An Introduction to Eigencentrality

Nate Iverson

The University of Toledo



Toledo, Ohio

A simple undirected graph $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges** such that E has the following properties:

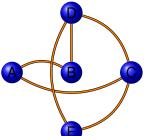
- ▶ Antireflexive: $(x, x) \notin E$ for all $x \in V$.
- ► Symmetric: If $(x, y) \in E$ then $(y, x) \in E$.

A simple undirected graph $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges** such that E has the following properties:

- ▶ Antireflexive: $(x, x) \notin E$ for all $x \in V$.
- ▶ Symmetric: If $(x, y) \in E$ then $(y, x) \in E$.

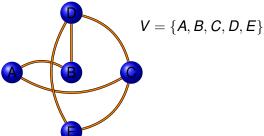
A simple undirected graph $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges** such that E has the following properties:

- ▶ Antireflexive: $(x, x) \notin E$ for all $x \in V$.
- ► Symmetric: If $(x, y) \in E$ then $(y, x) \in E$.



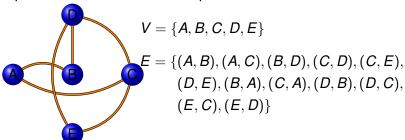
A simple undirected graph $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges** such that E has the following properties:

- ▶ Antireflexive: $(x, x) \notin E$ for all $x \in V$.
- ▶ Symmetric: If $(x, y) \in E$ then $(y, x) \in E$.



A simple undirected graph $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges** such that E has the following properties:

- ▶ Antireflexive: $(x, x) \notin E$ for all $x \in V$.
- ▶ Symmetric: If $(x, y) \in E$ then $(y, x) \in E$.



Vertex-Vertex Adjacency Matrix

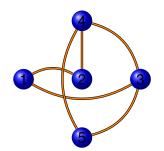
For a graph $\Gamma = (V, E)$ with n vertices we can relabel the vertices to be $V = \{1, 2, \dots, n\}$. An **adjacency matrix** A for Γ is defined in the following way:

$$(A)_{ij} = \begin{cases} 1 & \text{if } (i,j) \in E \\ 0 & \text{if } (i,j) \notin E \end{cases}$$

Vertex-Vertex Adjacency Matrix

For a graph $\Gamma = (V, E)$ with n vertices we can relabel the vertices to be $V = \{1, 2, \dots, n\}$. An **adjacency matrix** A for Γ is defined in the following way:

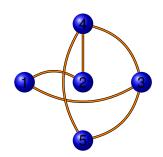
$$(A)_{ij} = \begin{cases} 1 & \text{if } (i,j) \in E \\ 0 & \text{if } (i,j) \notin E \end{cases}$$



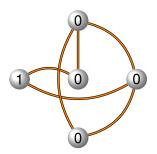
Vertex-Vertex Adjacency Matrix

For a graph $\Gamma = (V, E)$ with n vertices we can relabel the vertices to be $V = \{1, 2, ..., n\}$. An **adjacency matrix** A for Γ is defined in the following way:

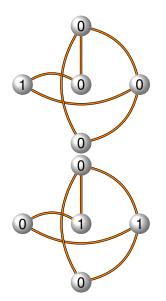
$$(A)_{ij} = \begin{cases} 1 & \text{if } (i,j) \in E \\ 0 & \text{if } (i,j) \notin E \end{cases}$$



$$A = \begin{bmatrix} 0 & 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 & 1 \\ 0 & 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 & 0 \end{bmatrix}$$

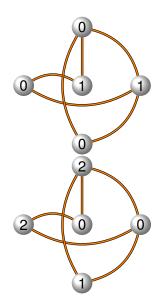


$$\mathbf{x}_0 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$



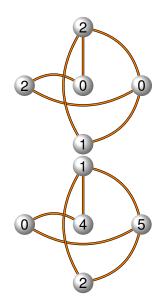
$$\mathbf{x}_0 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$A\mathbf{x}_0 = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$



