











Digression: Markov Chains

A time-discrete finite-state **Markov chain** is a pair (Σ , p) with a state set $\Sigma = \{s1, ..., sn\}$ and a transition probability function p: $\Sigma \times \Sigma \rightarrow [0,1]$ with the property $\sum_{j} p_{ij} = 1$ for all i where $p_{ij} := p(si, sj)$.

A Markov chain is called **ergodic** (stationary) if for each state sj the limit $\pi_j := \lim_{t \to \infty} p_{ij}^{(t)}$ exists and is independent of si, with $p_{ij}^{(t)} := \sum_k p_{ik}^{(t-1)} p_{kj}$ for t>1 and $p_{ij}^{(t)} := p_{ij}$ for t=1.

For an ergodic finite-state Markov chain, the stationary state probabilities \mathbf{p}_j can be computed by solving the linear equation system: $\boldsymbol{\pi}_j = \sum_i \boldsymbol{\pi}_i p_{ij}$ for all j and $\sum_j \boldsymbol{\pi}_j = 1$ in matrix notation: $\boldsymbol{\Pi}_{(1 \times n)} = \boldsymbol{\Pi}_{(1 \times n)} \cdot \boldsymbol{P}_{(n \times n)}$ and $\boldsymbol{\Pi}_{(1 \times n)} \cdot \boldsymbol{I}_{(n \times 1)} = \mathbf{1}$ can be approximated by power iteration: $\boldsymbol{\Pi}_{(1 \times n)}^{(i)} = \boldsymbol{\Pi}_{(1 \times n)}^{(i)} \cdot \boldsymbol{P}_{(n \times n)}$

More on Markov Chains

A stochastic process is a family of random variables $\{X(t) \mid t \in T\}$. T is called parameter space, and the domain M of X(t) is called state space. T and M can be discrete or continuous.

A stochastic process is called **Markov process** if for every choice of $t_1, ..., t_{n+1}$ from the parameter space and every choice of $x_1, ..., x_{n+1}$ from the state space the following holds:

 $P[X(t_{n+1}) = x_{n+1}/X(t_1) = x_1 \land X(t_2) = x_2 \land ... \land X(t_n) = x_n]$ = $P[X(t_{n+1}) = x_{n+1}/X(t_n) = x_n]$

A Markov process with discrete state space is called **Markov chain**. A canonical choice of the state space are the natural numbers. Notation for Markov chains with discrete parameter space: X_n rather than $X(t_n)$ with n = 0, 1, 2, ...

Properties of Markov Chains with Discrete Parameter Space (1)

The Markov chain Xn with discrete parameter space is

homogeneous if the transition probabilities $pij := P[X_{n+1} = j | X_n = i]$ are independent of n

irreducible if every state is reachable from every other state with positive probability:

 $\sum_{n=1}^{\infty} P[X_n = j/X_0 = i] > 0 \text{ for all i, j}$

aperiodic if every state i has period 1, where the period of i is the gcd of all (recurrence) values n for which

 $P[X_n = i \land X_k \neq i \text{ for } k = 1,...,n-1/X_0 = i] > 0$

Properties of Markov Chains with Discrete Parameter Space (2) The Markov chain Xn with discrete parameter space is **positive recurrent** if for every state i the recurrence probability is 1 and the mean recurrence time is finite: $\sum_{n=1}^{\infty} P[X_n = i \land X_k \neq i \text{ for } k = 1,...,n-1/X_0 = i] = 1$ $\sum_{n=1}^{\infty} nP[X_n = i \land X_k \neq i \text{ for } k = 1,...,n-1/X_0 = i] < \infty$ **ergodic** if it is homogeneous, irreducible, aperiodic, and positive recurrent.

Results on Markov Chains with Discrete Parameter Space (1) For the n-step transition probabilities
$p_{ij}^{(n)} := P[X_n = j/X_0 = i]$ the following holds:
$p_{ij}^{(n)} = \sum_{k} p_{ik}^{(n-1)} p_{kj}$ with $p_{ij}^{(1)} := p_{ik}$
$=\sum_{k}^{k} p_{ik}^{(n-l)} p_{kj}^{(l)} \text{ for } 1 \le l \le n-1$
in matrix notation: $P^{(n)} = P^n$
For the state probabilities after n steps
$\pi_j^{(n)} := P[X_n = j]$ the following holds:
$\pi_j^{(n)} = \sum \pi_i^{(0)} p_{ij}^{(n)}$ with initial state probabilities $\pi_i^{(0)}$
i (Chapman- in matrix notation: $\Pi^{(n)} = \Pi^{(0)} P^{(n)}$ (Chapman- Kolmogorov winter semeter 2002/2004 Selected Topics in Web R and Mining equation) 1.11





















