# Online Social Networks and Media 

Link Analysis

## How to Organize the Web

## First try：Human curated Web directories <br> Yahoo，DMOZ，LookSmart



| Arts \＆Humanities Photography，History，Literature | News \＆Media Newspapers，Radio，Weather，Blogs |
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| Business \＆Economy B2B，Finance，Shopping，Jobs． | Recreation \＆Sports Sports，Travel，Autos，Outdoors |
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| Shopping | Society | Sports |
| Clothing．Food．Gifts．．． | People，Religion．Issues．．． | Baseball Soccer ．Basketball．．． |
| World |  |  |
| Català ．Dansk．Deutsch Español | Francais．Italiano，旦本語．Neder | s．Polski Pyccmuin，Svenska． |

Become an Editor Help build the largest human－edited directory of the web
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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-ahaystack")
- 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


## Size of the Search Index

## Google



## YaHOO! search

The size of the World Wide Web:

| Last Month | Last Three Months | Last Year |
| :--- | :--- | :--- |



The size of the World Wide Web
Estimated size of Bing index


## How to organize the web

- Third try (the Google era): using the web graph
- Shift 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

- Not all web pages are created equal on the web
- The links act as endorsements:
- When page $p$ links to $q$ it endorses the content of the content of $q$

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 also how important are the people that link to you.
- Good authorities are pointed by good authorities
- Recursive definition of importance


## THE PAGERANK ALGORITHM

## 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?
- Each node has an authority weight
- 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.

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

## A simple example



$$
\begin{aligned}
& w+w+w=1 \\
& w=w+w \\
& w=1 / 2 w \\
& w=1 / 2 w
\end{aligned}
$$

- Solving the system of equations we get the authority values for the nodes
$-w=1 / 2 \quad w=1 / 4 \quad w=1 / 4$


## A more complex example

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



$$
w_{v}=\sum_{u \rightarrow v} \frac{1}{d_{o u t}(u)} w_{u}
$$

## Computing PageRank weights

- A simple way to compute the weights is by iterative updates
- PageRank Algorithm

Initialize all PageRank weights to $\frac{1}{n}$
Repeat:
$\quad w_{v}=\sum_{u \rightarrow v} \frac{1}{d_{\text {out }}(u)} w_{u}$
Until the weights do not change

- This process converges


## Example

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

|  | $w_{1}$ | $w_{2}$ | $w_{3}$ | $w_{4}$ | $w_{5}$ |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $\mathbf{t}=0$ | 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 |

$$
w_{v}=\sum_{u \rightarrow v} \frac{1}{d_{o u t}(u)} w_{u}
$$



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

## The PageRank algorithm

Think of the nodes in the graph as containers of capacity of 1 liter.

We distribute a liter of liquid equally to all containers


## The PageRank algorithm

The edges act like pipes that transfer liquid between nodes.


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The contents of each node are distributed to its neighbors.


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The contents of each node are distributed to its neighbors.


## The PageRank algorithm

The system will reach an equilibrium state where the amount of liquid in each node remains constant.


## The PageRank algorithm

The amount of liquid in each node determines the importance of the node.

Large quantity means large incoming flow from nodes with large quantity of liquid.

## Example

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

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



|  | $w_{1}$ | $w_{2}$ | $w_{3}$ | $w_{4}$ | $w_{5}$ |
| :--- | ---: | ---: | ---: | ---: | ---: |
| $t=25$ | 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 PageRank of node $v$ is the probability that the random walk is at node $v$ after a very large number of steps.
- 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?

$$
\begin{array}{ll}
p_{1}^{0}=\frac{1}{5} & p_{1}^{t}=\frac{1}{3} p_{4}^{t-1}+\frac{1}{2} p_{5}^{t-1} \\
p_{2}^{0}=\frac{1}{5} & p_{2}^{t}=\frac{1}{2} p_{1}^{t-1}+p_{3}^{t-1}+\frac{1}{3} p_{4}^{t-1} \\
p_{3}^{0}=\frac{1}{5} & p_{3}^{t}=\frac{1}{2} p_{1}^{t-1}+\frac{1}{3} p_{4}^{t-1} \\
p_{4}^{0}=\frac{1}{5} & p_{4}^{t}=\frac{1}{2} p_{5}^{t-1} \\
p_{5}^{0}=\frac{1}{5} & p_{5}^{t}=p_{2}^{t-1}
\end{array}
$$



## 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 $p^{t}=\left(p_{1}^{t}, p_{2}^{t}, \ldots, p_{n}^{t}\right)$ 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 (possible to get from any state to any other state) and aperiodic
- These are the PageRank values


## 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

$$
P[i, j]=\frac{1}{\mathrm{~d}_{\text {out }}(i)}
$$

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

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

## An example

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



## An example

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

## Stationary distribution

- The stationary 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
- 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.
- In our case these are the PageRank values.