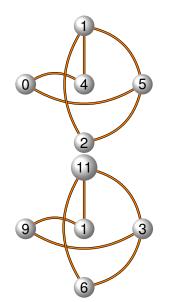
$$A\mathbf{x}_0 = \begin{bmatrix} 0\\1\\1\\0\\0 \end{bmatrix}$$

$$A^2\mathbf{x}_0 = \begin{bmatrix} 2\\0\\0\\2\\1 \end{bmatrix}$$



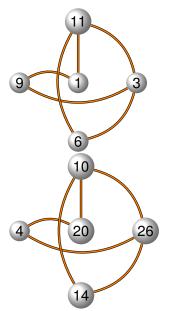
$$A^2\mathbf{x}_0 = \begin{bmatrix} 2\\0\\0\\2\\1 \end{bmatrix}$$

$$A^3\mathbf{x}_0 = \begin{bmatrix} 0\\4\\5\\1\\2 \end{bmatrix}$$



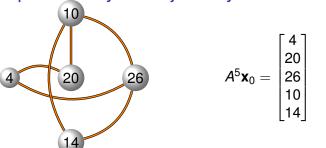
$$A^3\mathbf{x}_0 = \begin{bmatrix} 0\\4\\5\\1\\2 \end{bmatrix}$$

$$A^4\mathbf{x}_0 = \begin{bmatrix} 9\\1\\3\\11\\6 \end{bmatrix}$$

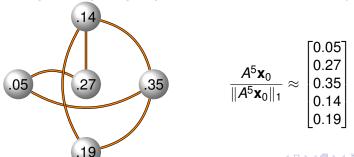


$$A^4\mathbf{x}_0 = \begin{bmatrix} 9\\1\\3\\11\\6 \end{bmatrix}$$

$$A^{5}\mathbf{x}_{0} = \begin{bmatrix} 4\\20\\26\\10\\14 \end{bmatrix}$$



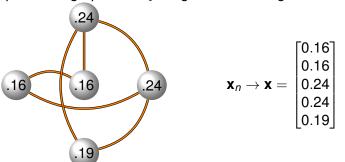
Things start getting large so lets scale them to add up to 1



Applying the following procedure repeatedly

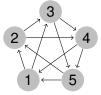
$$\mathbf{x}_{n+1} = \frac{A\mathbf{x}_n}{\|A\mathbf{x}_n\|_1}$$

will sometimes result in a stable value $\mathbf{x}_{n+1} \to \mathbf{x}$ For this particular graph and \mathbf{x}_0 we get the following:

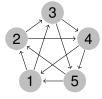


A directed graph (or **digraph**) $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges**. We think of each edge (i, j) as being a directed edge (arrow) based at i pointing to j.

A directed graph (or **digraph**) $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges**. We think of each edge (i, j) as being a directed edge (arrow) based at i pointing to j.

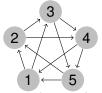


A directed graph (or **digraph**) $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges**. We think of each edge (i, j) as being a directed edge (arrow) based at i pointing to j.



Note: A simple undirected graph $\Gamma = (V, E)$ is also a digraph. You can think of splitting each undirected edge between i and j into two directed edges (i, j) and (j, i).

A directed graph (or **digraph**) $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges**. We think of each edge (i, j) as being a directed edge (arrow) based at i pointing to j.



Note: A simple undirected graph $\Gamma = (V, E)$ is also a digraph. You can think of splitting each undirected edge between i and j into two directed edges (i, j) and (j, i).

You can also assign each directed edge (i, j) a weight $w_{ij} > 0$.

A directed graph (or **digraph**) $\Gamma = (V, E)$ where V is a set called the **vertices** and $E \subseteq V^2$ is called the **edges**. We think of each edge (i, j) as being a directed edge (arrow) based at i pointing to j.



Note: A simple undirected graph $\Gamma = (V, E)$ is also a digraph. You can think of splitting each undirected edge between i and j into two directed edges (i, j) and (j, i).

You can also assign each directed edge (i,j) a weight $w_{ij} > 0$. Then define adjacency matrix

$$(A)_{ij} = \begin{cases} w_{ij} & \text{if } (i,j) \in E \\ 0 & \text{if } (i,j) \notin E \end{cases}$$

1. If real square matrix A has eigenvalues $|\lambda_1| > |\lambda_2| \ge \cdots \ge |\lambda_r|$ then λ_1 is a **dominant eigenvalue**.

- 1. If real square matrix A has eigenvalues $|\lambda_1| > |\lambda_2| \ge \cdots \ge |\lambda_r|$ then λ_1 is a **dominant eigenvalue**.
- 2. matrix A is **irreducible** if for every two indices i and j there is a $k \in \mathbb{N}$ such that $(A^k)_{ij} > 0$.

- 1. If real square matrix A has eigenvalues $|\lambda_1| > |\lambda_2| \ge \cdots \ge |\lambda_r|$ then λ_1 is a **dominant eigenvalue**.
- 2. matrix A is **irreducible** if for every two indices i and j there is a $k \in \mathbb{N}$ such that $(A^k)_{ij} > 0$.
- 3. A graph Γ is **strongly connected** if for every to vertices i, j there is a directed path from i to j.

