\mathrm{u}}_{1}, \overrightarrow{\mathrm{u}}_{2}, \cdots, \overrightarrow{\mathrm{u}}_{\mathrm{r}}$ : left singular vectors (eig-vectors of $A A^{\top}$ )
- $\overrightarrow{\mathrm{V}}_{1}, \overrightarrow{\mathrm{v}}_{2}, \cdots, \overrightarrow{\mathrm{v}}_{\mathrm{r}}$ : right singular vectors (eig-vectors of $A^{\top} A$ )

$$
\mathrm{A}=\sigma_{1} \overrightarrow{\mathrm{u}}_{1} \overrightarrow{\mathrm{v}}_{1}^{\top}+\sigma_{2} \overrightarrow{\mathrm{u}}_{2} \overrightarrow{\mathrm{v}}_{2}^{\top}+\cdots+\sigma_{\mathrm{r}} \overrightarrow{\mathrm{u}}_{\mathrm{r}} \overrightarrow{\mathrm{v}}_{\mathrm{r}}^{\top}
$$

## Why does the Power Method work?

- If a matrix $R$ is real and symmetric, it has real eigenvalues and eigenvectors: $\left(\lambda_{1}, w_{1}\right),\left(\lambda_{2}, w_{2}\right)$,
$\ldots,\left(\lambda_{r}, w_{r}\right)$
- $r$ is the rank of the matrix
- $\left|\lambda_{1}\right| \geq\left|\lambda_{2}\right| \geq \cdots \geq\left|\lambda_{r}\right|$
- For any matrix R , the eigenvectors $w_{1}, w_{2}, \ldots, w_{r}$ of R define a basis of the vector space
- For any vector $x, R x=\alpha_{1} w_{1}+a_{2} w_{2}+\cdots+a_{r} w_{r}$
- After t multiplications we have:

$$
R^{t} x=\lambda_{1}^{t-1} \alpha_{1} w_{1}+\lambda_{2}^{t-1} a_{2} w_{2}+\cdots+\lambda_{2}^{t-1} a_{r} w_{r}
$$

- Normalizing leaves only the term $w_{1}$.


## Example

Initialize


## Example

Step 1: O operation


## Example

Step 1: I operation


## Example

Step 1: Normalization (Max norm)


## Example

Step 2: O step


## Example

Step 2: I step


## Example

Step 2: Normalization


## Example

Convergence


## OTHER ALGORITHMS

## The SALSA algorithm [LMO0]

- Perform a random walk alternating between hubs and authorities
- What does this random walk converge to?

- The graph is essentially undirected, so it will be proportional to the degree.


## Social network analysis

- Evaluate the centrality of individuals in social networks
- degree centrality
- the (weighted) degree of a node
- distance centrality
- the average (weighted) distance of a node to the rest in the graph

$$
D_{c}(v)=\frac{1}{\sum_{u \neq v} d(v, u)}
$$

- betweenness centrality
- the average number of (weighted) shortest paths that use node $v$

$$
\mathrm{B}_{\mathrm{c}}(\mathrm{v})=\sum_{\mathrm{s} \neq v \mathrm{vt}} \frac{\sigma_{\mathrm{st}}(\mathrm{v})}{\sigma_{\mathrm{st}}}
$$

## Counting paths - Katz 53

- The importance of a node is measured by the weighted sum of paths that lead to this node
- $A^{m}[i, j]=$ number of paths of length $m$ from $i$ to $j$
- Compute

$$
P=b A+b^{2} A^{2}+\cdots+b^{m} A^{m}+\cdots=(I-b A)^{-1}-I
$$

- converges when $b<\lambda_{1}(A)$
- Rank nodes according to the column sums of the matrix $P$


## Bibliometrics

- Impact factor (E. Garfield 72)
- counts the number of citations received for papers of the journal in the previous two years
- Pinsky-Narin 76
- perform a random walk on the set of journals
- $P_{i j}=$ the fraction of citations from journal $i$ that are directed to journal j

