Announcements:

- Today: HW2 due / HW3 release
- All homeworks, including HW2, will be due Sunday 23:59pm (no late periods)
- Or think of it as 4 free late days for everyone per homework
- We will do our best to grade even faster!
- We moved a OH to Friday but there will not be a weekend OH.
- Colab 4 due date extended to Sunday night (was not on Gradescope initially)
- Same for future colabs
- Watch out for homework 2 feedback poll
- Project proposals - TAs will reach out with feedback
- Ed: Green checkmark means instructors "endorse" the answer
- Sun May 9 - Project Milestone deadline extended by three days (make sure to have dataset in hand/disk and demonstrate preliminary efforts) Link Analysis: TrustRank and Web Spam


## CSEP590A Machine Learning for Big Data Tim Althoff <br> PAUL G. ALLEN SCHOOL

## Midterm feedback

- Positive: lectures, slides, lecture recordings, office hours, homeworks, collabs, suggested (optional) reading help you learn
- Negative: workload
- Action:
- All colabs and hw deadlines extended + OH change
- We have dropped one problem from HW3 and HW4 relative to previous years
- We replaced problems with more practice oriented simpler, shorter problems.
- Checked in with Allen School and PMP leadership recommendation was not to make any further changes


## Grades so far



You do not need to get 100/100! It's okay not to finish everything.
Last year average homework was $85 \%-$ at this average everyone got good grades

Project proposal grades also quite high!

## 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

University
of
Washington


## Web as a Graph

- Web as a directed graph:
- Nodes: Webpages
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## 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 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 $j$ 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 $\boldsymbol{j}$

$$
\begin{aligned}
& r_{j}=\sum_{i \rightarrow j} \frac{r_{i}}{\mathrm{~d}_{\mathrm{i}}} \\
& d_{i} \ldots \text { out-degree of node } i
\end{aligned}
$$


"Flow" equations:

$$
\begin{gathered}
r_{y}=\frac{r_{y}}{2}+\frac{r_{a}}{2} \\
r_{a}=\frac{r_{y}}{2}+r_{m} \\
r_{m}=\frac{r_{a}}{2}
\end{gathered}
$$

# Solving the Flow Equations 

"Flow" equations:

- 3 equations, 3 unknowns, no constants
- No unique solution


$$
\begin{gathered}
r_{y}=\frac{r_{y}}{2}+\frac{r_{a}}{2} \\
r_{a}=\frac{r_{y}}{2}+r_{m} \\
r_{m}=\frac{r_{a}}{2}
\end{gathered}
$$

- 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!


## PageRank: Matrix Formulation

- Stochastic adjacency matrix $\boldsymbol{M}$
- Let page $i$ has $d_{i}$ out-links
- If $i \rightarrow j$, then $M_{j i}=\frac{1}{d_{i}}$ else $M_{j i}=0$
- $M$ 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 $\quad r_{j}=\sum_{i \rightarrow j} \frac{r_{i}}{\mathrm{~d}_{\mathrm{i}}}$
$\boldsymbol{r}=\boldsymbol{M} \cdot \boldsymbol{r}$


## 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 $j$


M

$=r$

## Example: Flow Equations \& M



$$
\begin{aligned}
& r_{y}=r_{y} / 2+r_{a} / 2 \\
& r_{a}=r_{y} / 2+r_{m} \\
& r_{m}=r_{a} / 2
\end{aligned}
$$



## 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 $M$
- Starting from any vector $\boldsymbol{u}$, the limit $\boldsymbol{M}(\boldsymbol{M}(\ldots \boldsymbol{M}(\boldsymbol{M} \boldsymbol{u})))$ is the long-term distribution of the surfers.
- The math: limiting distribution = principal eigenvector of $M=$ PageRank.
- Note: If $\boldsymbol{r}$ satisfies the equation $\boldsymbol{r}=\boldsymbol{M r}$, then $r$ is an eigenvector of $\boldsymbol{M}$ with eigenvalue 1

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

- 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: $r^{(0)}=[1 / N, \ldots ., 1 / N]^{\top}$
- Iterate: $\mathbf{r}^{(t+1)}=\mathbf{M} \cdot \mathbf{r}^{(\mathrm{t})}$

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

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

- Stop when $\left|\mathbf{r}^{(t+1)}-\mathbf{r}^{(\mathrm{t})}\right|_{1}<\varepsilon$

$$
|\mathbf{x}|_{1}=\sum_{1 \leq i \leq N}\left|x_{i}\right| \text { is the } L_{1} \text { norm }
$$

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

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

r_{m}\end{array}\right)=\)| $1 / 3$ |
| :--- |
| $1 / 3$ |
| $1 / 3$ |

Iteration 0, 1, 2, ...