- 1. If real square matrix A has eigenvalues $|\lambda_1| > |\lambda_2| \ge \cdots \ge |\lambda_r|$ then λ_1 is a **dominant eigenvalue**.
- 2. matrix A is **irreducible** if for every two indices i and j there is a $k \in \mathbb{N}$ such that $(A^k)_{ij} > 0$.
- 3. A graph Γ is **strongly connected** if for every to vertices i, j there is a directed path from i to j. **Note:** if Γ is strongly connected iff its adjacency matrix A is *irreducible*.

- 1. If real square matrix A has eigenvalues $|\lambda_1| > |\lambda_2| \ge \cdots \ge |\lambda_r|$ then λ_1 is a **dominant eigenvalue**.
- 2. matrix A is **irreducible** if for every two indices i and j there is a $k \in \mathbb{N}$ such that $(A^k)_{ij} > 0$.
- 3. A graph Γ is **strongly connected** if for every to vertices i, j there is a directed path from i to j. **Note:** if Γ is strongly connected iff its adjacency matrix A is *irreducible*.
- 4. The gcd of all the lengths of closed directed paths at i is called the **period of index** i. It can be computed by $p(i) = \gcd\{k \mid (A^k)_{ii} > 0\}.$

- 1. If real square matrix A has eigenvalues $|\lambda_1| > |\lambda_2| \ge \cdots \ge |\lambda_r|$ then λ_1 is a **dominant eigenvalue**.
- 2. matrix A is **irreducible** if for every two indices i and j there is a $k \in \mathbb{N}$ such that $(A^k)_{ij} > 0$.
- 3. A graph Γ is **strongly connected** if for every to vertices i, j there is a directed path from i to j. **Note:** if Γ is strongly connected iff its adjacency matrix A is *irreducible*.
- 4. The gcd of all the lengths of closed directed paths at i is called the **period of index** i. It can be computed by $p(i) = \gcd\{k \mid (A^k)_{ii} > 0\}$. If Γ is strongly connected then these periods are independent of the base index and are simply called the **period of** A.

- 1. If real square matrix A has eigenvalues $|\lambda_1| > |\lambda_2| \ge \cdots \ge |\lambda_r|$ then λ_1 is a **dominant eigenvalue**.
- 2. matrix A is **irreducible** if for every two indices i and j there is a $k \in \mathbb{N}$ such that $(A^k)_{ij} > 0$.
- 3. A graph Γ is **strongly connected** if for every to vertices i, j there is a directed path from i to j. **Note:** if Γ is strongly connected iff its adjacency matrix A is *irreducible*.
- 4. The gcd of all the lengths of closed directed paths at *i* is called the **period of index** *i*. It can be computed by p(i) = gcd{k | (A^k)_{ii} > 0}. If Γ is strongly connected then these periods are independent of the base index and are simply called the **period of** *A*.
- 5. if the period of A is 1 we call A aperiodic.

Theorem (The Perron-Frobenius theorem)

Theorem (The Perron-Frobenius theorem)

[1] Let A be an $n \times n$ real valued nonnegative matrix. If A is irreducible then it has an eigenvalue $\lambda > 0$ such that:

1. λ is a simple root of the characteristic polynomial.

Theorem (The Perron-Frobenius theorem)

- 1. λ is a simple root of the characteristic polynomial.
- 2. λ has strictly positive left eigenvector **I** and right eigenvector **r**.

Theorem (The Perron-Frobenius theorem)

- 1. λ is a simple root of the characteristic polynomial.
- 2. λ has strictly positive left eigenvector **I** and right eigenvector **r**.
- 3. The eigenvectors of λ are unique up to a scalar.

Theorem (The Perron-Frobenius theorem)

- 1. λ is a simple root of the characteristic polynomial.
- 2. λ has strictly positive left eigenvector **I** and right eigenvector **r**.
- 3. The eigenvectors of λ are unique up to a scalar.
- 4. Any eigenvalue μ of A has $|\mu| \leq \lambda$

Theorem (The Perron-Frobenius theorem)

- 1. λ is a simple root of the characteristic polynomial.
- 2. λ has strictly positive left eigenvector **I** and right eigenvector **r**.
- 3. The eigenvectors of λ are unique up to a scalar.
- 4. Any eigenvalue μ of A has $|\mu| \leq \lambda$
- 5. If $0 \le B \le A$ and β is an eigenvalue of B then $|\beta| \le \lambda$ and equality occurs iff A=B.

