

1.022 Introduction to Network Models

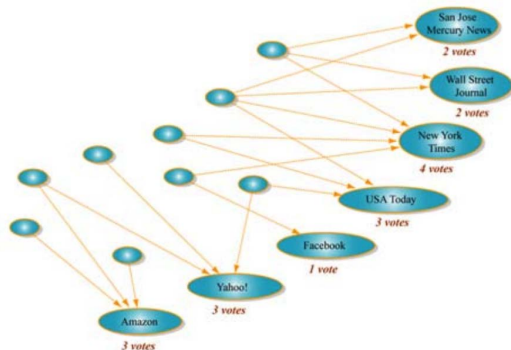
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Lecture 5

- ▶ When you go to Google and type MIT
 - ⇒ First result is the home page of MIT
 - ⇒ How does Google know that this was the best answer?
- ▶ Problem of **information retrieval**
 - ⇒ Search data repositories in response to keyword queries
 - ⇒ Classical approach has been **textual analysis** ⇒ No link structure
- ▶ Links that point to the webpage ⇒ **authority** of a page on the topic
 - ⇒ First, collect a large sample of pages relevant to a topic
 - ⇒ Then, look at the number of in-links (score) from these pages

- ▶ For a query like "newspaper", the most important page is less obvious



Leskovec, Jure, Anand Rajaraman, and Jeffrey David Ullman. *Mining of Massive Datasets*. Cambridge University Press, 2019.
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- ▶ Mix of newspapers and other pages that always receive links

- ▶ Multi-billion query-independent idea of Google
- ▶ Each node (or page) is **important** if it is **cited by other important pages**
- ▶ Each node j has a centrality value (**PageRank value**) $w(j)$
 - ⇒ Function of the centralities of his (incoming) neighbors
 - ⇒ Similar to eigenvector centrality

$$w(j) = \sum_i \frac{w(i)}{d_{out}(i)} A_{ij}$$

- ▶ Dividing by degree dilutes the importance of pages linking to many nodes
- ▶ In matrix notation $\mathbf{w}^T = \mathbf{w}^T \mathbf{P}$ where $P_{ij} = A_{ij}/d_{out}(i)$
 - ⇒ Note that $\sum_j P_{ij} = 1$

- ▶ This defines a **random walk** on the nodes of the network
 - ⇒ Walker starts from a node chosen uniformly at random
 - ⇒ Walker moves out choosing uniformly among the out-links
- ▶ **PageRank** is the **limiting probability** of the random walk
 - ⇒ But, **dangling ends** may cause the walk to get trapped
- ▶ We allow random walk to **teleport** with probability $1 - s$

$$\mathbf{w}_{k+1}^T = s\mathbf{w}_{k+1}^T \mathbf{P} + \frac{1-s}{n} \mathbf{1}$$

- ▶ This is a simpler version of **PageRank** ⇒ More tricks in practice

- ▶ Vector v is an **eigenvector** with **eigenvalue** λ if

$$Mv = \lambda v.$$

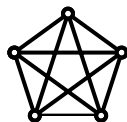
For any **symmetric real $n \times n$ matrix M** :

- ▶ If v and w are eigenvectors with distinct eigenvalues, then v and w are orthogonal.
- ▶ If v and w are eigenvectors corresponding to the same eigenvalue, then for any scalars a and b , $av + bw$ is an eigenvector with the same eigenvalue as v and w .
- ▶ M has a full orthonormal basis of eigenvectors v_1, v_2, \dots, v_n . All eigenvalues and eigenvectors are real.
- ▶ M is diagonalizable. That is,

$$M = V\Lambda V^T,$$

- ▶ V : matrix with n orthonormal eigenvectors as columns
- ▶ Λ : diagonal matrix with eigenvalues on diagonal
- ▶ $M = \sum_i \lambda_i v_i v_i^T$ (note that $VV^T = I$).

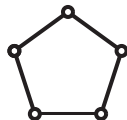
- ▶ Complete graph K_5 :
 $\lambda(A) = \{4, -1, -1, -1, -1\}$



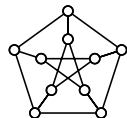
- ▶ Bipartite graph $K_{3,3}$:
 $\lambda(A) = \{3, 0, 0, 0, 0, -3\}$



- ▶ Ring graph P_5 :
 $\lambda(A) = \left\{2, \frac{-1+\sqrt{5}}{2}, \frac{-1+\sqrt{5}}{2}, \frac{-1-\sqrt{5}}{2}, \frac{-1-\sqrt{5}}{2}\right\}$

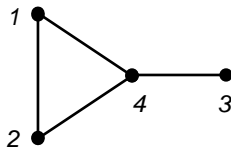


- ▶ Peterson graph:
 $\lambda(A) = \{3, 1, 1, 1, 1, -2, -2, -2, -2\}$



- ▶ Vertex degrees often stored in the diagonal matrix \mathbf{D} , where $D_{ii} = d_i$

$$\mathbf{D} = \begin{pmatrix} 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 3 \end{pmatrix}$$



- ▶ The $|V| \times |V|$ symmetric matrix $\mathbf{L} := \mathbf{D} - \mathbf{A}$ is called **graph Laplacian**

$$L_{ij} = \begin{cases} d_i, & \text{if } i = j \\ -1, & \text{if } (i, j) \in E \\ 0, & \text{otherwise} \end{cases}, \quad \mathbf{L} = \begin{pmatrix} 2 & -1 & 0 & -1 \\ -1 & 2 & 0 & -1 \\ 0 & 0 & 1 & -1 \\ -1 & -1 & -1 & 3 \end{pmatrix}$$

- ▶ Variants of the Laplacian exist, with slightly different interpretations
 - ⇒ **Normalized Laplacian** $\mathbf{L}_n = \mathbf{D}^{-1/2} \mathbf{L} \mathbf{D}^{-1/2}$
 - ⇒ **Random-walk Laplacian** $\mathbf{L}_{rw} = \mathbf{D}^{-1} \mathbf{L}$

- ▶ **Smoothness:** For any vector $\mathbf{x} \in \mathbb{R}^{|V|}$ of “vertex values”, one has

$$\mathbf{x}^T \mathbf{L} \mathbf{x} = \sum_{(i,j) \in E} (x_i - x_j)^2$$

which can be minimized to enforce smoothness of functions on G

- ▶ **Incidence relation:** $\mathbf{L} = \mathbf{B} \mathbf{B}^T$ where \mathbf{B} has arbitrary orientation
- ▶ **Positive semi-definiteness:** Follows since $\mathbf{x}^T \mathbf{L} \mathbf{x} \geq 0$ for all $\mathbf{x} \in \mathbb{R}^{|V|}$
- ▶ **Rank deficiency:** Since $\mathbf{L} \mathbf{1} = \mathbf{0}$, \mathbf{L} is rank deficient

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