## 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}\mathrm{r}_{\mathrm{y}} <br>
\mathrm{r}_{\mathrm{a}} <br>

\mathrm{r}_{\mathrm{m}}\end{array}\right)=\)| $1 / 3$ | $1 / 3$ | $5 / 12$ | $9 / 24$ | $\mathbf{2 / 5}$ |  |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $1 / 3$ | $3 / 6$ | $1 / 3$ | $11 / 24$ | $\ldots$ | $\mathbf{2 / 5}$ |
| $1 / 3$ | $1 / 6$ | $3 / 12$ | $1 / 6$ |  | $\mathbf{1 / 5}$ |
|  | Iteration $0,1,2, \ldots$ |  |  |  |  |

## 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 $i$ uniformly at random
- Ends up on some page $\boldsymbol{j}$ linked from $\boldsymbol{i}$

- Process repeats indefinitely
- Let:
- $\boldsymbol{p}(\boldsymbol{t}) . .$. 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

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

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

- 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:

The Google Formulation

## PageRank: Three Questions

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

- 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:



## 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

## 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

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

- 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 |
| $1 / 3$ | $3 / 6$ | $7 / 12$ | $16 / 24$ |  | 1 |

All the PageRank score gets "trapped" in node m.

- 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
- $\beta$ 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 $r_{j}=1$
- $r_{j}=\sum_{i \rightarrow j} \frac{r_{i}}{d_{i}}$
- And iterate

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

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

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 | $1 / 2$ | $1 / 2$ | 0 |
| a | $1 / 2$ | 0 | 0 |
| m | 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 1 - $\boldsymbol{\beta}$, jump to some random page
- PageRank equation [Brin-Page, 98]


This formulation assumes that $\boldsymbol{M}$ 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 $\beta=0.8,0.9$ (make 5 steps on avg., jump)


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



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

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

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


| y |  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | ---: |
| $\mathrm{a}=$ | $1 / 3$ | 0.33 | 0.24 | 0.26 |  | $7 / 33$ |
| m | $1 / 3$ | 0.20 | 0.20 | 0.18 | $\ldots$ | $5 / 33$ |
| $1 / 3$ | 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!

$$
\begin{array}{r}
\mathbf{A}=\beta \cdot \mathbf{M}+(1-\beta)[1 / \mathrm{N}]_{\mathrm{N} \times \mathrm{N}} \\
\mathbf{A}=0.8 \begin{array}{|ccc|}
\hline 1 / 2 & 1 / 2 & 0 \\
1 / 2 & 0 & 0 \\
0 & 1 / 2 & 1
\end{array}+0.2 \begin{array}{|ccc|}
\hline 1 / 3 & 1 / 3 & 1 / 3 \\
1 / 3 & 1 / 3 & 1 / 3 \\
1 / 3 & 1 / 3 & 1 / 3
\end{array} \\
\\
=\begin{array}{cccc}
7 / 15 & 7 / 15 & 1 / 15 \\
7 / 15 & 1 / 15 & 1 / 15 \\
1 / 15 & 7 / 15 & 13 / 15
\end{array}
\end{array}
$$

## Rearranging the Equation

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

Note: Here we assume M has no dead-ends

## 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- $\boldsymbol{\beta}$ )/ $\mathbf{N}$ 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: $r_{j}^{o l d}=\frac{1}{N}$
- repeat until convergence: $\sum_{j}\left|r_{j}^{\text {new }}-r_{j}^{\text {old }}\right|<\varepsilon$
$-\forall j: \boldsymbol{r}_{j}^{\text {new }}=\sum_{i \rightarrow j} \boldsymbol{\beta} \frac{r_{i}^{\text {old }}}{d_{i}}$
$\boldsymbol{r}_{\boldsymbol{j}}^{\text {mew }}=\mathbf{0}$ if in-degree of $\boldsymbol{j}$ is $\mathbf{0}$
- Now re-insert the leaked PageRank:
$\forall \boldsymbol{j}: \boldsymbol{r}_{\boldsymbol{j}}^{\text {new }}=\boldsymbol{r}_{\boldsymbol{j}}^{\boldsymbol{\prime}}{ }^{\text {new }}+\frac{\mathbf{1 - S}}{\boldsymbol{N}}$ where: $S=\sum_{j} r_{j}^{\text {new }}$
- $r^{\text {old }}=r^{\text {new }}$

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 $\mathbf{S}$.

## Some Problems with PageRank

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

