



Enforcing Katz and PageRank Centrality Measures in Complex Networks

Seminario di Modellistica Differenziale Numerica

Università di Roma "La Sapienza"

Fabio Durastante ([fdurastante.github.io](https://github.com/fdurastante))

Università di Pisa,
Dipartimento di Matematica

March 27, 2025



Dipartimento
di Matematica
Università di Pisa



With a little help of my friends

1 Collaborators



Stefano Cipolla

University of Southampton

✉ s.cipolla@soton.ac.uk



Beatrice Meini

Università di Pisa

✉ beatrice.meini@unipi.it



Table of Contents

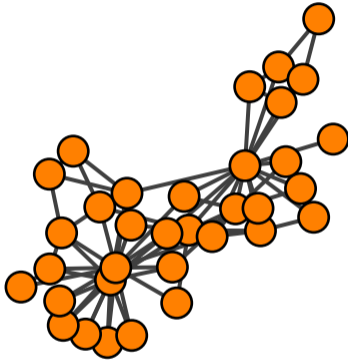
2 Complex Networks and Centrality

- ▶ Complex Networks and Centrality
 - ▶ Enforcing Katz Centrality
 - It is a Quadratic Programming problem!
 - ▶ Enforcing PageRank Centrality
 - It is a Quadratic Programming problem!
 - ▶ How do we solve QP problems
 - ▶ Numerical Examples
 - Enforcing Katz
 - Enforcing PageRank
 - Comparison with the TSDP method



Complex Networks and what we want to do with them

2 Complex Networks and Centrality



A **complex network** is a graph with **non-trivial** topological features, neither a structured graph nor a *completely* random graph.

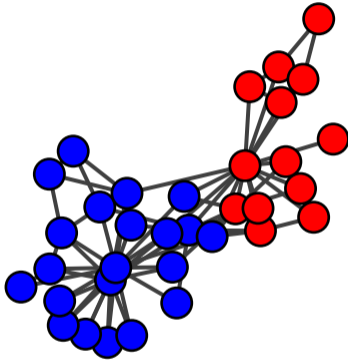
We are interested in tasks in **exploratory data analysis**, that is analyzing the data to **summarize their main characteristics**:

- 🗣️ Divide the nodes into groups that are in the same community (clustering),
- ★ Find the “most relevant” nodes in the network (centrality),
- ↔ Find the “most relevant” edge in the network (edge centrality)
- ⚖️ Individuation of motifs, computation of fluxes, maximum cuts, etc.



Complex Networks and what we want to do with them

2 Complex Networks and Centrality



A **complex network** is a graph with **non-trivial** topological features, neither a structured graph nor a *completely* random graph.

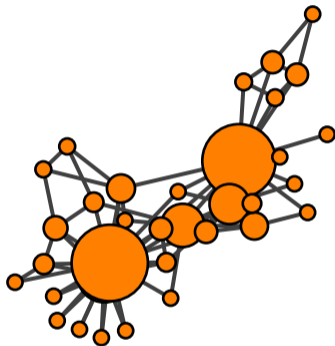
We are interested in tasks in **exploratory data analysis**, that is analyzing the data to **summarize their main characteristics**:

- 🗣️ Divide the nodes into groups that are in the same community (**clustering**),
- ★ Find the “most relevant” nodes in the network (centrality),
- ↔ Find the “most relevant” edge in the network (edge centrality)
- ⚖️ Individuation of motifs, computation of fluxes, maximum cuts, etc.



Complex Networks and what we want to do with them

2 Complex Networks and Centrality



A **complex network** is a graph with **non-trivial** topological features, neither a structured graph nor a *completely* random graph.

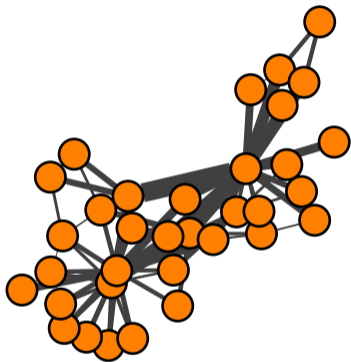
We are interested in tasks in **exploratory data analysis**, that is analyzing the data to **summarize their main characteristics**:

- 🗺️ Divide the nodes into groups that are in the same community (clustering),
- ★ Find the “most relevant” nodes in the network (**centrality**),
- ↔ Find the “most relevant” edge in the network (edge centrality)
- ⚖️ Individuation of motifs, computation of fluxes, maximum cuts, etc.



Complex Networks and what we want to do with them

2 Complex Networks and Centrality



A **complex network** is a graph with **non-trivial** topological features, neither a structured graph nor a *completely* random graph.

We are interested in tasks in **exploratory data analysis**, that is analyzing the data to **summarize their main characteristics**:

- 🗣️ Divide the nodes into groups that are in the same community (clustering),
- ★ Find the “most relevant” nodes in the network (centrality),
- ↔ Find the “most relevant” edge in the network (**edge centrality**)
- ⚖ Individuation of motifs, computation of fluxes, maximum cuts, etc.



Notation

2 Complex Networks and Centrality

Network

A network $\mathcal{G} = (V, E)$ is defined as a pair of sets: a set $V = \{1, 2, \dots, n\}$ of *nodes* and a set $E \subset V \times V$ of *edges* between them.



Notation

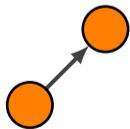
2 Complex Networks and Centrality

Network

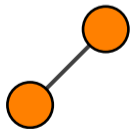
A network $\mathcal{G} = (V, E)$ is defined as a pair of sets: a set $V = \{1, 2, \dots, n\}$ of *nodes* and a set $E \subset V \times V$ of *edges* between them.

Directed/Undirected

If $\forall (i, j) \in E$ then $(j, i) \in E$ the network is said to be *undirected* is *directed* otherwise.



Directed



Undirected



Loop

An edge from a node to itself is called a *loop*.

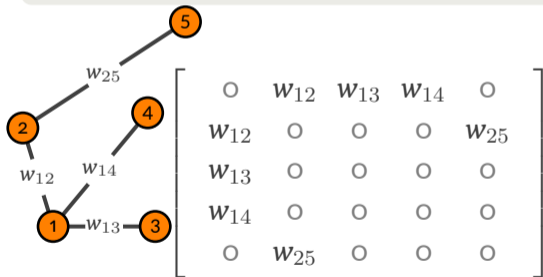


Notation

2 Complex Networks and Centrality

Network

A network $\mathcal{G} = (V, E)$ is defined as a pair of sets: a set $V = \{1, 2, \dots, n\}$ of *nodes* and a set $E \subset V \times V$ of *edges* between them.



Adjacency Matrix

We represent a Network via its *adjacency matrix* $A = (a_{ij}) \in \mathbb{R}^{n \times n}$, entrywise defined as

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

where $w_{ij} > 0$ is the weight of edge (i,j) .

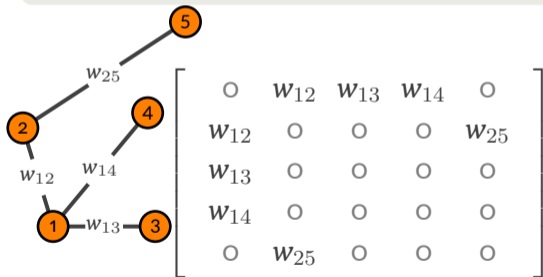


Notation

2 Complex Networks and Centrality

Network

A network $\mathcal{G} = (V, E)$ is defined as a pair of sets: a set $V = \{1, 2, \dots, n\}$ of *nodes* and a set $E \subset V \times V$ of *edges* between them.



Degree Matrix

We call degree matrix the diagonal matrix

$$D = \text{diag}(A\mathbf{1}),$$

where $\mathbf{1} = (1, 1, \dots, 1)^T$.



Two centrality measures

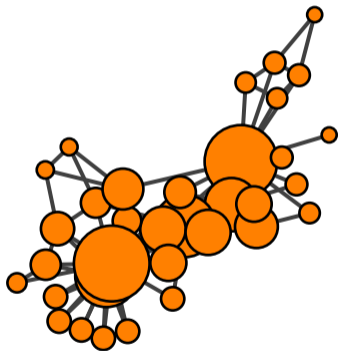
2 Complex Networks and Centrality

Given $\alpha > 0$ such that $0 < \alpha\rho(A) < 1$, the **Katz centrality** of node v_i is the i th entry of the vector $\boldsymbol{\mu} = (I - \alpha A)^{-1}\mathbf{1}$.

- $A \geq 0 \Rightarrow \boldsymbol{\mu} \geq \mathbf{1}$.
- Since $(A^k)_{i,j}$ is the number of walks of length k connecting i to j , then

$$\mu_i = \sum_{k=0}^{+\infty} \alpha^k A^k \mathbf{1}$$

can be interpreted in terms of weighting importance of nodes in a manner proportional to the number of walks going through them.



📖 Katz, L. A new status index derived from sociometric analysis. *Psychometrika*. 18, 39 - 43 (1953)



Two centrality measures

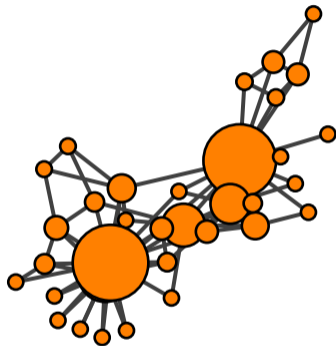
2 Complex Networks and Centrality

Given $\alpha \in (0, 1)$ a *teleportation parameter*, and given $\mathbf{v} > 0$ a *personalization vector* such that $\mathbf{v}^T \mathbf{1} = 1$, the **PageRank centrality** of node v_i is the i th entry of the stationary vector $\boldsymbol{\pi}$ of the stochastic matrix G^T , where $G = \alpha(D^{-1}A)^T + (1 - \alpha)\mathbf{v}\mathbf{1}^T$.

- $G\boldsymbol{\pi} = \boldsymbol{\pi}$, $\boldsymbol{\pi}^T \mathbf{1} = 1$,
- $(I - \alpha(D^{-1}A)^T)\boldsymbol{\pi} = (1 - \alpha)\mathbf{v}$.
- Importance proportional to the “probability of ending in a node after infinite time.”

Page, L. & Brin, S. The anatomy of a large-scale hypertextual Web search engine. *Computer Networks*. **30**, 107 - 117 (1998)

Gleich, D. PageRank beyond the web. *SIAM Rev.* **57**, 321-363 (2015)





To the *centralest*

2 Complex Networks and Centrality

ἐνθ' ἄλλοις μὲν πᾶσιν ἔην δαίμων, οὐδέ ποθ' Ἥρη
οὐδέ Ποσειδάων οὐδέ γλαυκῶπιδι Κούρη,
ἀλλ' ἔχον ὡς σφιν πρώτων ἀπήθητο Ἴλιος ἠδὲ
καὶ Πρίαμος καὶ λαὸς Ἀλεξάνδρου ἔνεκ' ἄτης,
ὄς νέκενσε θεάς, ὅτε οἱ μέσον αὐλὸν ἴκοντο,
τὴν δ' ἦησ' ἢ οἱ πόρε μαχλοσύνην ἀλεγεινὴν.

Homer, Iliad 24.25

- ❓ Can we **change the outcome** of the judgment given by the **centrality measure**?





To the *centralest*

2 Complex Networks and Centrality

And this was pleasing to all the others, but never to Hera nor to Poseidon, nor to the flashing-eyed maiden, but they remained hostile to sacred Ilios as in the beginning, and to Priam and to his people, because of Alexander's folly, he who insulted the goddesses when they came to his inner courtyard and praised her who provided his grievous lust.

Homer, Iliad 24.25

- ❓ Can we **change the outcome** of the judgment given by the **centrality measure**?
- 🍏 We want to find a **small perturbation** Δ of the matrix A that transforms μ and π into two vectors of our choice.