Theorem (The Perron-Frobenius theorem)

- 1. λ is a simple root of the characteristic polynomial.
- 2. λ has strictly positive left eigenvector **I** and right eigenvector **r**.
- 3. The eigenvectors of λ are unique up to a scalar.
- 4. Any eigenvalue μ of A has $|\mu| \leq \lambda$
- 5. If $0 \le B \le A$ and β is an eigenvalue of B then $|\beta| \le \lambda$ and equality occurs iff A=B.
- 6. If A has period p then $\mu = \lambda e^{2\pi ki/p}$ are the p eigenvalues with $|\mu| = \lambda$

The Crucial Theorem

Theorem (The Perron-Frobenius theorem)

[1] Let A be an $n \times n$ real valued nonnegative matrix. If A is irreducible then it has an eigenvalue $\lambda > 0$ such that:

- 1. λ is a simple root of the characteristic polynomial.
- 2. λ has strictly positive left eigenvector **I** and right eigenvector **r**.
- 3. The eigenvectors of λ are unique up to a scalar.
- 4. Any eigenvalue μ of A has $|\mu| \leq \lambda$
- 5. If $0 \le B \le A$ and β is an eigenvalue of B then $|\beta| \le \lambda$ and equality occurs iff A=B.
- 6. If A has period p then $\mu = \lambda e^{2\pi ki/p}$ are the p eigenvalues with $|\mu| = \lambda$
- 7. If A is aperiodic and Ir = 1 then

$$\lim_{k\to\infty} A^k/\lambda^k = rI$$



Let A be the $n \times n$ adjacency matrix of a connected simple undirected graph Γ .

▶ A has a dominant eigenvalue λ_1 with right and left eigenvectors $\mathbf{r}, \mathbf{r}^T \geq \mathbf{0}$ scaled so that $\mathbf{r}^T \mathbf{r} = \mathbf{1}$ (Perron-Frobenius)

- ▶ A has a dominant eigenvalue λ_1 with right and left eigenvectors $\mathbf{r}, \mathbf{r}^T \geq \mathbf{0}$ scaled so that $\mathbf{r}^T \mathbf{r} = \mathbf{1}$ (Perron-Frobenius)
- ► A is diagonizable (Spectral Theorem $A^T = A$) so the period of A is either 1 or 2

- ▶ A has a dominant eigenvalue λ_1 with right and left eigenvectors $\mathbf{r}, \mathbf{r}^T \geq \mathbf{0}$ scaled so that $\mathbf{r}^T \mathbf{r} = \mathbf{1}$ (Perron-Frobenius)
- ► A is diagonizable (Spectral Theorem $A^T = A$) so the period of A is either 1 or 2
- If Γ has a closed path of odd length then A is aperiodic.

- ▶ A has a dominant eigenvalue λ_1 with right and left eigenvectors $\mathbf{r}, \mathbf{r}^T \geq \mathbf{0}$ scaled so that $\mathbf{r}^T \mathbf{r} = \mathbf{1}$ (Perron-Frobenius)
- A is diagonizable (Spectral Theorem A^T = A) so the period of A is either 1 or 2
- If Γ has a closed path of odd length then A is aperiodic.
- ▶ For $x_0 \in \mathbb{R}^n$

$$\lim_{k\to\infty} A^k/\lambda^k \mathbf{x}_0 = \mathbf{r}\mathbf{r}^T\mathbf{x}_0 = \mathsf{proj}_{\mathbf{r}}(\mathbf{x}_0)$$

Let A be the $n \times n$ adjacency matrix of a connected simple undirected graph Γ .

- ▶ A has a dominant eigenvalue λ_1 with right and left eigenvectors $\mathbf{r}, \mathbf{r}^T \geq \mathbf{0}$ scaled so that $\mathbf{r}^T \mathbf{r} = \mathbf{1}$ (Perron-Frobenius)
- A is diagonizable (Spectral Theorem A^T = A) so the period of A is either 1 or 2
- If Γ has a closed path of odd length then A is aperiodic.
- ▶ For $x_0 \in \mathbb{R}^n$

$$\lim_{k \to \infty} A^k / \lambda^k \mathbf{x}_0 = \mathbf{r} \mathbf{r}^T \mathbf{x}_0 = \mathsf{proj}_{\mathbf{r}}(\mathbf{x}_0)$$

▶ When $\text{proj}_{\mathbf{r}}(\mathbf{x}_0) \neq \mathbf{0}$ the power method $\mathbf{x}_{n+1} = \frac{A\mathbf{x}_n}{\|A\mathbf{x}_n\|}$ converges to $\frac{\mathbf{r}}{\|\mathbf{r}\|}$

Eigencentrality

Lemma

A connected simple undirected graph Γ with at least one odd length closed path has an aperiodic irreducible nonnegative valued adjacency matrix A.

