

# FUNCTIONS AND EIGENVECTORS OF PARTIALLY KNOWN MATRICES WITH APPLICATIONS TO NETWORK ANALYSIS

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**Abstract.** Matrix functions play an important role in applied mathematics. In network analysis, in particular, the exponential of the adjacency matrix associated with a network provides valuable information about connectivity, as well as about the relative importance or centrality of nodes. Another popular approach to rank the nodes of a network is to compute the left Perron vector of the adjacency matrix for the network. The present article addresses the problem of evaluating matrix functions, as well as computing an approximation to the left Perron vector, when only some of the columns and/or some of the rows of the adjacency matrix are known. Applications to network analysis are considered, when only some sampled columns and/or rows of the adjacency matrix that defines the network are available. A sampling scheme that takes the connectivity of the network into account is described. Computed examples illustrate the performance of the methods discussed.

**Key words.** Matrix function, Arnoldi process, low-rank approximation, cross approximation, column subset selection, centrality measure

**1. Introduction.** Many problems in applied mathematics can be formulated and solved with the aid of matrix functions. This includes the solution of linear discrete ill-posed problems [7], the solution of time-dependent partial differential equations [12], and the determination of the most important node(s) of a network that is represented by a graph and its adjacency matrix [13, 15]. Usually, all entries of the adjacency matrix are assumed to be known. This paper is concerned with the situation when only some columns, and/or rows, of the matrix are available. This situation arises, for instance, when one samples columns, and possibly rows, of a large matrix. We will consider applications in network analysis, where column and/or row sampling arises naturally in the process of collecting network data by accessing one node at a time and finding all the other nodes it is connected to. This is particularly important when it is too expensive or impractical to collect a full census of all the connections.

A network is represented by a graph  $G = \{V, E\}$ , which consists of a set  $V = \{v_j\}_{j=1}^n$  of *vertices* or *nodes*, and a set  $E = \{e_k\}_{k=1}^m$  of *edges*, the latter being the links between the vertices. Edges may be directed, in which case they emerge from a node and end at a node, or undirected. Undirected edges are “two-way streets” between nodes. For notational convenience and ease of discussion, we consider simple (directed or undirected) unweighted graphs  $G$  without self-loops. Then the adjacency matrix  $A = [a_{ij}]_{i,j=1}^n \in \mathbb{R}^{n \times n}$  associated with the graph  $G$  has the entry  $a_{ij} = 1$  if there is a directed edge emerging from vertex  $v_i$  and ending at vertex  $v_j$ ; if there is an undirected edge between the vertices  $v_i$  and  $v_j$ , then  $a_{ij} = a_{ji} = 1$ . Other matrix entries vanish. In particular, the diagonal entries of  $A$  vanish. Typically,  $1 \leq m \ll n^2$ , which makes the matrix  $A$  sparse. A graph is said to be undirected if all its edges are

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undirected, otherwise the graph is directed. The adjacency matrix for an undirected graph is symmetric; for a directed graph it is nonsymmetric. Examples of networks include:

- Flight networks, with airports represented by vertices and flights by directed edges.
- Social networking services, such as Facebook and Twitter, with members or accounts represented by vertices and interactions between any two accounts by edges.

Numerous applications of networks are described in [9, 14, 26].

We are concerned with the situation when only some of the nodes and edges of a graph are known. Each node and its connections to other nodes determine one row and column of the matrix  $A$ . Specifically, all edges that point to node  $v_i$  determine column  $i$  of  $A$ , and all edges that emerge from this node define the  $i^{\text{th}}$  row of  $A$ . We are interested in studying properties of networks associated with partially known adjacency matrices.

An important task in network analysis is to determine which vertices of an associated graph are the most important ones by measuring how well-connected they are to other vertices of the graph. This kind of importance measure often is referred to as a *centrality measure*. The choice of a suitable centrality measure depends on what the graph is modeling. All commonly used centrality measures ignore intrinsic properties of the vertices, and provide information about their importance within the graph just by using connectivity information.