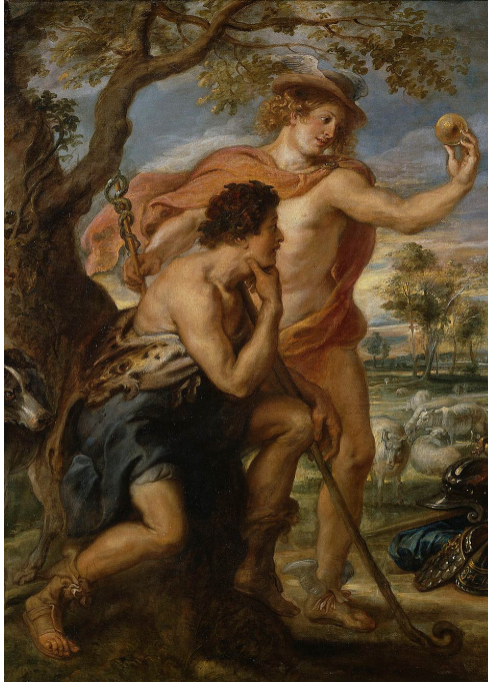




Table of Contents

3 Enforcing Katz Centrality

- ▶ Complex Networks and Centrality
- ▶ **Enforcing Katz Centrality**
It is a Quadratic Programming problem!
- ▶ Enforcing PageRank Centrality
It is a Quadratic Programming problem!
- ▶ How do we solve QP problems
- ▶ Numerical Examples
 - Enforcing Katz
 - Enforcing PageRank
 - Comparison with the TSDP method




Reformulation as an optimization problem

3 Enforcing Katz Centrality

We can formulate the problem we want to solve as:

$$\mathcal{P}_{\alpha, \beta}^{\text{Katz}} : \begin{array}{ll} \min_{\Delta \in \mathbb{S}(\mathbf{A})} & J(\Delta) = \beta \|\Delta\|_F^2 + (1 - \beta) \|\Delta\|_1, \\ \text{s.t.} & (I - \alpha(\mathbf{A} + \Delta))^{-1} \mathbf{1} = \hat{\boldsymbol{\mu}}, \\ & \mathbf{A} + \Delta \geq 0, \end{array} \quad 0 < \beta \leq 1.$$

 the **objective function** weighs between the **magnitude** of the perturbation ($\|\cdot\|_F^2$) and promoting the **sparsity** of the solution ($\|\cdot\|_1$),



Reformulation as an optimization problem

3 Enforcing Katz Centrality

We can formulate the problem we want to solve as:

$$\mathcal{P}_{\alpha, \beta}^{\text{Katz}} : \begin{array}{ll} \min_{\Delta \in \mathbb{S}(A)} & J(\Delta) = \beta \|\Delta\|_F^2 + (1 - \beta) \|\Delta\|_1, \\ \text{s.t.} & (I - \alpha(A + \Delta))^{-1} \mathbf{1} = \hat{\mu}, \\ & A + \Delta \geq 0, \end{array} \quad 0 < \beta \leq 1.$$

- ⚖️ the objective function weighs between the **magnitude** of the perturbation ($\|\cdot\|_F^2$) and promoting the **sparsity** of the solution ($\|\cdot\|_1$),
- 🍏 the **first constraint** requires that the perturbed network has the **desired centrality** $\hat{\mu}$,






Reformulation as an optimization problem

3 Enforcing Katz Centrality

We can formulate the problem we want to solve as:

$$\mathcal{P}_{\alpha, \beta}^{\text{Katz}} : \begin{array}{ll} \min_{\Delta \in \mathbb{S}(\mathbf{A})} & J(\Delta) = \beta \|\Delta\|_F^2 + (1 - \beta) \|\Delta\|_1, \\ \text{s.t.} & (I - \alpha(\mathbf{A} + \Delta))^{-1} \mathbf{1} = \hat{\boldsymbol{\mu}}, \\ & \mathbf{A} + \Delta \geq 0, \end{array} \quad 0 < \beta \leq 1.$$

-  the objective function weighs between the **magnitude** of the perturbation ($\|\cdot\|_F^2$) and promoting the **sparsity** of the solution ($\|\cdot\|_1$),
-  the first constraint requires that the perturbed network has the **desired centrality** $\hat{\boldsymbol{\mu}}$,
-  the **second constraint** ensures that the network weights still make sense,



Reformulation as an optimization problem

3 Enforcing Katz Centrality

We can formulate the problem we want to solve as:

$$\mathcal{P}_{\alpha, \beta}^{\text{Katz}} : \begin{array}{ll} \min_{\Delta \in \mathbb{S}(A)} & J(\Delta) = \beta \|\Delta\|_F^2 + (1 - \beta) \|\Delta\|_1, \\ \text{s.t.} & (I - \alpha(A + \Delta))^{-1} \mathbf{1} = \hat{\boldsymbol{\mu}}, \\ & A + \Delta \geq 0, \end{array} \quad 0 < \beta \leq 1.$$

- ⚖️ the objective function weighs between the **magnitude** of the perturbation ($\|\cdot\|_F^2$) and promoting the **sparsity** of the solution ($\|\cdot\|_1$),
- 🍌 the first constraint requires that the perturbed network has the **desired centrality** $\hat{\boldsymbol{\mu}}$,
- the second constraint ensures that the network weights still make sense,
- 🔗 we can have requirements on the sparsity pattern of Δ , e.g., we can require that it has a **pattern contained in the sparsity pattern of A** : $\mathbb{S}(A)$.



Does this problem have a solution?

3 Enforcing Katz Centrality

Proposition (Cipolla, D., Meini)

Given $\hat{\mu} \geq \mathbf{1}$, $A \geq 0$ such that $A\mathbf{1} > \mathbf{0}$, and $\alpha > 0$ such that $\rho(A) < 1/\alpha$, then the set of matrices $\Delta \in \mathbb{S}(A)$ such that $(I - \alpha(A + \Delta))\hat{\mu} - \mathbf{1} = \mathbf{0}$ and $A + \Delta \geq 0$ is **non-empty**. Moreover, for any such matrix Δ we have $\rho(A + \Delta) < 1/\alpha$.

- ✓ In optimization *parlance* this tells us that the **constraints are feasible**.
- 👁️ If A is *nonnegative* and *irreducible* the condition $A\mathbf{1} > 0$ is automatically satisfied.



Does this problem have a solution?

3 Enforcing Katz Centrality

Proposition (Cipolla, D., Meini)

Given $\hat{\mu} \geq \mathbf{1}$, $A \geq 0$ such that $A\mathbf{1} > \mathbf{0}$, and $\alpha > 0$ such that $\rho(A) < 1/\alpha$, then the set of matrices $\Delta \in \mathbb{S}(A)$ such that $(I - \alpha(A + \Delta))\hat{\mu} - \mathbf{1} = \mathbf{0}$ and $A + \Delta \geq 0$ is **non-empty**. Moreover, for any such matrix Δ we have $\rho(A + \Delta) < 1/\alpha$.

- ✓ In optimization *parlance* this tells us that the **constraints are feasible**.
- 👁 If A is *nonnegative* and *irreducible* the condition $A\mathbf{1} > 0$ is automatically satisfied.
- 🔧 The same feasibility result holds if $\Delta \in \mathbb{S}(M)$, for $M \in \mathbb{R}^{n \times n}$ and $M \geq 0$, $M\mathbf{1} > \mathbf{0}$.



Does this problem have a solution?

3 Enforcing Katz Centrality

Proposition (Cipolla, D., Meini)

Given $\hat{\mu} \geq \mathbf{1}$, $A \geq 0$ such that $A\mathbf{1} > \mathbf{0}$, and $\alpha > 0$ such that $\rho(A) < 1/\alpha$, then the set of matrices $\Delta \in \mathbb{S}(A)$ such that $(I - \alpha(A + \Delta))\hat{\mu} - \mathbf{1} = \mathbf{0}$ and $A + \Delta \geq 0$ is **non-empty**. Moreover, for any such matrix Δ we have $\rho(A + \Delta) < 1/\alpha$.

- ✓ In optimization *parlance* this tells us that the **constraints are feasible**.
- 👁️ If A is *nonnegative* and *irreducible* the condition $A\mathbf{1} > 0$ is automatically satisfied.
- 🔧 The same feasibility result holds if $\Delta \in \mathbb{S}(M)$, for $M \in \mathbb{R}^{n \times n}$ and $M \geq 0$, $M\mathbf{1} > \mathbf{0}$.
- 🏗️ What **optimization algorithm** do we actually use to **solve the problem**?



Formulation as Quadratic Programming (QP) problem

3 Enforcing Katz Centrality

Rewriting the problem requires some *formal manipulations*






Formulation as Quadratic Programming (QP) problem

3 Enforcing Katz Centrality

Rewriting the problem requires some *formal manipulations*

$$\begin{aligned} \min \quad & J(\Delta) = \beta \|\text{vec}(\Delta)\|_2^2 + (1 - \beta) \|\text{vec}(\Delta)\|_1, \\ \text{s.t.} \quad & (\hat{\boldsymbol{\mu}}^T \otimes I) \text{vec}(\Delta) = \frac{1}{\alpha} (\hat{\boldsymbol{\mu}} - \mathbf{1}) - A\hat{\boldsymbol{\mu}}, \\ & \text{diag}(\text{vec}(\mathbf{1}\mathbf{1}^T - M \circ \mathbf{1}\mathbf{1}^T)) \text{vec}(\Delta) = \mathbf{0}, \\ & -\text{vec}(A) \leq \text{vec}(\Delta). \end{aligned}$$

- First we **vectorize everything**

-  $\text{vec}(\cdot)$ stacks the column of its matrix argument,
-  \otimes is the Kronecker product and $\text{vec}(AXB) = (B^T \otimes A) \text{vec}(X)$,
-  \circ is the Hadamard product.



Formulation as Quadratic Programming (QP) problem

3 Enforcing Katz Centrality

Rewriting the problem requires some *formal manipulations*

$$\begin{aligned} \min_{\mathbf{x} \in \mathbb{R}^{s_M}} \quad & J(\mathbf{x}) = \beta \|P_M^T \mathbf{x}\|_2^2 + (1 - \beta) \|P_M^T \mathbf{x}\|_1, \\ \text{s.t.} \quad & (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T \mathbf{x} = \frac{1}{\alpha} (\hat{\boldsymbol{\mu}} - \mathbf{1}) - A \hat{\boldsymbol{\mu}}, \\ & -P_M \text{vec}(A) \leq \mathbf{x}. \end{aligned}$$

- First we **vectorize everything**,
- then we **restrict the problem** to the variables associated to the possibly non-zero elements of Δ
 - 🔧 $P_M \in \mathbb{R}^{s_M \times n^2}$ is the projector onto the pattern of M , i.e., $s_M = \text{nnz}(M)$,
 - 🔧 $\mathbf{x} \in \mathbb{R}^{s_M}$ is defined as $\mathbf{x} = P_M \text{vec}(\Delta)$.



Formulation as Quadratic Programming (QP) problem

3 Enforcing Katz Centrality

Rewriting the problem requires some *formal manipulations*

$$\begin{aligned} \min_{\bar{\mathbf{x}} \in \mathbb{R}^{s_M}} \quad & J(\bar{\mathbf{x}}) = \|\bar{\mathbf{x}} - P_M \text{vec}(A)\|_2^2 + \tau \|\bar{\mathbf{x}} - P_M \text{vec}(A)\|_1, \\ \text{s.t.} \quad & (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T \bar{\mathbf{x}} = \frac{1}{\alpha} (\hat{\boldsymbol{\mu}} - \mathbf{1}) - A \hat{\boldsymbol{\mu}} + (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T P_M \text{vec}(A), \\ & \bar{\mathbf{x}} \geq 0. \end{aligned}$$

- First we **vectorize everything**,
- then we **restrict the problem** to the variables associated to the possibly non-zero elements of Δ ,
- Define $\bar{\mathbf{x}} = \mathbf{x} + P_M \text{vec}(A)$ and $\tau = (1 - \beta)/\beta$.