Eigencentrality

Lemma

A connected simple undirected graph Γ with at least one odd length closed path has an aperiodic irreducible nonnegative valued adjacency matrix A.

Theorem (Eigencentrality)

A simple undirected connected graph with at least one odd length closed path has a dominant eigenvector with a corresponding positive valued eigenvector. Once scaled this vector is the **eigencentrality** (or **eigenvector centrality**) ranking for the graph.

Eigencentrality

Lemma

A connected simple undirected graph Γ with at least one odd length closed path has an aperiodic irreducible nonnegative valued adjacency matrix A.

Theorem (Eigencentrality)

A simple undirected connected graph with at least one odd length closed path has a dominant eigenvector with a corresponding positive valued eigenvector. Once scaled this vector is the **eigencentrality** (or **eigenvector centrality**) ranking for the graph.

Note:Larger coordinate entries represent the corresponding vertex in the graph being more central.

Graph theoretic conditions

Theorem

Let Γ be a directed graph with weighted nonnegative adjacency matrix A and the following:

- 1. Γ is strongly connected
- 2. There are two closed paths at a single vertex with relatively prime length.

Then λ is the Perron-Frobenius eigenvalue with left and right eigenvectors \mathbf{I} and \mathbf{r} and for any $\mathbf{x}_0 \in \mathbb{R}^n$:

$$\lim_{k\to\infty} (A/\lambda)^k \mathbf{x}_0 = a\mathbf{r}$$

with
$$a=0$$
 iff $\mathbf{x}_0^T \in \mathbf{I}^\perp$

Let vertices be webpages.

Let vertices be webpages.

PageRank graph has two types of directed edges:

Let vertices be webpages.

PageRank graph has two types of directed edges:

1. Hyperlinks *weighted* (with probability α)

Where $0 < \alpha < 1$ is called the **damping**

Let vertices be webpages.

PageRank graph has two types of directed edges:

- 1. Hyperlinks *weighted* (with probability α)
- 2. Random jump to any other vertex (with probability 1 $-\alpha$)

Where $0 < \alpha < 1$ is called the **damping**

Let vertices be webpages.

PageRank graph has two types of directed edges:

- 1. Hyperlinks *weighted* (with probability α)
- 2. Random jump to any other vertex (with probability 1 $-\alpha$)

Where $0 < \alpha < 1$ is called the **damping**

The adjacency matrix A, for PageRank, is related to the weighted adjacency matrix of hyperlinks H and the matrix R with all ones.

$$A = \alpha H + (1 - \alpha)R$$

Let vertices be webpages.

PageRank graph has two types of directed edges:

- 1. Hyperlinks *weighted* (with probability α)
- 2. Random jump to any other vertex (with probability 1 $-\alpha$)

Where $0 < \alpha < 1$ is called the **damping**

The adjacency matrix A, for PageRank, is related to the weighted adjacency matrix of hyperlinks H and the matrix R with all ones.

$$A = \alpha H + (1 - \alpha)R$$

Since every vertex is connected to every other, the graph is strongly connected and if there are 3 webpages aperiodic.

Let vertices be webpages.

PageRank graph has two types of directed edges:

- 1. Hyperlinks *weighted* (with probability α)
- 2. Random jump to any other vertex (with probability 1 $-\alpha$)

Where $0 < \alpha < 1$ is called the **damping**

The adjacency matrix A, for PageRank, is related to the weighted adjacency matrix of hyperlinks H and the matrix R with all ones.

$$A = \alpha H + (1 - \alpha)R$$

- Since every vertex is connected to every other, the graph is strongly connected and if there are 3 webpages aperiodic.
- ► The PageRank is the resulting Perron-Frobenius right eigenvector (Appropriately scaled).



Sources



Bruce P. Kitchens.

Symbolic dynamics.

Universitext. Springer-Verlag, Berlin, 1998.

One-sided, two-sided and countable state Markov shifts.



Lawrence Page, Sergey Brin, Rajeev Motwani, and Terry Winograd.

The pagerank citation ranking: Bringing order to the web. Technical Report 1999-66, Stanford InfoLab, November 1999.

Previous number = SIDL-WP-1999-0120.