A simple approach to measure the centrality of a vertex  $v_j$  in a directed graph is to count the number of edges that point to it. This number is known as the *indegree* of  $v_j$ . Similarly, the *outdegree* of  $v_j$  is the number of edges that emerge from this vertex. For undirected graphs, the *degree* of a vertex is the number of edges that “touch” it. However, this approach to measure the centrality of a vertex often is unsatisfactory, because it ignores the importance of the vertices that  $v_j$  is connected to. Here we consider the computation of certain centrality indices quantifying the “importance” of a vertex on the basis of the importance of its neighbors, according to different criteria of propagation of the vertex importance. Such centrality indices are based on matrix functions of the adjacency matrix of the graph, and are usually called spectral centrality indices. In particular, we focus on the Katz index and the subgraph centrality index. Moreover, we also consider eigenvector centrality, that is, the Perron eigenvector of the adjacency matrix.

To discuss measures determined by matrix functions, we need the notion of a *walk* in a graph. A walk of length  $k$  is a sequence of  $k + 1$  vertices  $v_{i_1}, v_{i_2}, \dots, v_{i_{k+1}}$  and a sequence of  $k$  edges  $e_{j_1}, e_{j_2}, \dots, e_{j_k}$ , such that  $e_{j_\ell}$  points from  $v_{i_\ell}$  to  $v_{i_{\ell+1}}$  for  $\ell = 1, 2, \dots, k$ . The vertices and edges of a walk do not have to be distinct. It is a well known fact that  $[A^k]_{ij}$ , i.e., the  $(ij)^{\text{th}}$  entry of  $A^k$ , yields the number of walks of length  $k$  starting at node  $v_i$  and ending at node  $v_j$ . Thus, a matrix function evaluated at the adjacency matrix  $A$ , defined by a power series  $\sum_{k=0}^{\infty} \alpha_k A^k$  with nonnegative coefficients, can be interpreted as containing weighted sums of walk counts, with weights depending on the length of the walk. Unless  $A$  is nilpotent (i.e., the graph is directed and contains no cycles), convergence of the power series requires that the coefficients  $\alpha_k$  converge to zero; this corresponds well with the intuitively natural requirement that long walks be given less weight than short walks (which is the case in (1.1) and (1.2) below).

Commonly used matrix functions for measuring the centrality of the vertices of

a graph are the exponential function  $\exp(\gamma_e A)$  and the resolvent  $(I - \gamma_r A)^{-1}$ , where  $\gamma_e$  and  $\gamma_r$  are positive user-chosen scaling parameters; see, e.g., [13]. These functions can be defined by their power series expansions

$$\exp(\gamma_e A) = I + \gamma_e A + \frac{1}{2!}(\gamma_e A)^2 + \frac{1}{3!}(\gamma_e A)^3 + \dots, \quad (1.1)$$

$$(I - \gamma_r A)^{-1} = I + \gamma_r A + (\gamma_r A)^2 + (\gamma_r A)^3 + \dots. \quad (1.2)$$

For the resolvent, the parameter  $\gamma_r$  has to be chosen small enough so that the power series converges, which is the case when  $\gamma_r$  is strictly smaller than  $1/\rho(A)$ , where  $\rho(A)$  denotes the spectral radius of  $A$ .

Matrix functions  $f(A)$ , such as (1.1) and (1.2), define several commonly used centrality measures: If  $f(A) = \exp(A)$ , then  $[f(A)\mathbf{1}]_i$  is called the *total subgraph communicability* of node  $v_i$ , while the diagonal matrix entry  $[f(A)]_{ii}$  is the *subgraph centrality* of node  $v_i$ ; see, e.g., [2, 13]. Moreover, if  $f(A) = (I - \alpha A)^{-1}$ , then  $[f(A)\mathbf{1}]_i$  gives the *Katz index* of node  $v_i$ ; see, e.g., [26, Chap. 7].

It may be beneficial to complement the centrality measures above by the measures  $[f(A^T)]_{ii}$  and  $[f(A^T)\mathbf{1}]_i$ ,  $i = 1, 2, \dots, n$ , when the graph  $G$  that defines  $A$  is directed. Here and below the superscript  $T$  denotes transposition; see, e.g., [2, 11, 13, 14] for discussions on centrality measures defined by functions of the adjacency matrix.