Formulation as Quadratic Programming (QP) problem

3 Enforcing Katz Centrality

Rewriting the problem requires some *formal manipulations*

$$\begin{aligned} \min_{\bar{\mathbf{x}} \in \mathbb{R}^{s_M}} \quad & J(\bar{\mathbf{x}}) = \|\bar{\mathbf{x}} - P_M \text{vec}(A)\|_2^2 + \tau \|\bar{\mathbf{x}} - P_M \text{vec}(A)\|_1, \\ \text{s.t.} \quad & (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T \bar{\mathbf{x}} = \frac{1}{\alpha} (\hat{\boldsymbol{\mu}} - \mathbf{1}) - A \hat{\boldsymbol{\mu}} + (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T P_M \text{vec}(A), \\ & \bar{\mathbf{x}} \geq 0. \end{aligned}$$

- First we **vectorize everything**,
- then we **restrict the problem** to the variables associated to the possibly non-zero elements of Δ ,
- Define $\bar{\mathbf{x}} = \mathbf{x} + P_M \text{vec}(A)$ and $\tau = (1 - \beta)/\beta$, and get rid of the $\|\cdot\|_1$ -norm by adding the nonnegative auxiliary variables:
🔧 $\ell^+ = \max(\bar{\mathbf{x}} - P_M \text{vec}(A), 0)$ and $\ell^- = \max(-(\bar{\mathbf{x}} - P_M \text{vec}(A)), 0)$,



Formulation as Quadratic Programming (QP) problem

3 Enforcing Katz Centrality

Rewriting the problem requires some *formal manipulations*

$$\begin{aligned} \min_{\bar{\mathbf{x}} \in \mathbb{R}^{sM}} \quad & J(\bar{\mathbf{x}}) = \|\bar{\mathbf{x}} - P_M \text{vec}(A)\|_2^2 + \tau \|\bar{\mathbf{x}} - P_M \text{vec}(A)\|_1, \\ \text{s.t.} \quad & (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T \bar{\mathbf{x}} = \frac{1}{\alpha} (\hat{\boldsymbol{\mu}} - \mathbf{1}) - A \hat{\boldsymbol{\mu}} + (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T P_M \text{vec}(A), \\ & \bar{\mathbf{x}} \geq 0. \end{aligned}$$

- First we **vectorize everything**,
- then we **restrict the problem** to the variables associated to the possibly non-zero elements of Δ ,
- Define $\bar{\mathbf{x}} = \mathbf{x} + P_M \text{vec}(A)$ and $\tau = (1 - \beta)/\beta$, and get rid of the $\|\cdot\|_1$ -norm by adding the nonnegative auxiliary variables:
 - 🔧 $\ell^+ = \max(\bar{\mathbf{x}} - P_M \text{vec}(A), 0)$ and $\ell^- = \max(-(\bar{\mathbf{x}} - P_M \text{vec}(A)), 0)$,
 - 🔧 $\ell^+ - \ell^- = \bar{\mathbf{x}} - P_M \text{vec}(A)$ and $\|\bar{\mathbf{x}} - P_M \text{vec}(A)\|_1 = \mathbf{1}^T \ell^+ + \mathbf{1}^T \ell^-$



Formulation as Quadratic Programming (QP) problem

3 Enforcing Katz Centrality

Which finally brings us to the QP problem in standard form:

$$\begin{aligned} \min_{\mathbf{x} \in \mathbb{R}^{3s_M}} \quad & \frac{1}{2} \mathbf{x}^T Q \mathbf{x} + \mathbf{c}^T \mathbf{x} \\ \text{s.t.} \quad & L \mathbf{x} = \mathbf{b}, \\ & \mathbf{x} \geq 0, \end{aligned}$$

with:

$$Q = \text{blkdiag}(2I, 0, 0), \quad \mathbf{c} = (-2P_M \text{vec}(A); \tau \mathbf{1}; \tau \mathbf{1}),$$

$$L = \begin{bmatrix} (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T & 0 & 0 \\ -I & I & -I \end{bmatrix},$$

$$\mathbf{b} = \left(\frac{1}{\alpha} (\hat{\boldsymbol{\mu}} - \mathbf{1}) - A \hat{\boldsymbol{\mu}} + (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T P_M \text{vec}(A); -P_M \text{vec}(A) \right),$$

$$\mathbf{x} = (\bar{\mathbf{x}}; \ell^+; \ell^-) \in \mathbb{R}^{3s_M}, \quad \tau = (1 - \beta) / \beta.$$



Formulation as Quadratic Programming (QP) problem

3 Enforcing Katz Centrality

$$\begin{aligned} \min_{\mathbf{x} \in \mathbb{R}^{3s_M}} \quad & \frac{1}{2} \mathbf{x}^T Q \mathbf{x} + \mathbf{c}^T \mathbf{x} \\ \text{s.t.} \quad & L \mathbf{x} = \mathbf{b}, \\ & \mathbf{x} \geq 0, \end{aligned}$$

Uniqueness

It is important to note that the matrix

$$Q = \text{blkdiag}(2I, 0, 0)$$

is **singular**, and hence, that the **solution** of might **not** be **unique** when $\beta \neq 1$, i.e., when there is the $\|\cdot\|_1$ term in the functional.



Bounding the perturbation

3 Enforcing Katz Centrality

We can derive a **bound on the entity of the perturbation** in terms of the change in μ .

Proposition (Cipolla, D., Meini)

Assume that $\mu = (I - \alpha A)^{-1} \mathbf{1}$ and $\hat{\mu} = (I - \alpha(A + \Delta))^{-1} \mathbf{1}$. Then

$$\|\Delta\|_F \geq \alpha^{-1} \frac{\|\mathbf{1} - D_{\hat{\mu}}^{-1} \mu\|_F}{\|(I - \alpha A)^{-1}\|_F \sqrt{n}} \cdot \frac{\min_i \hat{\mu}_i}{\max_i \hat{\mu}_i},$$

$$\|\Delta\|_1 \geq \alpha^{-1} \frac{\|\mathbf{1} - D_{\hat{\mu}}^{-1} \mu\|_1}{\|(I - \alpha A)^{-1}\|_1 n} \cdot \frac{\min_i \hat{\mu}_i}{\max_i \hat{\mu}_i},$$

$$\|\Delta\| \geq \alpha^{-1} \frac{\|\hat{\mu} - \mu\|}{\|(I - \alpha A)^{-1}\| \|\hat{\mu}\|},$$

where $\|\cdot\|$ is any consistent norm.



Table of Contents

4 Enforcing PageRank Centrality

- ▶ Complex Networks and Centrality
- ▶ Enforcing Katz Centrality
 - It is a Quadratic Programming problem!
- ▶ **Enforcing PageRank Centrality**
 - It is a Quadratic Programming problem!**
- ▶ How do we solve QP problems
- ▶ Numerical Examples
 - Enforcing Katz
 - Enforcing PageRank
 - Comparison with the TSDP method



Enforcing PageRank Centrality

4 Enforcing PageRank Centrality

For the PageRank problem we have a prescribed $\hat{\pi}$ and we look for a Δ such that

$$\left(I - \alpha \left((D + \text{diag}(\Delta \mathbf{1}))^{-1} (A + \Delta) \right)^T \right) \hat{\pi} = (1 - \alpha) \mathbf{v}, \quad \alpha \in (0, 1),$$



Enforcing PageRank Centrality

4 Enforcing PageRank Centrality

For the PageRank problem we have a prescribed $\hat{\pi}$ and we look for a Δ such that

$$\left(I - \alpha \left((D + \text{diag}(\Delta \mathbf{1}))^{-1} (A + \Delta) \right)^T \right) \hat{\pi} = (1 - \alpha) \mathbf{v}, \quad \alpha \in (0, 1),$$

⚠ This formulation of the problem is **not linear** in Δ like the one for Katz centrality!



Enforcing PageRank Centrality

4 Enforcing PageRank Centrality

For the PageRank problem we have a prescribed $\hat{\pi}$ and we look for a Δ such that

$$\left(I - \alpha \left((D + \text{diag}(\Delta \mathbf{1}))^{-1} (A + \Delta) \right)^T \right) \hat{\pi} = (1 - \alpha) \mathbf{v}, \quad \alpha \in (0, 1),$$

⚠ This formulation of the problem is **not linear** in Δ like the one for Katz centrality!

🔑 We make the **simplifying assumption** that $\Delta \mathbf{1} = 0$.

And solve the problem in **two steps**, first we solve

$$\begin{aligned}
& \min_{\Delta \in \mathcal{S}(A+I)} && \beta \|\Delta\|_F^2 + (1 - \beta) \|\text{off-diag}(\Delta)\|_1 \\
& \text{s.t.} && \left(I - \alpha (\text{diag}(A \mathbf{1})^{-1} (A + \Delta))^T \right) \hat{\pi} = (1 - \alpha) \mathbf{v}, \quad \alpha \in (0, 1), \\
& && \Delta \mathbf{1} = 0 \\
& && \text{off-diag}(A + \Delta) \geq 0.
\end{aligned}
\tag{4.1}$$



Enforcing PageRank Centrality

4 Enforcing PageRank Centrality

For the PageRank problem we have a prescribed $\hat{\pi}$ and we look for a Δ such that

$$\left(I - \alpha \left((D + \text{diag}(\Delta \mathbf{1}))^{-1} (A + \Delta) \right)^T \right) \hat{\pi} = (1 - \alpha) \mathbf{v}, \quad \alpha \in (0, 1),$$

⚠ This formulation of the problem is **not linear** in Δ like the one for Katz centrality!

🔑 We make the **simplifying assumption** that $\Delta \mathbf{1} = 0$.

And solve the problem in **two steps**, first we solve

$$\begin{aligned}
& \min_{\Delta \in \mathbb{S}(A+I)} \quad \beta \|\Delta\|_F^2 + (1 - \beta) \|\text{off-diag}(\Delta)\|_1 \\
& \text{s.t.} \quad \left(I - \alpha (\text{diag}(A \mathbf{1})^{-1} (A + \Delta))^T \right) \hat{\pi} = (1 - \alpha) \mathbf{v}, \quad \alpha \in (0, 1), \\
& \quad \quad \Delta \mathbf{1} = 0 \\
& \quad \quad \text{off-diag}(A + \Delta) \geq 0.
\end{aligned} \tag{4.1}$$

Then we use the Δ obtained from (4.1) to compute $\hat{\alpha} \in (0, 1)$ and a stochastic $\hat{P} \in \mathbb{S}(A + I)$ such that $\hat{G}^T \hat{\pi} = \hat{\pi}$, where $\hat{G} = \hat{\alpha} \hat{P} + (1 - \hat{\alpha}) \mathbf{1} \mathbf{v}^T$.



Why this complication?


4 Enforcing PageRank Centrality

Proposition (Cipolla, D., Meini) -

Given $A \geq 0$ irreducible, $\mathbf{v} \geq 0$ such that $\mathbf{v}^T \mathbf{1} = 1$, $\alpha \in (0, 1)$, $\hat{\boldsymbol{\pi}} \geq 0$ such that $\hat{\boldsymbol{\pi}}^T \mathbf{1} = 1$, then the set of matrices $\Delta \in \mathbb{S}(A + I)$ such that:

- $\Delta \mathbf{1} = 0$,
- the off-diagonal entries of $A + \Delta$ are nonnegative,
- $\tilde{G}^T \hat{\boldsymbol{\pi}} = \hat{\boldsymbol{\pi}}$, where $\tilde{G} = \alpha D^{-1}(A + \Delta) + (1 - \alpha) \mathbf{1} \mathbf{v}^T$ and $D = \text{diag}(A \mathbf{1})$,

is non-empty.

- ✓ We can prove that the optimization problem () is feasible.
- 👁 The assumptions on the pattern can be slightly generalized to $\Delta \in \mathbb{S}(M + I)$, and M any non-negative irreducible matrix such that $M \mathbf{1} = A \mathbf{1}$.



Why this complication?