1.2 Towards Unified Framework (Ding et al.)				
Literature contains plethora of variations on Page-Rank and HITS				
Key points are: • mutual reinforcement between hubs and authorities • re-scale edge weights (normalization)				
Unified notation (for link graph with n nodes):				
L - n×n link matrix, $L_{ii} = 1$ if there is an edge (i,j), 0 else				
din - n×1 vector with $din_i = indegree(i)$, $Din_{n\times n} = diag(din)$				
dout $-n \times 1$ vector with dout _i = outdegree(i), Dout _{n×n} = diag(dout)				
x - n×1 authority vector				
y - n×1 hub vector				
Iop - operation applied to incoming links				
Oop - operation applied to outgoing links				
HITS: $x = Iop(y)$, $y=Oop(x)$ with $Iop(y) = L^Ty$, $Oop(x) = Lx$				
Page-Rank: $x = Iop(x)$ with $Iop(x) = P^T x$ with $P^T = L^T Dout^{-1}$				
or $P^{T} = \alpha L^{T} \operatorname{Dout}^{-1} + (1-\alpha) (1/n) e e^{T}$				
Winter Semester 2003/2004 Selected Topics in Web IR and Mining 1-22				

Page-Rank-style computation with mutual reinforcement (SALSA): x = Iop(y) with $Iop(y) = P^T y$ with $P^T = L^T Dout^{-1}$ y = Oop(x) with Oop(x) = Q x with $Q = L Din^{-1}$

and other models of link analysis can be cast into this framework, too



Experimental Results Construct neighborhood graph from result of query "star" Compare authority-scoring ranks HITS Page-Rank Onorm-Rank l www.starwars.com www.starwars.com www.starwars.com www.lucasarts.com 2 www.lucasarts.com www.lucasarts.com 3 www.jediknight.net www.jediknight.net www.paramount.com 4 www.sirstevesguide.com www.paramount.com www.4starads.com/rom www.sirstevesguide.com 5 www.paramount.com www.starpages.net 6 www.surfthe.net/swma/ www.surfthe.net/swma/ www.dailystarnews.com 7 insurrection.startrek.com insurrection.startrek.com www.state.mn.us 8 www.startrek.com www.fanfix.com www.star-telegram.com 9 www fanfix com shop.starwars.com www.starbulletin.com 10 www.physics.usyd.edu.au/ www.physics.usyd.edu.au/ www.kansascity.com .../starwars .../starwars Bottom line: 19 www.jediknight.net Differences between all kinds of authority 21 insurrection.startrek.co 23 www.surfthe.net/swn ranking methods are fairly minor !

1.3 Topic-specific Page-Rank (Haveliwala 2002)

Given: a (small) set of topics c_k , each with a set T_k of authorities (taken from a directory such as ODP (www.dmoz.org) or bookmark collection)

Key idea :

change the Page-Rank random walk by biasing the random-jump probabilities to the topic authorities T_k :

$$\vec{r}_k = \varepsilon \vec{p}_k + (1 - \varepsilon) A' \vec{r}_k$$
 with $A'_{ij} = 1/\text{outdegree}(i)$ for $(i,j) \in E$, 0 else
with $(p_k)_j = 1/|T_k|$ for $j \in T_k$, 0 else (instead of $p_j = 1/n$)

Approach

- 1) Precompute topic-specific Page-Rank vectors rk
- 2) Classify user query q (incl. query context) w.r.t. each topic \boldsymbol{c}_k

 $\rightarrow \text{ probability } w_k := P[c_k | q]$ 3) Total authority score of doc d is $\sum_k w_k r_k(d)$