We are interested in computing useful approximations of the largest diagonal entries of  $f(A)$ , or the largest entry of  $f(A)\mathbf{1}$  or  $f(A^T)\mathbf{1}$ , when only  $1 \leq k \ll n$  of the columns and/or rows of  $A$  are known. The need to compute such approximations arises when the entire graph  $G$  is not completely known, but only a small subset of the columns or rows of the adjacency matrix  $A$  of  $G$  are available. This happens, e.g., when not all nodes and edges of a graph are known, a situation that is common for large, complex, real-life networks. The situation we will consider is when the columns and rows of the adjacency matrix are not explicitly known, but can be sampled. It is then of considerable interest to investigate how the sampling should be carried out, as simple random sampling of columns and possibly rows of a large adjacency matrix does not give the best results. We will describe a sampling method in Section 2. A further reason for our interest in computing approximations of functions of a large matrix  $A$ , that only use a few of the columns and/or rows of the matrix, is that the evaluation of these approximations typically is much cheaper than the evaluation of functions of  $A$ .

Another approach to measure centrality is to compute a left or right eigenvector associated with the eigenvalue of largest magnitude of  $A$ . In many situations the entries of these eigenvectors live in a one-dimensional invariant subspace, have only nonvanishing entries, and can be scaled so that all entries are positive. The so-scaled eigenvectors are commonly referred to as the left and right Perron vectors for the adjacency matrix  $A$ . The left and right Perron vectors are unique up to scaling provided that the adjacency matrix is irreducible or, equivalently, if the associated graph is strongly connected. The centrality of a node is given by the relative size of its associated entry of the (left or right) Perron vector for the adjacency matrix. If the  $j^{\text{th}}$  entry of the, say left, Perron vector is the largest, then  $v_j$  is the most important vertex of the graph. This approach to determine node importance is known as *eigenvector centrality* or *Bonacich centrality*; see, e.g., [3, 14, 26] for discussions of this method. We will consider the application of this method to partially known adjacency matrices.

This paper is organized as follows. Section 2 discusses our sampling method for determining (partial) knowledge of the graph and its associated adjacency matrix. The evaluation of matrix functions of adjacency matrices that are only partially

known is considered in Section 3, and Section 4 describes how an approximation of the left Perron vector of  $A$  can be computed quite inexpensively by using low-rank approximations determined by sampling. A few computed examples are presented in Section 5, and concluding remarks can be found in Section 6.

**2. Sampling adjacency matrices.** Let  $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_n \geq 0$  be the singular values of a large matrix  $A \in \mathbb{R}^{n \times n}$  and let, for some  $1 \leq k \ll n$ ,  $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k$  and  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  be left and right singular (unit) vectors associated with the  $k$  largest singular values. Then the truncated singular value decomposition (TSVD)

$$A^{(k)} = \sum_{j=1}^k \sigma_j \mathbf{u}_j \mathbf{v}_j^T, \quad (2.1)$$

furnishes a best approximation of  $A$  of rank at most  $k$  with respect to the spectral and Frobenius matrix norms; see, e.g., [33]. However, the computation of the approximation (2.1) may be expensive when  $n$  is large and  $k$  is of moderate size. This limits the applicability of the TSVD-approximant (2.1). Moreover, the evaluation of this approximant requires that all entries of  $A$  be explicitly known.

As mentioned above, we are concerned with the situation when  $A$  is an adjacency matrix for a simple (directed or undirected) unweighted graph without self-loops and that, while the whole matrix is not known, we can sample a (relatively small) number of rows and columns. Then, approximations different from (2.1) have to be used. This section discusses methods to sample columns and/or rows of  $A$ . The low-rank approximations of  $A$  determined in this manner are used in Sections 3 and 4 to compute approximations of spectral node centralities.