4 Enforcing PageRank Centrality

Proposition (Cipolla, D., Meini) - $\Delta \vdash \Delta$

Given a matrix Δ satisfying the conditions of Proposition $\Delta \vdash \Delta$, define $\theta = \min_i ([D^{-1}(A + \Delta)]_{i,i})$. If $\theta \geq 0$, then $D^{-1}(A + \Delta)$ is stochastic. Otherwise, if $\theta < 0$, by setting $\hat{r} = 1 - \alpha\theta$, then for any $r \geq \hat{r}$ we have $\hat{G}^T \hat{\pi} = \hat{\pi}$, where

$$\hat{G} = \hat{\alpha} \hat{P} + (1 - \hat{\alpha}) \mathbf{1} \mathbf{v}^T,$$

and

$$\hat{\alpha} = 1 - \frac{1 - \alpha}{r}, \quad \hat{P} = \frac{1}{r - 1 + \alpha} (\alpha D^{-1}(A + \Delta) + (r - 1)I),$$

with \hat{P} stochastic.

- ✓ We can then **obtain a solution to the initial problem** under the assumption that we (may) need to **modify the teleportation parameter**.



An example where things go wrong

4 Enforcing PageRank Centrality

To understand where the problem lies, let's look at a small example and look for a feasible Δ of the form $\Delta = D_\sigma(A - D)$:

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, \mathbf{v} = 1/3 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \alpha = 0.75.$$



An example where things go wrong


4 Enforcing PageRank Centrality

To understand where the problem lies, let's look at a small example and look for a feasible Δ of the form $\Delta = D_\sigma(A - D)$:

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, \quad \mathbf{v} = 1/3 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \quad \alpha = 0.75.$$

we have to determine a σ for which the perturbed matrix has the given $\hat{\pi}$, equivalently,

$$D^{-1}A = \begin{bmatrix} 0 & 1 & 0 \\ 1/2 & 0 & 1/2 \\ 0 & 1 & 0 \end{bmatrix}, \quad \mathbf{w} = 1/4 \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \quad (I - D^{-1}A + \mathbf{1}\mathbf{w}^T)^{-1} = 1/8 \begin{bmatrix} 7 & 2 & -1 \\ 1 & 6 & 1 \\ -1 & 2 & 7 \end{bmatrix}.$$

 For $\sigma = \alpha^{-1} D_{\hat{\pi}}^{-1} (I - D^{-1}A + \mathbf{1}\mathbf{w}^T)^{-T} ((1 - \alpha)\mathbf{v} - (I - \alpha D^{-1}A)^T \hat{\pi}) + \gamma D_{\hat{\pi}}^{-1} \mathbf{w}$.



An example where things go wrong

4 Enforcing PageRank Centrality

To understand where the problem lies, let's look at a small example and look for a feasible Δ of the form $\Delta = D_{\sigma}(A - D)$:

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, (I - D^{-1}A + \mathbf{1}\mathbf{w}^T)^{-1} = 1/8 \begin{bmatrix} 7 & 2 & -1 \\ 1 & 6 & 1 \\ -1 & 2 & 7 \end{bmatrix}.$$

We select $\hat{\pi}^T = 1/3 [1, 1, 1]$ and get a feasible matrix Δ for any γ for (Δ, Δ) , but none of them satisfies $A + \Delta > 0$, e.g.:

$$A + \Delta = 1/6 \begin{bmatrix} -5 & 11 & 0 \\ 8 & -4 & 8 \\ 0 & 11 & -5 \end{bmatrix}, \tilde{G} = 1/24 \begin{bmatrix} -13 & 35 & 2 \\ 14 & -4 & 14 \\ 2 & 35 & -13 \end{bmatrix}$$



An example where things go wrong

4 Enforcing PageRank Centrality

To understand where the problem lies, let's look at a small example and look for a feasible Δ of the form $\Delta = D_{\sigma}(A - D)$:

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, (I - D^{-1}A + \mathbf{1}\mathbf{w}^T)^{-1} = 1/8 \begin{bmatrix} 7 & 2 & -1 \\ 1 & 6 & 1 \\ -1 & 2 & 7 \end{bmatrix}.$$

We select $\hat{\pi}^T = 1/3 [1, 1, 1]$ and get a feasible matrix Δ for any γ for (Δ, δ) , but none of them satisfies $A + \Delta > 0$, e.g.:

$$A + \Delta = 1/6 \begin{bmatrix} -5 & 11 & 0 \\ 8 & -4 & 8 \\ 0 & 11 & -5 \end{bmatrix}, \tilde{G} = 1/24 \begin{bmatrix} -13 & 35 & 2 \\ 14 & -4 & 14 \\ 2 & 35 & -13 \end{bmatrix}$$

! \tilde{G} has eigenvalues $1, -5/8, -13/8$, i.e., $\rho(\tilde{G}) > 1$ and it has diagonal negative entries.



Formulation as Quadratic Programming problem

4 Enforcing PageRank Centrality

With steps similar to those of the Katz problem, we rewrite the problem in the QP form:

$$\begin{aligned} \min_{\mathbf{x} \in \mathbb{R}^{3n_{p_{M+I}} - 2n}} \quad & \frac{1}{2} \mathbf{x}^T Q \mathbf{x} + \mathbf{c}^T \mathbf{x} \\ \text{s.t.} \quad & L \mathbf{x} = \mathbf{b}, \\ & x_i \geq 0, \text{ if } i \in \widehat{\mathcal{C}}, \\ & x_i \text{ free if } i \in \widehat{\mathcal{F}} \end{aligned}$$

Where we first define

$$\begin{aligned} K &: K \text{vec}(\Delta) = \text{vec}(\Delta^T), \\ \widehat{\mathcal{F}} &= \{\bar{k}_i \in \{k_i = i + (i-1)n\}_{i=1}^n : (P_{M+I} \text{vec}(\Delta))_{\bar{k}_i} = \Delta_{ii}\}, \\ \widehat{\mathcal{C}} &= (\{1, \dots, n_{p_{M+I}}\} \setminus \mathcal{F}) \cup \{n_{p_{\Delta}} + 1, \dots, 3n_{p_{\Delta}} - 2n\} = \mathcal{C} \cup \{n_{p_{\Delta}} + 1, \dots, 3n_{p_{\Delta}} - 2n\}, \\ \mathbf{a} &= P_{M+I} \text{diag}(\text{vec}(\mathbf{1}\mathbf{1}^T - I \circ \mathbf{1}\mathbf{1}^T)) \text{vec}(A). \end{aligned}$$



Formulation as Quadratic Programming problem

4 Enforcing PageRank Centrality

With steps similar to those of the Katz problem, we rewrite the problem in the QP form:

$$\begin{aligned} \min_{\mathbf{x} \in \mathbb{R}^{3np_M+I-2n}} \quad & \frac{1}{2} \mathbf{x}^T Q \mathbf{x} + \mathbf{c}^T \mathbf{x} \\ \text{s.t.} \quad & L \mathbf{x} = \mathbf{b}, \\ & x_i \geq 0, \text{ if } i \in \hat{\mathcal{C}}, \\ & x_i \text{ free if } i \in \hat{\mathcal{F}} \end{aligned}$$

Where

$$\begin{aligned} Q &= \text{blkdiag}(2I, 0, 0) \in \mathbb{R}^{3s_M \times 3s_M}, \quad \mathbf{c} = (-2P_M \text{vec}(A); \tau \mathbf{1}; \tau \mathbf{1}) \in \mathbb{R}^{3s_M}, \\ L &= [(\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T, 0, 0; -I, I, -I] \in \mathbb{R}^{(n+3s_M) \times 3s_M}, \\ \mathbf{b} &= \left(\frac{1}{\alpha} (\hat{\boldsymbol{\mu}} - \mathbf{1}) - A \hat{\boldsymbol{\mu}} + (\hat{\boldsymbol{\mu}}^T \otimes I) P_M^T P_M \text{vec}(A); -P_M \text{vec}(A) \right) \in \mathbb{R}^{n+3s_M}. \end{aligned}$$



Formulation as Quadratic Programming problem

4 Enforcing PageRank Centrality

With steps similar to those of the Katz problem, we rewrite the problem in the QP form:

$$\begin{aligned} \min_{\mathbf{x} \in \mathbb{R}^{3n_{PM+I}-2n}} \quad & \frac{1}{2} \mathbf{x}^T Q \mathbf{x} + \mathbf{c}^T \mathbf{x} \\ \text{s.t.} \quad & L\mathbf{x} = \mathbf{b}, \\ & x_i \geq 0, \text{ if } i \in \hat{\mathcal{C}}, \\ & x_i \text{ free if } i \in \hat{\mathcal{F}} \end{aligned}$$

Where

$$Q = \text{blkdiag}(2I, 0, 0)$$

Uniqueness

Is **singular**, and hence, that the **solution** of might **not** be **unique** when $\beta \neq 1$, i.e., when there is the $\|\cdot\|_1$ term in the functional.



Table of Contents

5 How do we solve QP problems

- ▶ Complex Networks and Centrality
- ▶ Enforcing Katz Centrality
 - It is a Quadratic Programming problem!
- ▶ Enforcing PageRank Centrality
 - It is a Quadratic Programming problem!
- ▶ **How do we solve QP problems**
- ▶ Numerical Examples
 - Enforcing Katz
 - Enforcing PageRank
 - Comparison with the TSDP method



Interior Point Methods – PS-IPM

5 How do we solve QP problems

We solve the optimization problems via the **Proximal Stabilised-Interior Point Method**,¹:

- It is well-suited for problems characterised by inherent ill-conditioning of the problem's data,
- The **Proximal-Stabilization** induces a *Primal-Dual Regularization*, i.e., we solve linear systems with matrix:

$$S_{\rho,\delta} = L(Q + \Theta^{-1} + \rho I)^{-1}L^T + \delta I$$

¹Cipolla, S., Gondzio, J. & Zanetti, F. A regularized interior point method for sparse optimal transport on graphs. *European J. Oper. Res.*. (2023)



Interior Point Methods – PS-IPM

5 How do we solve QP problems

We solve the optimization problems via the **Proximal Stabilised-Interior Point Method**,¹:

- It is well-suited for problems characterised by inherent ill-conditioning of the problem's data,
- The **Proximal-Stabilization** induces a *Primal-Dual Regularization*, i.e., we solve linear systems with matrix:

$$S_{\rho,\delta} = L(Q + \Theta^{-1} + \rho I)^{-1}L^T + \delta I$$

- Θ^{-1} is a diagonal IPM iteration dependent matrix responsible for the identification of the *active-variables*,

¹Cipolla, S., Gondzio, J. & Zanetti, F. A regularized interior point method for sparse optimal transport on graphs. *European J. Oper. Res.*. (2023)



Interior Point Methods – PS-IPM

5 How do we solve QP problems

We solve the optimization problems via the **Proximal Stabilised-Interior Point Method**,¹:

- It is well-suited for problems characterised by inherent ill-conditioning of the problem's data,
- The **Proximal-Stabilization** induces a *Primal-Dual Regularization*, i.e., we solve linear systems with matrix:

$$S_{\rho,\delta} = L(Q + \Theta^{-1} + \rho I)^{-1}L^T + \delta I$$

- 👁 If we don't use the *Primal-Dual regularization*, i.e., $\rho = \delta = 0$, then the $L(Q + \Theta^{-1})L^T$ matrices have diverging condition numbers as we reach convergence.

¹Cipolla, S., Gondzio, J. & Zanetti, F. A regularized interior point method for sparse optimal transport on graphs. *European J. Oper. Res.*. (2023)



Interior Point Methods – PS-IPM

5 How do we solve QP problems

We solve the optimization problems via the **Proximal Stabilised-Interior Point Method**,¹:

- It is well-suited for problems characterised by inherent ill-conditioning of the problem's data,
- The **Proximal-Stabilization** induces a *Primal-Dual Regularization*, i.e., we solve linear systems with matrix:

$$S_{\rho,\delta} = L(Q + \Theta^{-1} + \rho I)^{-1}L^T + \delta I$$

🔴 We currently **solve** these **linear systems** with a direct method: **Cholesky**.