Experimen	ital Evalu	ation K	esuits (1)
Ranking similarities be	etween most s	imilar PR	vectors:
	OSim	KSim	
(Games, Sports)	0.18	0.13	
(No Bias, Regional)	0.18	0.12	
(Kids&Teens, Society)	0.18	0.11	
(Health, Home)	0.17	0.12	
(Health, Kids&Teens) User-assessed precisio	0.17 on at top 10 (#	0.11 relevant o	docs / 10) with 5 us
(Health, Kids&Teens) User-assessed precisio	0.17 on at top 10 (# No Bias	0.11 relevant o Topic-sens	docs / 10) with 5 us sitive
(Health, Kids&Teens) User-assessed precisionalcoholism	0.17 on at top 10 (# No Bias 0.12	0.11 relevant o Topic-sens 0.7	docs / 10) with 5 us
(Health, Kids&Teens) User-assessed precisic alcoholism bicycling	0.17 on at top 10 (# No Bias 0.12 0.36	0.11 relevant o Topic-sens 0.7 0.78	docs / 10) with 5 us sitive
(Health, Kids&Teens) User-assessed precisic alcoholism bicycling death valley	0.17 on at top 10 (# No Bias 0.12 0.36 0.28	0.11 relevant o Topic-sens 0.7 0.78 0.5	docs / 10) with 5 us
(Health, Kids&Teens) User-assessed precisio alcoholism bicycling death valley HIV	0.17 on at top 10 (# No Bias 0.12 0.36 0.28 0.58	0.11 relevant of Topic-sens 0.7 0.78 0.5 0.41	docs / 10) with 5 us
(Health, Kids&Teens) User-assessed precision alcoholism bicycling death valley HIV Shakespeare	0.17 on at top 10 (# No Bias 0.12 0.36 0.28 0.58 0.29	0.11 relevant of Topic-sens 0.7 0.78 0.5 0.41 0.33	docs / 10) with 5 us

Experimental Evaluation Results (2)

• Top 3 for query "bi (classified into spot	cycling" ts with 0.52, regional 0.	13, health 0.07)				
No Bias	Recreation	Sports				
1 www.RailRiders.com 2 www.waypoint.org 3 www.gorp.com	www.gorp.com www.GrownupCamps.com www.outdoor-pursuits.com	www.multisports.com www.BikeRacing.com www.CycleCanada.com				
• Top 5 for query context "blues" (user picks entire page) (classified into arts with 0.52, shopping 0.12, news 0.08)						
No Bias	Arts	Health				
1 news.tucows.com 2 www.emusic.com 3 www.johnholleman.co 4 www.majorleaguebase 5 www.mp3.com	www.britannia.com www.bandhunt.com m www.artistinformation.c ball www.bilboard.com www.soul-patrol.com	www.baltimorepsych.com www.ncpamd.com/seasonal com www.ncpamd.com/Women's www.wingofmadness.com www.countrynurse.com				

Efficiency of Page-Rank Computation (1)

Speeding up convergence of the Page-Rank iterations

Solve Eigenvector equation $\lambda x = Ax$ (with dominant Eigenvalue $\lambda_1=1$ for ergodic Markov chain) by power iteration: $x^{(i+1)} = Ax^{(i)}$ until $||x^{(i+1)} - x^{(i)}||_1$ is small enough

Write start vector x⁽⁰⁾ in terms of Eigenvectors u₁, ..., u_m:

 $\begin{array}{l} x^{(0)} = u_1 + \alpha_2 \ u_2 + ... + \alpha_m \ u_m \\ x^{(1)} = A x^{(0)} = u_1 + \alpha_2 \ \lambda_2 \ u_2 + ... + \alpha_m \ \lambda_m u_m \\ x^{(n)} = A^n x^{(0)} = u_1 + \alpha_2 \ \lambda_2^n \ u_2 + ... + \alpha_m \ \lambda_m^n \ u_m \end{array}$ with $\lambda_1 - |\lambda_2| = \epsilon$ (jump prob.)

Aitken Δ^2 extrapolation:

assume $x^{(k-2)} \approx u_1 + \alpha_2 u_2$ (disregarding all "lesser" EVs) $\rightarrow x^{(k-1)} \approx u_1 + \alpha_2 \lambda_2 u_2$ and $x^{(k)} \approx u_1 + \alpha_2 \lambda_2^2 u_2$ \rightarrow after step k: solve for u_1 and u_2 and recompute $x^{(k)} := u_1 + \alpha_2 \lambda_2^2 u_2$

can be extended to quadratic extrapolation using first 3 EVs speeds up convergence by factor of 0.3 to 3



Efficiency of Storing Page-Rank Vectors

Memory-efficient encoding of PR vectors

(important for large number of topic-specific vectors)

16 topics * 120 Mio. pages * 4 Bytes would cost 7.3 GB

- Key idea:
- \bullet map real PR scores to n cells and encode cell no into ceil(log_n) bits
- approx. PR score of page i is the mean score of the cell that contains i
- should use non-uniform partitioning of score values to form cells

Possible encoding schemes:

- Equi-depth partitioning: choose cell boundaries such that $\sum_{i \in ell \ j} PR(i)$ is the same for each cell
- Equi-width partitioning with log values: first transform all
- PR values into log PR, then choose equi-width boundaries
- Cell no. could be variable-length encoded (e.g., using Huffman code)

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