In the first step, a random non-vanishing column of  $A$  is chosen. Let its index be  $j_1$ , and denote the chosen column by  $\mathbf{c}_1$ . If the columns  $\mathbf{c}_1, \dots, \mathbf{c}_k$  have been chosen, corresponding to the indices  $j_1, \dots, j_k$ , at the next step we pick an index  $j_{k+1}$  according to a probability distribution on  $\{1, \dots, n\}$  proportional to  $\mathbf{c}_1 + \dots + \mathbf{c}_k$ . Thus, at the  $(k+1)$ <sup>st</sup> step, the probability of choosing column  $i$  as the next sampled column is proportional to the number of edges in the network from node  $v_i$  to nodes  $v_{j_1}, \dots, v_{j_k}$ . At each step, if a column has already been picked, or the new column consists entirely of zeros, this choice is discarded and the procedure is repeated until a new, nonzero column  $\mathbf{c}_{k+1}$  is obtained. We denote by  $J$  the set of indices of the chosen columns; using MATLAB notation, the matrix  $A_{(:,J)}$  is made up of the chosen columns of  $A$ . Another way of describing this sampling method is that we pick the first vertex at random, and then pick subsequent vertices randomly using a probability distribution proportional to  $\mathbf{c}_1 + \dots + \mathbf{c}_k$ .

We remark that this scheme for selecting columns can just as easily be used in the case when the edges have positive weights (that is, the nonzero entries of  $A$  may be positive numbers other than 1). Also, if a row-sampling scheme is needed, rows of the adjacency matrix  $A$  can be selected similarly by applying the above scheme to the columns of the matrix  $A^T$ ; in this case we denote by  $I$  the set of row indices. The matrix  $A_{(I,:)} \in \mathbb{R}^{k \times n}$  contains the selected rows of  $A$ . By alternating column and row sampling, sets of columns and rows can be determined simultaneously.

The adaptive cross approximation method (ACA) applied to a matrix  $A$  also samples rows and columns to obtain an approximation of the whole matrix. In ACA, one uses the fact that the rows and columns of  $A_{(I,:)}$  and  $A_{(:,J)}$  have common entries. These entries form the matrix  $A_{(I,J)} \in \mathbb{R}^{k \times k}$ . When the latter matrix is nonsingular,

the cross approximation of  $A$  is given by

$$M_k = A_{(:,J)} A_{(J,I)}^{-1} A_{(I,:)}; \quad (2.2)$$

see [16, 18, 19, 24] for details.

Let  $\sigma_{k+1} \geq 0$  be the  $(k+1)^{\text{st}}$  singular value of  $A$ . Then the matrix (2.1) satisfies  $\|A - A^{(k)}\|_2 = \sigma_{k+1}$ , where  $\|\cdot\|_2$  denotes the spectral norm. Goreinov et al. [18] show that there is a matrix  $M_k^*$  of rank  $k$ , determined by cross approximation of  $A$ , such that

$$\|A - M_k^*\|_2 = \mathcal{O}(\sigma_{k+1} \sqrt{kn}). \quad (2.3)$$

Thus, cross approximation can determine a near-best approximation of  $A$  of rank  $k$  without computing the first  $k$  singular values and vectors of  $A$ .

However, the selection of columns and rows of  $A$  so that (2.3) holds is computationally difficult. In their analysis, Goreinov et al. [19] select sets  $I$  and  $J$  that give the submatrix  $A_{(I,J)}$  maximal “volume” (modulus of the determinant). It is difficult to compute these index sets in a fast manner. Therefore, other methods to select the sets  $I$  and  $J$  have been proposed; see, e.g., [16, 24]. They are related to incomplete Gaussian elimination with complete pivoting. These methods work well when the matrix  $A$  is not very sparse. The adjacency matrices of concern in the present paper typically are quite sparse, and we found the sampling methods described in [16, 24] often to give singular matrices  $A_{(I,J)}$ . This makes the use of adaptive cross approximation difficult. We therefore will not use the expression (2.2) in subsequent sections.

**3. Functions of low-rank matrix approximations.** This section discusses the approximation of functions  $f$  of a large matrix  $A \in \mathbb{R}^{n \times n}$  that is only partially known. Specifically, we assume that only  $1 \leq \ell \ll n$  columns of  $A$  are available, and we would like to determine an approximation of  $f(A)$ . We will tacitly assume that the function  $f$  and matrix  $A$  are such that  $f(A)$  is well defined; see, e.g., [17, 20] for several definitions of matrix functions. For the purpose of this paper, the definition of a matrix function by its power series expansion suffices; cf. (1.1) and (1.2). We first will assume that the matrix  $A$  is nonsymmetric. At the end of this section, we will address the situation when  $A$  is symmetric.