¹Cipolla, S., Gondzio, J. & Zanetti, F. A regularized interior point method for sparse optimal transport on graphs. *European J. Oper. Res.*. (2023)



Table of Contents

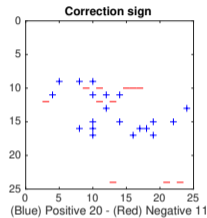
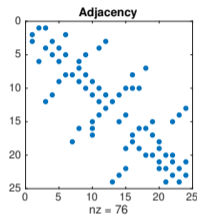
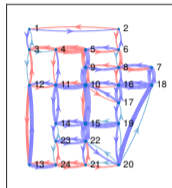
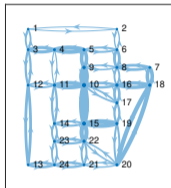
6 Numerical Examples

- ▶ Complex Networks and Centrality
- ▶ Enforcing Katz Centrality
 - It is a Quadratic Programming problem!
- ▶ Enforcing PageRank Centrality
 - It is a Quadratic Programming problem!
- ▶ How do we solve QP problems
- ▶ Numerical Examples
 - Enforcing Katz
 - Enforcing PageRank
 - Comparison with the TSDP method

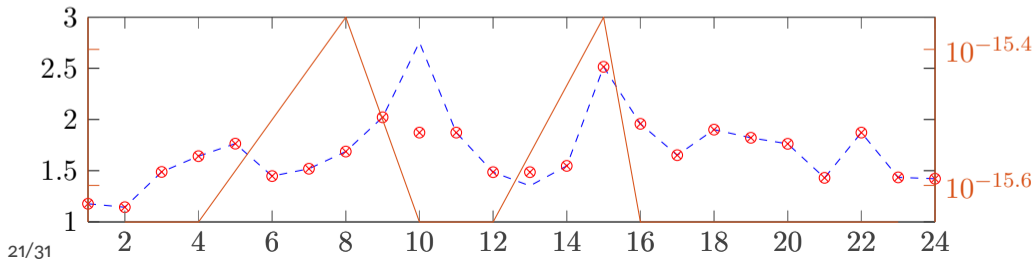


A small example with Katz: Sioux Falls road network

6 Numerical Examples



--- Katz × Desired Katz ○ Obtained Katz — Error





A larger set of experiments

6 Numerical Examples

We look at two scenarios:

- S1:** $\hat{\mu}/\hat{\pi}$ puts the top 10, 20, 30, 40, 50% of the nodes to their averaged value in μ/π ;
- S2:** $\hat{\mu}/\hat{\pi}$ reverts the rank of the top 10% of nodes in μ/π .

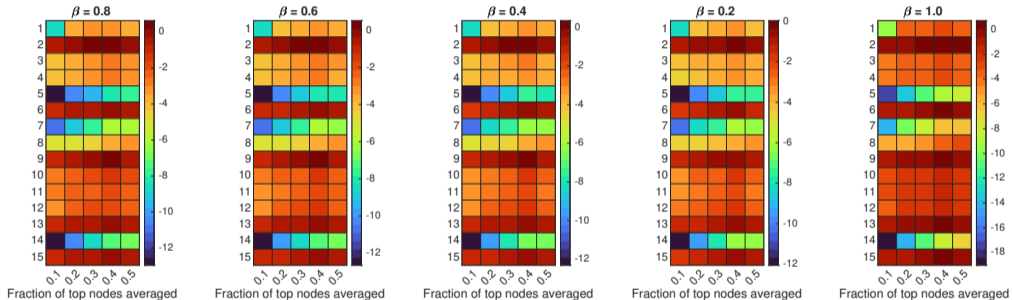
On the following test networks:

| | Name | Type | n | nnz | | Name | Type | n | nnz |
|---|---------------|-----------------|-------|--------|----|--------------|-------------|-------|--------|
| 1 | EX5 | comb. prob. | 6545 | 295680 | 9 | de2010 | undir. wtd. | 24115 | 116056 |
| 2 | PGPgiantcompo | undir. multigr. | 10680 | 48632 | 10 | delaunay_n16 | undir. | 65536 | 393150 |
| 3 | cage10 | dir. wtd. | 11397 | 150645 | 11 | fe_4elt2 | undir. | 11143 | 65636 |
| 4 | cage11 | dir. wtd. | 39082 | 559722 | 12 | gre_1107 | dir. wtd. | 1107 | 5664 |
| 5 | cs4 | undir. | 22499 | 87716 | 13 | nh2010 | undir. wtd. | 48837 | 234550 |
| 6 | ct2010 | undir. wtd. | 67578 | 336352 | 14 | uk | undir. | 4824 | 13674 |
| 7 | cti | undir. | 16840 | 96464 | 15 | vt2010 | undir. wtd. | 32580 | 155598 |
| 8 | data | undir. | 2851 | 30186 | | | | | |



Enforcing Katz in S1

6 Numerical Examples

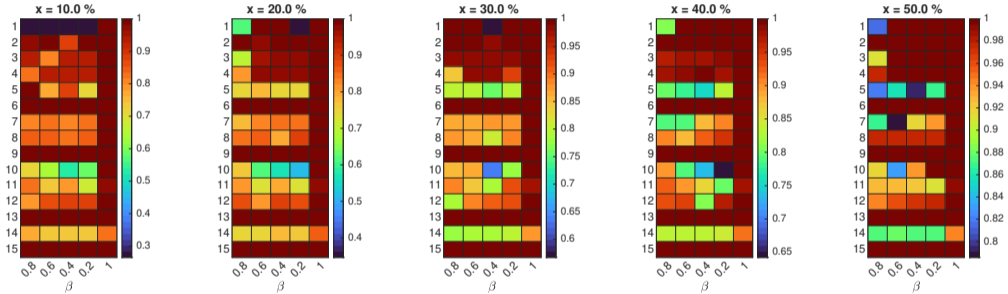


Value in \log_{10} -scale of the relative objective function $J(\Delta)/J(A)$. On the columns, we read the fraction of equalized vertices in increasing order, on the rows, the different test cases.



Enforcing Katz in S1

6 Numerical Examples



Number of nonzero entries scaled by the number of nonzero entries of the original adjacency matrix. On the columns we read the value of the β parameter, on the rows, the different test cases. Each block is obtained for a different percentage of the averaged nodes.



Enforcing Katz in S2 - $\beta = 1$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_T |
|------|---------------------|------|-------|------------------------|--------|--------|-----------|------------|
| 1] | 1.199e+00 | 5 | 0.94 | 1.802e-02 | 146886 | 101416 | 6545 | 1.00 |
| 2] | 5.889e+02 | 15 | 0.63 | 1.591e+00 | 24314 | 7828 | 10680 | 1.00 |
| 3] | 5.673e+00 | 12 | 1.09 | 1.907e-02 | 9923 | 7698 | 11397 | 1.00 |
| 4] | 1.137e+01 | 12 | 3.78 | 1.901e-02 | 33462 | 31160 | 39082 | 1.00 |
| 5] | 2.169e+00 | 5 | 0.32 | 6.483e-02 | 17526 | 14068 | 22499 | 1.00 |
| 6] | 5.723e+01 | 24 | 4.26 | 3.822e-01 | 111141 | 116710 | 67578 | 1.00 |
| 7] | 3.447e+00 | 5 | 0.36 | 2.978e-02 | 8688 | 5453 | 16840 | 1.00 |
| 8] | 1.037e+01 | 5 | 0.12 | 8.773e-02 | 2013 | 1578 | 2851 | 1.00 |
| 9] | 4.786e+01 | 21 | 1.56 | 5.465e-01 | 42497 | 43350 | 24115 | 1.00 |
| 10] | 1.169e+01 | 6 | 1.43 | 1.015e-01 | 100320 | 85616 | 65536 | 1.00 |
| 11] | 6.158e+00 | 5 | 0.23 | 1.247e-01 | 7251 | 6783 | 11143 | 1.00 |
| 12] | 7.461e+00 | 10 | 0.07 | 9.505e-02 | 991 | 2714 | 1107 | 1.00 |
| 13] | 8.208e+01 | 23 | 2.95 | 4.453e-01 | 89297 | 92063 | 48837 | 1.00 |
| 14] | 5.676e+00 | 6 | 0.08 | 4.968e-02 | 1002 | 669 | 4824 | 1.00 |
| 15] | 8.338e+01 | 21 | 1.91 | 5.337e-01 | 46689 | 50026 | 32580 | 1.00 |



Enforcing Katz in S2 - $(1 - \beta)/\beta = 100$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_τ |
|------|---------------------|------|-------|------------------------|-------|-------|-----------|---------------|
| 1] | 1.512e+02 | 22 | 15.23 | 2.485e+01 | 26476 | 18341 | 597905 | 1.00 |
| 2] | 1.838e+03 | 24 | 2.84 | 3.576e+02 | 2994 | 4411 | 107944 | 1.00 |
| 3] | 9.129e+01 | 17 | 5.45 | 2.678e+00 | 1330 | 2041 | 312687 | 1.00 |
| 4] | 1.176e+02 | 20 | 28.98 | 5.288e+00 | 3961 | 7646 | 1158526 | 1.00 |
| 5] | 1.522e+01 | 18 | 3.72 | 2.588e+01 | 10566 | 8091 | 197931 | 1.00 |
| 6] | 2.242e+02 | 32 | 23.96 | 1.251e+07 | 84844 | 86183 | 740282 | 1.00 |
| 7] | 2.212e+01 | 17 | 3.88 | 1.288e+01 | 7671 | 4061 | 209768 | 1.00 |
| 8] | 5.358e+01 | 14 | 1.05 | 2.125e+01 | 743 | 637 | 63223 | 1.00 |
| 9] | 1.884e+02 | 31 | 8.02 | 1.244e+07 | 35519 | 36245 | 256227 | 1.00 |
| 10] | 8.551e+01 | 18 | 17.32 | 1.073e+02 | 25598 | 23428 | 851836 | 1.00 |
| 11] | 4.505e+01 | 17 | 2.79 | 4.766e+01 | 3149 | 2935 | 142415 | 1.00 |
| 12] | 4.178e+01 | 15 | 0.26 | 2.683e+00 | 116 | 167 | 12435 | 1.00 |
| 13] | 3.151e+02 | 33 | 16.85 | 1.894e+07 | 60963 | 61177 | 517937 | 1.00 |
| 14] | 1.896e+01 | 16 | 0.65 | 6.828e+00 | 799 | 541 | 32172 | 1.00 |
| 15] | 3.026e+02 | 29 | 9.28 | 2.274e+07 | 25824 | 27907 | 343776 | 1.00 |



Enforcing PageRank S1 - $\beta = 1$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_T | \hat{r} |
|------|---------------------|------|--------|------------------------|--------|--------|-----------|------------|-----------|
| 1] | 5.929e+17 | 7 | 11.30 | 1.739e-05 | 145810 | 156273 | 20890924 | 1.00 | 1.00 |
| 2] | 2.236e+20 | 19 | 1.53 | 4.640e-01 | 28199 | 31112 | 271830 | 1.00 | 1.62 |
| 3] | 1.384e+19 | 8 | 13.24 | 7.767e-03 | 69251 | 81393 | 22380215 | 1.00 | * |
| 4] | 5.285e+18 | 9 | 153.72 | 8.516e-03 | 259045 | 300677 | 220271238 | 1.00 | * |
| 5] | 7.658e+18 | 6 | 3.98 | 3.016e-03 | 54770 | 55282 | 10292515 | 1.00 | 1.01 |
| 6] | 1.486e+38 | 21 | 13.32 | 1.130e-07 | 211926 | 191241 | 2391378 | 0.99 | 1.00 |
| 7] | 3.154e+18 | 6 | 3.85 | 4.676e-03 | 56301 | 56754 | 8337719 | 1.00 | 1.01 |
| 8] | 4.229e+18 | 7 | 0.32 | 2.231e-02 | 16363 | 16674 | 218301 | 1.00 | 1.01 |
| 9] | 2.071e+37 | 22 | 3.82 | 1.312e-06 | 73942 | 66212 | 731975 | 0.99 | 1.00 |
| 10] | 2.282e+19 | 6 | 6.37 | 3.415e-02 | 218455 | 240231 | 7742048 | 1.00 | 1.02 |
| 11] | 3.389e+18 | 7 | 0.98 | 3.688e-02 | 37603 | 39158 | 951062 | 1.00 | 1.02 |
| 12] | 3.193e+18 | 9 | 0.13 | 5.869e-02 | 2576 | 3087 | 127390 | 1.00 | 1.11 |
| 13] | 5.606e+37 | 22 | 9.34 | 2.098e-07 | 151151 | 132152 | 1473042 | 0.99 | 1.00 |
| 14] | 3.741e+18 | 6 | 0.14 | 2.352e-02 | 9090 | 9219 | 104772 | 1.00 | 1.07 |
| 15] | 3.572e+37 | 22 | 5.77 | 2.713e-07 | 99620 | 88483 | 995357 | 0.99 | 1.00 |