## Computing the stationary distribution

- The Power Method

$$
\begin{aligned}
& \text { Initialize } p^{0} \text { to some distribution } \\
& \text { Repeat } \\
& \quad p^{t}=p^{t-1} P \\
& \text { Until convergence }
\end{aligned}
$$

- After many iterations $p^{t} \rightarrow \pi$ 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 $\frac{\left|\lambda_{2}\right|}{\left|\lambda_{1}\right|}$


## 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, or, the the fraction of times that we visited state $i$ as $t \rightarrow \infty$
- $\pi=p_{0} P^{\infty}$, 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 $i$ to $j$ in infinite steps - same for all $i$, 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
$\mathrm{P}^{\prime}=\left[\begin{array}{ccccc}0 & 1 / 2 & 1 / 2 & 0 & 0 \\ \hline 1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 & 1 / 5 \\ 0 & 1 & 0 & 0 & 0 \\ 1 / 3 & 1 / 3 & 1 / 3 & 0 & 0 \\ 1 / 2 & 0 & 0 & 1 / 2 & 0\end{array}\right]$
$P^{\prime}=P+d v^{\top} \quad d= \begin{cases}1 & \text { if } i \text { is sink } \\ 0 & \text { otherwise }\end{cases}$



## The PageRank random walk

- What about loops?
- Spider traps



## The PageRank random walk

- Add a random jump to vector $v$ with prob $1-\alpha$ - 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 $\alpha$ follow a random outgoing link
- Rank according to the stationary distribution
- $w_{v}=\alpha \sum_{u \rightarrow v} \frac{1}{d_{\text {out }}(u)} w_{u}+(1-\alpha) \frac{1}{n}$
$\alpha=0.85$ in most cases
- We repeat this computation until convergence


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

$$
-p^{0}=v
$$

$$
-p^{1}=\alpha p^{0} P^{\prime}+(1-\alpha) v=\alpha v P^{\prime}+(1-\alpha) v
$$

$$
-p^{2}=\alpha p^{1} P^{\prime}+(1-\alpha) v=\alpha^{2} v P^{\prime 2}+(1-\alpha) v \alpha P^{\prime}+(1-\alpha) v
$$

- !

$$
-p^{\infty}=(1-\alpha) v+(1-\alpha) v \alpha P^{\prime}+(1-\alpha) v \alpha^{2}{P^{\prime 2}}^{2}+\cdots=
$$

$$
(1-\alpha) v\left(I-\alpha P^{\prime}\right)^{-1}
$$

- Pagerank vector $=p^{\infty}$
- With the random jump the shorter paths are more important, since the weight decreases exponentially
- makes sense when thought of as a restart


## Random walks with restarts

- If $v$ is not uniform, we can bias the random walk towards the nodes that are close to $v$
- Personalized PageRank:
- Restart the random walk from a specific node x
- All nodes are ranked according to their closeness to $x$
- Topic-Specific Pagerank.
- Restart the random walk from a specific set of nodes (e.g., nodes about a topic)
- All nodes are ranked according to their closeness to the topic.
- Random Walks with restarts is a general technique for measuring closeness on graphs.


## Personalized Pagerank Example



- Global Pagerank vector (jump vector [1/5,1/5,1/5,1/5,1/5]) [ $0.13,0.18,0.24,0.18,0.13,0.13]$


## Personalized Pagerank Example



- Global Pagerank vector (jump vector [1/5,1/5,1/5,1/5,1/5]) : [ $0.13,0.18,0.24,0.18,0.13,0.13]$
- Personalized Pagerank for node 1 (jump vector [1,0,0,0,0]): [0.26, 0.20, 0.24, 0.14, 0.08, 0.07]


## Personalized Pagerank Example



- Global Pagerank vector (jump vector [1/5,1/5,1/5,1/5,1/5]) :

$$
[0.13,0.18,0.24,0.18,0.13,0.13]
$$

- Personalized Pagerank from node 1 (jump vector [1,0,0,0,0]): [0.26, 0.20, 0.24, 0.14, 0.08, 0.07]
- Personalized Pagerank for node 6 (jump vector [0,0,0,0,1]): [0.07, 0.13, 0.19, 0.19, 0.15, 0.27]