Let  $P \in \mathbb{R}^{n \times n}$  be a permutation matrix such that the known columns of the matrix  $AP$  have indices  $1, 2, \dots, \ell$ . Thus, the first columns of  $AP$  are  $\mathbf{c}_1, \dots, \mathbf{c}_\ell$ . Let  $\tilde{\mathbf{c}}_j = P^T \mathbf{c}_j$  for  $1 \leq j \leq \ell$ . We first approximate  $P^T AP$  by

$$A_\ell = [\tilde{\mathbf{c}}_1, \dots, \tilde{\mathbf{c}}_\ell, \underbrace{\mathbf{0}, \dots, \mathbf{0}}_{n-\ell}] \quad (3.1)$$

Thus,

$$A_\ell = P^T AP \begin{bmatrix} I_\ell & 0 \\ 0 & 0 \end{bmatrix} \approx P^T AP,$$

and then approximate  $f(A) = Pf(P^T AP)P^T$  by

$$f(A) \approx Pf(A_\ell)P^T. \quad (3.2)$$

Hence, it suffices to consider the evaluation of  $f$  at an  $n \times n$  matrix, whose  $n - \ell$  last columns vanish. We will tacitly assume that  $f(A_\ell)$  is well defined.

The computations simplify when  $f(0) = 0$ . We therefore will consider the functions

$$f(A_\ell) = \exp(\gamma_e A_\ell) - I \quad \text{and} \quad f(A_\ell) = (I - \gamma_r A_\ell)^{-1} - I. \quad (3.3)$$

The subtraction of  $I$  in the above expressions generally is of no significance for the analysis of networks, because one typically is interested in the relative sizes of the diagonal entries of  $f(A_\ell)$ , or of the entries of the vectors  $f(A_\ell)\mathbf{1}$  or  $f(A_\ell^T)\mathbf{1}$ .

The power series representations of the functions in (3.3),

$$f(A_\ell) = c_1 A_\ell + c_2 A_\ell^2 + \dots,$$

show that only the first  $\ell$  columns of the matrix  $f(A_\ell)$  contain nonvanishing entries.

Let  $\mathbf{v}_1$  be a random unit vector (not belonging to  $\text{span}\{\mathbf{c}_1, \dots, \mathbf{c}_\ell\}$ ). Application of  $\ell$  steps of the Arnoldi process to  $A_\ell$  with initial vector  $\mathbf{v}_1$ , generically, yields the Arnoldi decomposition

$$A_\ell V_{\ell+1} = V_{\ell+1} H_{\ell+1}, \quad (3.4)$$

where  $H_{\ell+1} \in \mathbb{R}^{(\ell+1) \times (\ell+1)}$  is an upper Hessenberg matrix and the matrix  $V_{\ell+1} \in \mathbb{R}^{n \times (\ell+1)}$  has orthonormal columns. The computation of the Arnoldi decomposition (3.4) requires the evaluation of  $\ell$  matrix-vector products with  $A_\ell$ , which is quite inexpensive since  $A_\ell$  has at most  $\ell$  nonvanishing columns. We assume that the decomposition (3.4) exists. This is the generic situation. Breakdown of the Arnoldi process, generically, occurs at step  $\ell + 1$ ; see Saad [30, Chapter 6] for a thorough discussion of the Arnoldi decomposition and its computation.

Introduce the spectral factorization

$$H_{\ell+1} = S_{\ell+1} \Lambda_{\ell+1} S_{\ell+1}^{-1}, \quad (3.5)$$

which we tacitly assume to exist. This is the generic situation. Thus, the matrix  $\Lambda_{\ell+1}$  is diagonal; its diagonal entries are the eigenvalues of  $H_{\ell+1}$ . We may assume that the eigenvalues are ordered by nonincreasing modulus. Then the last diagonal entry of  $\Lambda_{\ell+1}$  vanishes. It follows that the last column of the matrix  $S_{\ell+1}$  is an eigenvector that is associated with a vanishing eigenvalue. There may be other vanishing diagonal entries of  $\Lambda_{\ell+1}$  as well, but this will not be exploited. The situation when the factorization (3.5) does not exist can be handled as described by Pozza et al. [28].

We have

$$A_\ell V_{\ell+1} S_{\ell+1} = V_{\ell+1} S_{\ell+1} \Lambda_{\ell+1}.$$

The columns of  $V_{\ell+1} S_{\ell+1}$  are eigenvectors of  $A_\ell$ . The last column of  $V_{\ell+1} S_{\ell+1}$  is an eigenvector that is associated with a vanishing eigenvalue.