Enforcing PageRank S1 - $\beta = 1$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_τ | \hat{r} |
|------|---------------------|------|--------|------------------------|--------|--------|-----------|---------------|-----------|
| 1] | 5.929e+17 | 7 | 11.30 | 1.739e-05 | 145810 | 156273 | 20890924 | 1.00 | 1.00 |
| 2] | 2.236e+20 | 19 | 1.53 | 4.640e-01 | 28199 | 31112 | 271830 | 1.00 | 1.62 |
| 3] | 1.384e+19 | 8 | 13.24 | 7.767e-03 | 69251 | 81393 | 22380215 | 1.00 | * |
| 4] | 5.285e+18 | 9 | 153.72 | 8.516e-03 | 259045 | 300677 | 220271238 | 1.00 | * |
| 5] | 7.658e+18 | 6 | 3.98 | 3.016e-03 | 54770 | 55282 | 10292515 | 1.00 | 1.01 |
| 6] | 1.486e+38 | 21 | 13.32 | 1.130e-07 | 211926 | 191241 | 2391378 | 0.99 | 1.00 |
| 7] | 3.154e+18 | 6 | 3.85 | 4.676e-03 | 56301 | 56754 | 8337719 | 1.00 | 1.01 |
| 8] | 4.229e+18 | 7 | 0.32 | 2.231e-02 | 16363 | 16674 | 218301 | 1.00 | 1.01 |
| 9] | 2.071e+37 | 22 | 3.82 | 1.312e-06 | 73942 | 66212 | 731975 | 0.99 | 1.00 |
| 10] | 2.282e+19 | 6 | 6.37 | 3.415e-02 | 218455 | 240231 | 7742048 | 1.00 | 1.02 |
| 11] | 3.389e+18 | 7 | 0.98 | 3.688e-02 | 37603 | 39158 | 951062 | 1.00 | 1.02 |
| 12] | 3.193e+18 | 9 | 0.13 | 5.869e-02 | 2576 | 3087 | 127390 | 1.00 | 1.11 |
| 13] | 5.606e+37 | 22 | 9.34 | 2.098e-07 | 151151 | 132152 | 1473042 | 0.99 | 1.00 |
| 14] | 3.741e+18 | 6 | 0.14 | 2.352e-02 | 9090 | 9219 | 104772 | 1.00 | 1.07 |
| 15] | 3.572e+37 | 22 | 5.77 | 2.713e-07 | 99620 | 88483 | 995357 | 0.99 | 1.00 |



Enforcing PageRank S1 - $\beta = 1$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_T | \hat{r} |
|------|---------------------|------|--------|------------------------|--------|--------|-----------|------------|-----------|
| 1] | 5.929e+17 | 7 | 11.30 | 1.739e-05 | 145810 | 156273 | 20890924 | 1.00 | 1.00 |
| 2] | 2.236e+20 | 19 | 1.53 | 4.640e-01 | 28199 | 31112 | 271830 | 1.00 | 1.62 |
| 3] | 1.384e+19 | 8 | 13.24 | 7.767e-03 | 69251 | 81393 | 22380215 | 1.00 | * |
| 4] | 5.285e+18 | 9 | 153.72 | 8.516e-03 | 259045 | 300677 | 220271238 | 1.00 | * |
| 5] | 7.658e+18 | 6 | 3.98 | 3.016e-03 | 54770 | 55282 | 10292515 | 1.00 | 1.01 |
| 6] | 1.486e+38 | 21 | 13.32 | 1.130e-07 | 211926 | 191241 | 2391378 | 0.99 | 1.00 |
| 7] | 3.154e+18 | 6 | 3.85 | 4.676e-03 | 56301 | 56754 | 8337719 | 1.00 | 1.01 |
| 8] | 4.229e+18 | 7 | 0.32 | 2.231e-02 | 16363 | 16674 | 218301 | 1.00 | 1.01 |
| 9] | 2.071e+37 | 22 | 3.82 | 1.312e-06 | 73942 | 66212 | 731975 | 0.99 | 1.00 |
| 10] | 2.282e+19 | 6 | 6.37 | 3.415e-02 | 218455 | 240231 | 7742048 | 1.00 | 1.02 |
| 11] | 3.389e+18 | 7 | 0.98 | 3.688e-02 | 37603 | 39158 | 951062 | 1.00 | 1.02 |
| 12] | 3.193e+18 | 9 | 0.13 | 5.869e-02 | 2576 | 3087 | 127390 | 1.00 | 1.11 |
| 13] | 5.606e+37 | 22 | 9.34 | 2.098e-07 | 151151 | 132152 | 1473042 | 0.99 | 1.00 |
| 14] | 3.741e+18 | 6 | 0.14 | 2.352e-02 | 9090 | 9219 | 104772 | 1.00 | 1.07 |
| 15] | 3.572e+37 | 22 | 5.77 | 2.713e-07 | 99620 | 88483 | 995357 | 0.99 | 1.00 |



Enforcing PageRank S1 - $(1 - \beta)/\beta = 100$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_τ | \hat{r} |
|------|---------------------|------|--------|------------------------|-------|-------|-----------|---------------|-----------|
| 1] | 3.133e+15 | 16 | 45.24 | 1.408e-06 | 65371 | 65263 | 21957743 | 1.00 | 1.00 |
| 2] | 1.136e+20 | 27 | 6.03 | 8.334e-01 | 5180 | 9901 | 412477 | 0.99 | 1.70 |
| 3] | 2.567e+17 | 23 | 42.58 | 2.254e-02 | 2837 | 4014 | 23352601 | 1.00 | 1.09 |
| 4] | 5.618e+18 | 29 | 520.11 | 2.347e-02 | 9378 | 14552 | 222970119 | 1.00 | 1.05 |
| 5] | 7.202e+16 | 30 | 28.11 | 4.342e-03 | 6485 | 6998 | 10553033 | 1.00 | 1.01 |
| 6] | 7.579e+37 | 20 | 34.53 | 1.266e-16 | 104 | 86 | 3128206 | 0.99 | 1.00 |
| 7] | 3.814e+16 | 28 | 24.65 | 7.915e-03 | 5100 | 5466 | 9514456 | 1.00 | 1.01 |
| 8] | 8.953e+16 | 24 | 2.49 | 4.427e-02 | 1458 | 1709 | 309461 | 1.00 | 1.04 |
| 9] | 7.029e+35 | 19 | 7.69 | 1.911e-16 | 99 | 122 | 1049107 | 0.99 | 1.00 |
| 10] | 1.822e+17 | 32 | 72.17 | 6.627e-02 | 31375 | 49225 | 8833162 | 1.00 | 1.13 |
| 11] | 1.067e+17 | 27 | 7.53 | 7.329e-02 | 5744 | 7829 | 1164779 | 1.00 | 1.04 |
| 12] | 5.441e+17 | 15 | 0.40 | 9.276e-02 | 217 | 325 | 131183 | 1.00 | 1.27 |
| 13] | 1.501e+37 | 20 | 20.63 | 1.237e-16 | 179 | 232 | 2020942 | 0.99 | 1.00 |
| 14] | 8.706e+16 | 23 | 1.21 | 3.899e-02 | 2327 | 2417 | 145116 | 1.00 | 1.07 |
| 15] | 1.005e+38 | 20 | 9.66 | 1.278e-16 | 158 | 416 | 1382293 | 0.99 | 1.00 |



Enforcing PageRank S1 - $(1 - \beta)/\beta = 100$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_τ | \hat{r} |
|------|---------------------|------|--------|------------------------|-------|-------|-----------|---------------|-----------|
| 1] | 3.133e+15 | 16 | 45.24 | 1.408e-06 | 65371 | 65263 | 21957743 | 1.00 | 1.00 |
| 2] | 1.136e+20 | 27 | 6.03 | 8.334e-01 | 5180 | 9901 | 412477 | 0.99 | 1.70 |
| 3] | 2.567e+17 | 23 | 42.58 | 2.254e-02 | 2837 | 4014 | 23352601 | 1.00 | 1.09 |
| 4] | 5.618e+18 | 29 | 520.11 | 2.347e-02 | 9378 | 14552 | 222970119 | 1.00 | 1.05 |
| 5] | 7.202e+16 | 30 | 28.11 | 4.342e-03 | 6485 | 6998 | 10553033 | 1.00 | 1.01 |
| 6] | 7.579e+37 | 20 | 34.53 | 1.266e-16 | 104 | 86 | 3128206 | 0.99 | 1.00 |
| 7] | 3.814e+16 | 28 | 24.65 | 7.915e-03 | 5100 | 5466 | 9514456 | 1.00 | 1.01 |
| 8] | 8.953e+16 | 24 | 2.49 | 4.427e-02 | 1458 | 1709 | 309461 | 1.00 | 1.04 |
| 9] | 7.029e+35 | 19 | 7.69 | 1.911e-16 | 99 | 122 | 1049107 | 0.99 | 1.00 |
| 10] | 1.822e+17 | 32 | 72.17 | 6.627e-02 | 31375 | 49225 | 8833162 | 1.00 | 1.13 |
| 11] | 1.067e+17 | 27 | 7.53 | 7.329e-02 | 5744 | 7829 | 1164779 | 1.00 | 1.04 |
| 12] | 5.441e+17 | 15 | 0.40 | 9.276e-02 | 217 | 325 | 131183 | 1.00 | 1.27 |
| 13] | 1.501e+37 | 20 | 20.63 | 1.237e-16 | 179 | 232 | 2020942 | 0.99 | 1.00 |
| 14] | 8.706e+16 | 23 | 1.21 | 3.899e-02 | 2327 | 2417 | 145116 | 1.00 | 1.07 |
| 15] | 1.005e+38 | 20 | 9.66 | 1.278e-16 | 158 | 416 | 1382293 | 0.99 | 1.00 |