## Personalized Pagerank Example



With $a=0.5$

- Global Pagerank vector (jump vector [1/5,1/5,1/5,1/5,1/5]) : [0.14, 0.17, 0.21, 0.18, 0.15, 0.15]
- Personalized Pagerank from node 1 (jump vector [1,0,0,0,0]): [0.55, 0.17, 0.18, 0.05, 0.03, 0.02]
- Personalized Pagerank for node 6 (jump vector $[0,0,0,0,1]$ ):
[0.02, 0.04, 0.07, 0.16, 0.15, 0.56]


## 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 $\alpha$


## Random walks on undirected graphs

- For undirected graphs, the stationary distribution of a random walk is proportional to the degrees of the nodes
- Thus in this case a random walk is the same as degree popularity
- This is not longer true if we do random jumps
- Now the short paths play a greater role, and the previous distribution does not hold.
- Random walks with restarts to a single node are commonly used on undirected graphs for measuring similarity between nodes


## PageRank implementation

- Store the graph as a 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 between the pagerank vectors ( $L_{1}$ 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
$q^{0}=v \quad$ Efficient computation of $y=\left(P^{\prime \prime}\right)^{\top} x$
$t=1$
repeat

$$
q^{t}=\left(P^{\prime \prime}\right)^{\top} q^{t-1}
$$

$$
\delta=\left\|q^{t}-q^{t-1}\right\|
$$

$$
t=t+1
$$

until $\delta<\varepsilon$

$$
\begin{aligned}
& y=a P^{\top} x \\
& \beta=\|x\|_{1}-\|y\|_{1} \\
& y=y+\beta v
\end{aligned}
$$

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

## 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
- $\boldsymbol{O}$ operation : hubs collect the weight of the authorities

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

- I operation: authorities collect the weight of the hubs

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

- Normalize weights under some norm


## 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


## 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 $A^{T} A$ and 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

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

- $r$ : 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 $A A^{\top}$ )
- $\overrightarrow{\mathrm{V}}_{1}, \overrightarrow{\mathrm{~V}}_{2}, \cdots, \overrightarrow{\mathrm{~V}}_{\dot{r}}$ right singular vectors (eig-vectors of $\mathrm{A}^{\top} \mathrm{A}$ )

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

## 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:
$-R^{t} x=\lambda_{1}^{t-1} \alpha_{1} w_{1}+\lambda_{2}^{t-1} a_{2} w_{2}+\cdots+\lambda_{r}^{t-1} a_{r} w_{r}$
- Normalizing (divide by $\lambda_{1}^{t-1}$ ) leaves only the term $w_{1}$.


## The SALSA algorithm

- Perform a random walk on the bipartite graph of hubs and authorities alternating between the two



## The SALSA algorithm

- Start from an authority chosen uniformly at random
- e.g. the red authority



## The SALSA algorithm

- Start from an authority chosen uniformly at random
- e.g. the red authority
- Choose one of the in-coming links uniformly at random and move to a hub
- e.g. move to the yellow authority with probability $1 / 3$



## The SALSA algorithm

- Start from an authority chosen uniformly at random
- e.g. the red authority
- Choose one of the in-coming links uniformly at random and move to a hub
- e.g. move to the yellow authority with probability $1 / 3$

- Choose one of the out-going links uniformly at random and move to an authority
- e.g. move to the blue authority with probability 1/2


## The SALSA algorithm

- Formally we have probabilities:
- $a_{i}$ : probability of being at authority $i$
$-h_{j}$ : probability of being at hub $j$
- The probability of being at authority i is computed as:

$$
a_{i}=\sum_{j \in N_{\text {in }}(i)} \frac{1}{d_{\text {out }}(j)} h_{j}
$$

- The probability of being at hub $j$ is computed as

$$
h_{j}=\sum_{i \in N_{\text {out }}(j)} \frac{1}{d_{i n}(i)} a_{i}
$$

- Repeated computation converges


## The SALSA algorithm [LMOO]

- In matrix terms
- $A_{c}=$ the matrix $A$ where columns are normalized to sum to 1
- $A_{r}=$ the matrix $A$ where rows are normalized to sum to 1
- The hub computation
- $h=A_{c} a$

- The authority computation
$-a=A_{r}{ }^{T} h=A_{r}{ }^{T} A c a$

$$
h_{2}=\mathbf{1} / \mathbf{3} a_{1}+\mathbf{1} / \mathbf{2} a_{2}
$$

- In MC terms the transition matrix

$$
a_{1}=h_{1}+\mathbf{1} / \mathbf{2} h_{2}+\mathbf{1} / \mathbf{3} h_{3}
$$

$-P=A_{r} A_{c}{ }^{T}$