Let  $\mathbf{w}_j = V_{\ell+1} S_{\ell+1} \mathbf{e}_j$ ,  $j = 1, 2, \dots, \ell$ , where  $\mathbf{e}_j$  denotes the  $j^{\text{th}}$  column of an identity matrix of appropriate order. Then

$$S_n = [\mathbf{w}_1, \dots, \mathbf{w}_\ell, \mathbf{e}_{\ell+1}, \dots, \mathbf{e}_n] \in \mathbb{R}^{n \times n}$$

is an eigenvector matrix of  $A_\ell$ , and

$$A_\ell S_n = S_n \begin{bmatrix} \Lambda_\ell & & & \\ & 0 & & \\ & & \ddots & \\ & & & 0 \end{bmatrix},$$

where  $\Lambda_\ell$  is the  $\ell \times \ell$  leading principal submatrix of  $\Lambda_{\ell+1}$ . Hence,

$$\begin{aligned} f(A_\ell) &= S_n f \left( \begin{bmatrix} \Lambda_\ell & & & \\ & 0 & & \\ & & \ddots & \\ & & & 0 \end{bmatrix} \right) S_n^{-1} \\ &= S_n \begin{bmatrix} f(\lambda_1) & & & & & \\ & \ddots & & & & \\ & & f(\lambda_\ell) & & & \\ & & & 0 & & \\ & & & & \ddots & \\ & & & & & 0 \end{bmatrix} S_n^{-1}, \end{aligned} \quad (3.6)$$

where we have used the fact that  $f(0) = 0$ .

To evaluate the expression (3.6), it remains to determine the first  $\ell$  rows of  $S_n^{-1}$ . This can be done with the aid of the Sherman–Morrison–Woodbury formulas [17, p. 65]. Define the matrix  $W = [\mathbf{w}_1, \mathbf{w}_2, \dots, \mathbf{w}_\ell] \in \mathbb{R}^{n \times \ell}$  and let  $I_{n,\ell} \in \mathbb{R}^{n \times \ell}$  denote the leading  $n \times \ell$  principal submatrix of the identity matrix  $I \in \mathbb{R}^{n \times n}$ . Then the first  $\ell$  rows of  $S_n^{-1}$  are given by  $[(I_{\ell,n}W)^{-1}, 0_{\ell,n-\ell}]$ , and we can evaluate

$$f(A_\ell) = W f(\Lambda_\ell) [(I_{\ell,n}W)^{-1}, 0_{\ell,n-\ell}], \quad (3.7)$$

where  $0_{\ell,n-\ell} \in \mathbb{R}^{\ell \times (n-\ell)}$  denotes a matrix with only zero entries.

Our approximation of  $f(A)$  is given by  $Pf(A_\ell)P^T$ . For a large matrix  $A$ , the computationally most expensive part of evaluating this approximation, when the matrix  $A_\ell$  is available, is the computation of the Arnoldi decomposition (3.4), which requires  $\mathcal{O}(n\ell^2)$  arithmetic floating point operations.

We remark that for functions such that

$$f(A) = (f(A^T))^T, \quad (3.8)$$

which includes the functions (1.1) and (1.2), we may instead sample rows of  $A$ , which are columns of  $A^T$ , to determine an approximation of  $f(A)$  using the same approach as described above. We remark that equation (3.8) holds for all matrix functions  $f(A)$  that stem from a scalar function  $f(t)$  for  $t$ .