Enforcing PageRank S1 - $(1 - \beta)/\beta = 100$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_τ | \hat{r} |
|------|---------------------|------|--------|------------------------|-------|-------|-----------|---------------|-----------|
| 1] | 3.133e+15 | 16 | 45.24 | 1.408e-06 | 65371 | 65263 | 21957743 | 1.00 | 1.00 |
| 2] | 1.136e+20 | 27 | 6.03 | 8.334e-01 | 5180 | 9901 | 412477 | 0.99 | 1.70 |
| 3] | 2.567e+17 | 23 | 42.58 | 2.254e-02 | 2837 | 4014 | 23352601 | 1.00 | 1.09 |
| 4] | 5.618e+18 | 29 | 520.11 | 2.347e-02 | 9378 | 14552 | 222970119 | 1.00 | 1.05 |
| 5] | 7.202e+16 | 30 | 28.11 | 4.342e-03 | 6485 | 6998 | 10553033 | 1.00 | 1.01 |
| 6] | 7.579e+37 | 20 | 34.53 | 1.266e-16 | 104 | 86 | 3128206 | 0.99 | 1.00 |
| 7] | 3.814e+16 | 28 | 24.65 | 7.915e-03 | 5100 | 5466 | 9514456 | 1.00 | 1.01 |
| 8] | 8.953e+16 | 24 | 2.49 | 4.427e-02 | 1458 | 1709 | 309461 | 1.00 | 1.04 |
| 9] | 7.029e+35 | 19 | 7.69 | 1.911e-16 | 99 | 122 | 1049107 | 0.99 | 1.00 |
| 10] | 1.822e+17 | 32 | 72.17 | 6.627e-02 | 31375 | 49225 | 8833162 | 1.00 | 1.13 |
| 11] | 1.067e+17 | 27 | 7.53 | 7.329e-02 | 5744 | 7829 | 1164779 | 1.00 | 1.04 |
| 12] | 5.441e+17 | 15 | 0.40 | 9.276e-02 | 217 | 325 | 131183 | 1.00 | 1.27 |
| 13] | 1.501e+37 | 20 | 20.63 | 1.237e-16 | 179 | 232 | 2020942 | 0.99 | 1.00 |
| 14] | 8.706e+16 | 23 | 1.21 | 3.899e-02 | 2327 | 2417 | 145116 | 1.00 | 1.07 |
| 15] | 1.005e+38 | 20 | 9.66 | 1.278e-16 | 158 | 416 | 1382293 | 0.99 | 1.00 |



Enforcing PageRank S2 - $\beta = 1$

6 Numerical Examples

| | cond(LL^T) | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_T | \hat{r} |
|------|----------------|------|--------|------------------------|--------|--------|-----------|------------|-----------|
| 1] | 5.651e+19 | 7 | 11.12 | 1.459e-02 | 167598 | 134627 | 20890924 | 1.00 | 1.00 |
| 2] | 3.368e+21 | 18 | 1.44 | 4.954e-01 | 36909 | 22401 | 271830 | 1.00 | 2.51 |
| 3] | 1.735e+20 | 10 | 16.36 | 1.698e-02 | 71556 | 79079 | 22380215 | 1.00 | * |
| 4] | 8.941e+18 | 11 | 183.88 | 1.834e-02 | 273699 | 286016 | 220271238 | 1.00 | * |
| 5] | 7.418e+18 | 6 | 4.05 | 4.364e-02 | 55110 | 55105 | 10292515 | 1.00 | 1.06 |
| 6] | 1.856e+37 | 21 | 12.98 | 6.638e-07 | 204557 | 180803 | 2391523 | 0.87 | 1.00 |
| 7] | 4.691e+18 | 7 | 4.09 | 1.117e-02 | 57142 | 56150 | 8337719 | 1.00 | 1.01 |
| 8] | 2.801e+18 | 6 | 0.30 | 5.065e-02 | 16776 | 16156 | 218301 | 1.00 | 1.02 |
| 9] | 1.136e+36 | 22 | 3.98 | 4.170e-06 | 72758 | 67240 | 731975 | 0.87 | 1.00 |
| 10] | 1.862e+21 | 8 | 8.79 | 9.936e-02 | 234054 | 224630 | 7742048 | 1.00 | 1.05 |
| 11] | 8.015e+19 | 7 | 0.84 | 8.065e-02 | 39085 | 37694 | 951062 | 1.00 | 1.08 |
| 12] | 8.825e+18 | 9 | 0.14 | 1.631e-01 | 2816 | 2847 | 127390 | 1.00 | 1.22 |
| 13] | 1.515e+37 | 22 | 9.03 | 1.650e-06 | 146765 | 133209 | 1472809 | 0.87 | 1.00 |
| 14] | 8.591e+18 | 6 | 0.14 | 3.612e-02 | 8523 | 8227 | 104772 | 1.00 | 1.12 |
| 15] | 9.993e+36 | 21 | 5.31 | 2.581e-06 | 94505 | 91419 | 995261 | 0.86 | 1.00 |



Enforcing PageRank S2 - $\beta = 1$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_T | \hat{r} |
|------|---------------------|------|--------|------------------------|--------|--------|-----------|------------|-----------|
| 1] | 5.651e+19 | 7 | 11.12 | 1.459e-02 | 167598 | 134627 | 20890924 | 1.00 | 1.00 |
| 2] | 3.368e+21 | 18 | 1.44 | 4.954e-01 | 36909 | 22401 | 271830 | 1.00 | 2.51 |
| 3] | 1.735e+20 | 10 | 16.36 | 1.698e-02 | 71556 | 79079 | 22380215 | 1.00 | * |
| 4] | 8.941e+18 | 11 | 183.88 | 1.834e-02 | 273699 | 286016 | 220271238 | 1.00 | * |
| 5] | 7.418e+18 | 6 | 4.05 | 4.364e-02 | 55110 | 55105 | 10292515 | 1.00 | 1.06 |
| 6] | 1.856e+37 | 21 | 12.98 | 6.638e-07 | 204557 | 180803 | 2391523 | 0.87 | 1.00 |
| 7] | 4.691e+18 | 7 | 4.09 | 1.117e-02 | 57142 | 56150 | 8337719 | 1.00 | 1.01 |
| 8] | 2.801e+18 | 6 | 0.30 | 5.065e-02 | 16776 | 16156 | 218301 | 1.00 | 1.02 |
| 9] | 1.136e+36 | 22 | 3.98 | 4.170e-06 | 72758 | 67240 | 731975 | 0.87 | 1.00 |
| 10] | 1.862e+21 | 8 | 8.79 | 9.936e-02 | 234054 | 224630 | 7742048 | 1.00 | 1.05 |
| 11] | 8.015e+19 | 7 | 0.84 | 8.065e-02 | 39085 | 37694 | 951062 | 1.00 | 1.08 |
| 12] | 8.825e+18 | 9 | 0.14 | 1.631e-01 | 2816 | 2847 | 127390 | 1.00 | 1.22 |
| 13] | 1.515e+37 | 22 | 9.03 | 1.650e-06 | 146765 | 133209 | 1472809 | 0.87 | 1.00 |
| 14] | 8.591e+18 | 6 | 0.14 | 3.612e-02 | 8523 | 8227 | 104772 | 1.00 | 1.12 |
| 15] | 9.993e+36 | 21 | 5.31 | 2.581e-06 | 94505 | 91419 | 995261 | 0.86 | 1.00 |



Enforcing PageRank S2 - $\beta = 1$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_T | \hat{r} |
|------|---------------------|------|--------|------------------------|--------|--------|-----------|------------|-----------|
| 1] | 5.651e+19 | 7 | 11.12 | 1.459e-02 | 167598 | 134627 | 20890924 | 1.00 | 1.00 |
| 2] | 3.368e+21 | 18 | 1.44 | 4.954e-01 | 36909 | 22401 | 271830 | 1.00 | 2.51 |
| 3] | 1.735e+20 | 10 | 16.36 | 1.698e-02 | 71556 | 79079 | 22380215 | 1.00 | * |
| 4] | 8.941e+18 | 11 | 183.88 | 1.834e-02 | 273699 | 286016 | 220271238 | 1.00 | * |
| 5] | 7.418e+18 | 6 | 4.05 | 4.364e-02 | 55110 | 55105 | 10292515 | 1.00 | 1.06 |
| 6] | 1.856e+37 | 21 | 12.98 | 6.638e-07 | 204557 | 180803 | 2391523 | 0.87 | 1.00 |
| 7] | 4.691e+18 | 7 | 4.09 | 1.117e-02 | 57142 | 56150 | 8337719 | 1.00 | 1.01 |
| 8] | 2.801e+18 | 6 | 0.30 | 5.065e-02 | 16776 | 16156 | 218301 | 1.00 | 1.02 |
| 9] | 1.136e+36 | 22 | 3.98 | 4.170e-06 | 72758 | 67240 | 731975 | 0.87 | 1.00 |
| 10] | 1.862e+21 | 8 | 8.79 | 9.936e-02 | 234054 | 224630 | 7742048 | 1.00 | 1.05 |
| 11] | 8.015e+19 | 7 | 0.84 | 8.065e-02 | 39085 | 37694 | 951062 | 1.00 | 1.08 |
| 12] | 8.825e+18 | 9 | 0.14 | 1.631e-01 | 2816 | 2847 | 127390 | 1.00 | 1.22 |
| 13] | 1.515e+37 | 22 | 9.03 | 1.650e-06 | 146765 | 133209 | 1472809 | 0.87 | 1.00 |
| 14] | 8.591e+18 | 6 | 0.14 | 3.612e-02 | 8523 | 8227 | 104772 | 1.00 | 1.12 |
| 15] | 9.993e+36 | 21 | 5.31 | 2.581e-06 | 94505 | 91419 | 995261 | 0.86 | 1.00 |



Enforcing PageRank S2 - $(1 - \beta)/\beta = 100$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_τ | \hat{r} |
|------|---------------------|------|--------|------------------------|-------|-------|-----------|---------------|-----------|
| 1] | 3.793e+15 | 40 | 111.37 | 6.573e-02 | 52098 | 51119 | 21957743 | 1.00 | 1.00 |
| 2] | 3.291e+21 | 29 | 6.44 | 6.486e-01 | 4176 | 5469 | 412477 | 1.00 | 2.51 |
| 3] | 6.681e+17 | 31 | 56.13 | 3.227e-02 | 1974 | 2261 | 23352601 | 1.00 | * |
| 4] | 5.070e+18 | 33 | 594.38 | 3.626e-02 | 8814 | 10254 | 222970119 | 1.00 | * |
| 5] | 1.036e+17 | 30 | 28.99 | 6.616e-02 | 7902 | 9589 | 10553033 | 1.00 | 1.07 |
| 6] | 1.188e+39 | 20 | 34.38 | 1.235e-16 | 77 | 83 | 3127868 | 0.87 | 1.00 |
| 7] | 4.017e+16 | 28 | 23.58 | 2.037e-02 | 4306 | 4591 | 9514456 | 1.00 | 1.01 |
| 8] | 7.890e+16 | 14 | 1.56 | 1.163e-01 | 189 | 708 | 309461 | 1.00 | 1.16 |
| 9] | 6.041e+35 | 27 | 11.46 | 1.514e-06 | 48 | 40 | 1044053 | 0.87 | 1.00 |
| 10] | 4.907e+17 | 37 | 88.26 | 1.613e-01 | 25733 | 34290 | 8833162 | 1.00 | 1.37 |
| 11] | 2.801e+17 | 44 | 12.50 | 1.429e-01 | 8067 | 7876 | 1164779 | 1.00 | 1.28 |
| 12] | 1.753e+18 | 14 | 0.37 | 2.572e-01 | 226 | 261 | 131183 | 1.00 | 1.98 |
| 13] | 1.823e+37 | 20 | 22.30 | 2.322e-16 | 201 | 188 | 2020506 | 0.87 | 1.00 |
| 14] | 8.752e+16 | 21 | 1.05 | 4.908e-02 | 744 | 842 | 145116 | 1.00 | 1.16 |
| 15] | 8.733e+35 | 37 | 21.46 | 2.086e-06 | 201 | 251 | 1378450 | 0.86 | 1.00 |



Enforcing PageRank S2 - $(1 - \beta)/\beta = 100$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_τ | \hat{r} |
|------|---------------------|------|--------|------------------------|-------|-------|-----------|---------------|-----------|
| 1] | 3.793e+15 | 40 | 111.37 | 6.573e-02 | 52098 | 51119 | 21957743 | 1.00 | 1.00 |
| 2] | 3.291e+21 | 29 | 6.44 | 6.486e-01 | 4176 | 5469 | 412477 | 1.00 | 2.51 |
| 3] | 6.681e+17 | 31 | 56.13 | 3.227e-02 | 1974 | 2261 | 23352601 | 1.00 | * |
| 4] | 5.070e+18 | 33 | 594.38 | 3.626e-02 | 8814 | 10254 | 222970119 | 1.00 | * |
| 5] | 1.036e+17 | 30 | 28.99 | 6.616e-02 | 7902 | 9589 | 10553033 | 1.00 | 1.07 |
| 6] | 1.188e+39 | 20 | 34.38 | 1.235e-16 | 77 | 83 | 3127868 | 0.87 | 1.00 |
| 7] | 4.017e+16 | 28 | 23.58 | 2.037e-02 | 4306 | 4591 | 9514456 | 1.00 | 1.01 |
| 8] | 7.890e+16 | 14 | 1.56 | 1.163e-01 | 189 | 708 | 309461 | 1.00 | 1.16 |
| 9] | 6.041e+35 | 27 | 11.46 | 1.514e-06 | 48 | 40 | 1044053 | 0.87 | 1.00 |
| 10] | 4.907e+17 | 37 | 88.26 | 1.613e-01 | 25733 | 34290 | 8833162 | 1.00 | 1.37 |
| 11] | 2.801e+17 | 44 | 12.50 | 1.429e-01 | 8067 | 7876 | 1164779 | 1.00 | 1.28 |
| 12] | 1.753e+18 | 14 | 0.37 | 2.572e-01 | 226 | 261 | 131183 | 1.00 | 1.98 |
| 13] | 1.823e+37 | 20 | 22.30 | 2.322e-16 | 201 | 188 | 2020506 | 0.87 | 1.00 |
| 14] | 8.752e+16 | 21 | 1.05 | 4.908e-02 | 744 | 842 | 145116 | 1.00 | 1.16 |
| 15] | 8.733e+35 | 37 | 21.46 | 2.086e-06 | 201 | 251 | 1378450 | 0.86 | 1.00 |



Enforcing PageRank S2 - $(1 - \beta)/\beta = 100$

6 Numerical Examples

| | $\text{cond}(LL^T)$ | Iter | T (s) | $\ \Delta\ _F/\ A\ _F$ | + | - | nnz Chol. | κ_τ | \hat{r} |
|------|---------------------|------|--------|------------------------|-------|-------|-----------|---------------|-----------|
| 1] | 3.793e+15 | 40 | 111.37 | 6.573e-02 | 52098 | 51119 | 21957743 | 1.00 | 1.00 |
| 2] | 3.291e+21 | 29 | 6.44 | 6.486e-01 | 4176 | 5469 | 412477 | 1.00 | 2.51 |
| 3] | 6.681e+17 | 31 | 56.13 | 3.227e-02 | 1974 | 2261 | 23352601 | 1.00 | * |
| 4] | 5.070e+18 | 33 | 594.38 | 3.626e-02 | 8814 | 10254 | 222970119 | 1.00 | * |
| 5] | 1.036e+17 | 30 | 28.99 | 6.616e-02 | 7902 | 9589 | 10553033 | 1.00 | 1.07 |
| 6] | 1.188e+39 | 20 | 34.38 | 1.235e-16 | 77 | 83 | 3127868 | 0.87 | 1.00 |
| 7] | 4.017e+16 | 28 | 23.58 | 2.037e-02 | 4306 | 4591 | 9514456 | 1.00 | 1.01 |
| 8] | 7.890e+16 | 14 | 1.56 | 1.163e-01 | 189 | 708 | 309461 | 1.00 | 1.16 |
| 9] | 6.041e+35 | 27 | 11.46 | 1.514e-06 | 48 | 40 | 1044053 | 0.87 | 1.00 |
| 10] | 4.907e+17 | 37 | 88.26 | 1.613e-01 | 25733 | 34290 | 8833162 | 1.00 | 1.37 |
| 11] | 2.801e+17 | 44 | 12.50 | 1.429e-01 | 8067 | 7876 | 1164779 | 1.00 | 1.28 |
| 12] | 1.753e+18 | 14 | 0.37 | 2.572e-01 | 226 | 261 | 131183 | 1.00 | 1.98 |
| 13] | 1.823e+37 | 20 | 22.30 | 2.322e-16 | 201 | 188 | 2020506 | 0.87 | 1.00 |
| 14] | 8.752e+16 | 21 | 1.05 | 4.908e-02 | 744 | 842 | 145116 | 1.00 | 1.16 |
| 15] | 8.733e+35 | 37 | 21.46 | 2.086e-06 | 201 | 251 | 1378450 | 0.86 | 1.00 |



PageRank and the Target Stationary Distribution Problem

6 Numerical Examples

For the PageRank problem there exists an alternative procedure² that finds

$$\begin{aligned} \min_{\Delta \in \mathbb{R}^{n \times n}} \quad & \|\Delta\|_1 \\ \text{s.t.} \quad & \Delta \mathbf{1}_n = \mathbf{0}_n, \\ & \hat{\pi}^\top \Delta = \hat{\pi}^\top (I - G), \\ & \Delta + G \geq 0, \\ & \Delta_{i,j} = 0 \quad \text{for } (i,j) \notin \Omega. \end{aligned}$$

²Gillis, N. & Van Dooren, P. Assigning Stationary Distributions to Sparse Stochastic Matrices. *SIAM Journal On Matrix Analysis And Applications*. **45**, 2184-2210 (2024)



PageRank and the Target Stationary Distribution Problem

6 Numerical Examples

For the PageRank problem there exists an alternative procedure² which we can apply to

- $G = \alpha(D^{-1}A)^T + (1 - \alpha)\mathbf{v}\mathbf{1}^T$,
- to then try and find from the obtained Δ a perturbation on A .

²Gillis, N. & Van Dooren, P. Assigning Stationary Distributions to Sparse Stochastic Matrices. *SIAM Journal On Matrix Analysis And Applications*. **45**, 2184-2210 (2024)



PageRank and the Target Stationary Distribution Problem

6 Numerical Examples

For the PageRank problem there exists an alternative procedure² which we can apply to

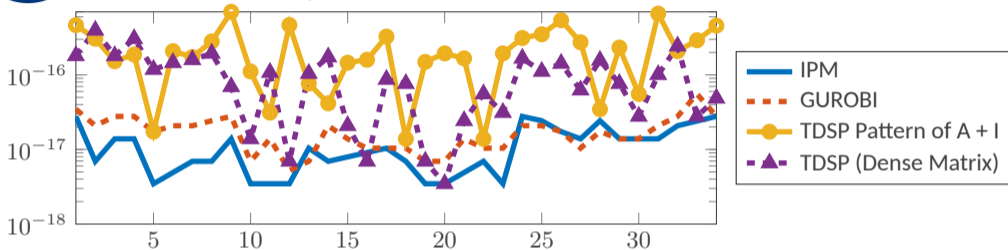
- $G = \alpha(D^{-1}A)^T + (1 - \alpha)\mathbf{v}\mathbf{1}^T$,
- to then try and find from the obtained Δ a perturbation on A .
- **Our approach directly computes the perturbation** for the adjacency matrix of the graph A .

²Gillis, N. & Van Dooren, P. Assigning Stationary Distributions to Sparse Stochastic Matrices. *SIAM Journal On Matrix Analysis And Applications*. **45**, 2184-2210 (2024)

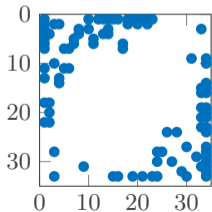


Comparison

6 Numerical Examples

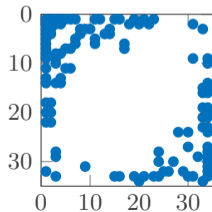


IPM



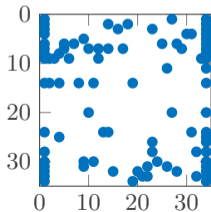
nz = 95

Gurobi



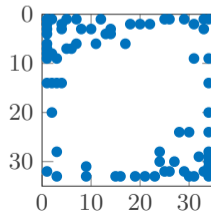
nz = 112

TDSP (Dense)



nz = 89

TDSP Pattern of A + I

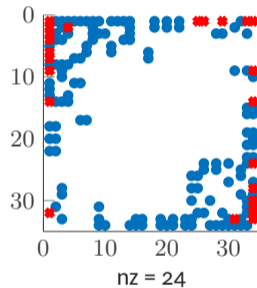
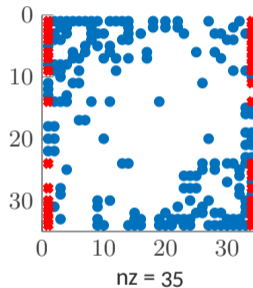
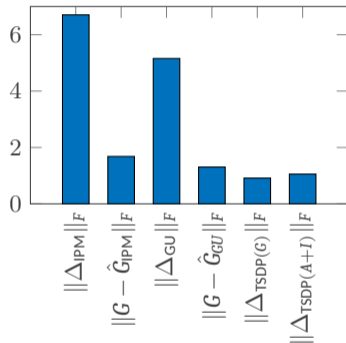


nz = 74



Comparison

6 Numerical Examples



- ✘ If we recover the perturbation of A from the TSDP method we fail on the nonnegative requirement!
- 🕒 The small increase in the perturbation norm is repaid by the preservation of the solution properties.



Conclusions

7 Conclusions

- ✓ Proved the existence of network modifications to obtain a given centrality index.
- ✓ Proposed a reliable algorithmic framework for computing such modifications.

What do we want to do in the future?

- 📅 Can we enforce walk-based centralities³, e.g., $f(A + \Delta)\mathbf{1} = \hat{\mathbf{t}}$?
- 📅 Can we *control* centralities of dynamical networks?
- 📅 Finding iterative strategies for linear systems arising in IPMs.

Where to find details and codes:

- 📄 Cipolla, S., D.,F. & Meini, B. Enforcing Katz and PageRank Centrality Measures in Complex Networks. (2024), arXiv:2409.02524.
- 🌐 Code available at: [Cirdans-Home/enforce-katz-and-pagerank](https://github.com/Cirdans-Home/enforce-katz-and-pagerank)

³Massei, S. & Tudisco, F. Optimizing network robustness via Krylov subspaces. *ESAIM M2AN*. **58**, 131-155 (2024).



Conclusions

7 Conclusions

- ✓ Proved the existence of network modifications to obtain a given centrality index.
- ✓ Proposed a reliable algorithmic framework for computing such modifications.

What do we want to do in the future?

- 📅 Can we enforce walk-based centralities³, e.g., $f(A + \Delta)\mathbf{1} = \hat{\mathbf{t}}$?
- 📅 *Can we control centralities of dynamical networks?*
- 📅 Finding iterative strategies for linear systems arising in IPMs.

Where to find details and codes:

- 📄 Cipolla, S., D.,F. & Meini, B. Enforcing Katz and PageRank Centrality Measures in Complex Networks. (2024), arXiv:2409.02524.
- 🌐 Code available at: [Cirdans-Home/enforce-katz-and-pagerank](https://github.com/Cirdans-Home/enforce-katz-and-pagerank)

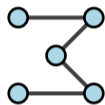
³Massei, S. & Tudisco, F. Optimizing network robustness via Krylov subspaces. *ESAIM M2AN*. **58**, 131-155 (2024).



A control idea

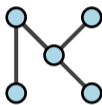
7 Conclusions

A dynamic network:



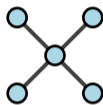
$t_0 \dots$

...



$\dots t_k \dots$

...



$\dots t_n$

Centrality can be expressed as the **solution of an ODE**⁴:

$$\mathbf{r}'(t) = -b(\mathbf{r}(t) - \mathbf{1}) - \log(I - a(A(t) + U(t)))^\top \mathbf{r}(t), \quad a, b \in \mathbb{R}$$

💡 Driving $\mathbf{r}(t)$ to a prescribed state $\hat{\mathbf{r}}(t)$ is now a **control problem** with a control $U(t)$ acting **on** (certain) **edges** of the network.

⁴P. Grindrod and D. J. Higham, A dynamical systems view of network centrality, Proc. R. Soc. Lond. Ser. A Math. Phys. Eng. Sci. **470** (2014), no. 2165, 20130835, 12 pp.



Enforcing Katz and PageRank Centrality Measures in Complex Networks *Thank you*

for listening!
Any questions?