We turn to the situation when the matrix  $A \in \mathbb{R}^{n \times n}$  is symmetric, and assume that  $1 \leq \ell \ll n$  of its columns are known. Let the permutation matrix  $P$  be the same as above. Then the first  $\ell$  rows and columns of the symmetric matrix  $A_\ell = P^T A P$  are available. Letting  $\mathbf{v}_1$  be a random unit vector and applying  $\ell$  steps of the symmetric Lanczos process to  $A_\ell$  with initial vector  $\mathbf{v}_1$  gives, generically, the Lanczos decomposition

$$A_\ell V_{\ell+1} = V_{\ell+1} T_{\ell+1}, \quad (3.9)$$

where  $T_{\ell+1} \in \mathbb{R}^{(\ell+1) \times (\ell+1)}$  is a symmetric tridiagonal matrix and  $V_{\ell+1} \in \mathbb{R}^{n \times (\ell+1)}$  has orthonormal columns. The computation of the decomposition (3.9) requires the evaluation of  $\ell$  matrix-vector products with  $A_\ell$ . We assume  $\ell$  is small enough so that the decomposition (3.9) exists. Breakdown depends on the choice of  $\mathbf{v}_1$ . Typically this assumption is satisfied; otherwise the computations can be modified. Breakdown

of the symmetric Lanczos process, generically, occurs at step  $\ell + 1$ . We now can derive a representation of  $f(A_\ell)$  of the form (3.6), making use of the spectral factorization of  $T_{\ell+1}$ . The derivation in the present situation is analogous to the derivation of  $f(A_\ell)$  in (3.6), with the difference that the eigenvector matrix  $S_\ell$  can be chosen to be orthogonal.

**4. The computation of an approximate left Perron vector.** Let  $A \in \mathbb{R}^{n \times n}$  be the adjacency matrix of a strongly connected graph. Then  $A$  has a unique left Perron vector  $\mathbf{y} = [y_1, y_2, \dots, y_n]^T \in \mathbb{R}^n$  of unit length with all entries positive. As mentioned above, the importance of vertex  $v_i$  is proportional to  $y_i$ . When the matrix  $A$  is nonsymmetric, the left Perron vector measures the centrality of the nodes as receivers; the right Perron vector yield the centrality of the nodes as transmitters.

Assume for the moment that the (unmodified) adjacency matrix  $A$  is nonsymmetric. We would like to determine an approximation of the left Perron vector by using a submatrix determined by sampling columns and rows as described in Section 2. Let the set  $J$  contain the  $\ell$  indices of the sampled columns of  $A$ . Thus, the matrix  $A_{(:,J)} \in \mathbb{R}^{n \times n}$  contains the sampled columns. Similarly, applying the same column sampling method to  $A^T$  gives a set  $I$  of  $\ell$  indices; the matrix  $A_{(I,:)} \in \mathbb{R}^{n \times n}$  contains the sampled rows. We will compute an approximation of the left Perron vector of  $A$  by applying the power method to the matrix  $M_\ell = A_{(:,J)}A_{(I,:)}$ , which approximates  $A^2$  (without explicitly forming  $M_\ell$ ). We instead also could have applied the power method to  $A_{(I,:)}A_{(:,J)}$ . Since the matrix  $M_\ell$  is not explicitly stored, the latter choice offers no advantage.

Possible nonunicity of the Perron vector and non-convergence of the power method can be remedied by adding a matrix  $E \in \mathbb{R}^{n \times n}$  to  $M_\ell$ , where all entries of  $E$  are equal to a small parameter  $\varepsilon > 0$ . The computations with the power method are carried out without explicitly storing the matrix  $E$  and forming  $M_\ell + E$ . The iterations with the power method applied to  $M_\ell + E$  are much cheaper than the iterations with the power method applied to  $A$ , when  $\ell \ll n$ . Moreover, our method does not require the whole matrix  $A$  to be explicitly known. In the computed examples reported in Section 5, we achieved fairly accurate rankings of the most important nodes without using the matrix  $E$  defined above. Moreover, we found that only fairly few rows and columns of  $A$  were needed to quite accurately determine the most important nodes in several “real” examples.

When the adjacency matrix  $A$  is symmetric, we propose to compute the Perron vector of the matrix  $M_\ell = A_{(:,J)}A_{(J,:)}$ , which can be constructed by sampling the columns of  $A$ , only, to construct  $A_{(:,J)}$ , since  $A_{(J,:)} = A_{(:,J)}^T$ . Notice that for symmetric matrices the right and left Perron vectors are the same.

**5. Computed examples.** This section illustrates the performance of the methods discussed when applied to the ranking of nodes in several “real” large networks. All computations were carried out in MATLAB with standard IEEE754 machine arithmetic on a Microsoft Windows 10 computer with CPU Intel(R) Core(TM) i7-8550U @ 1.80GHz, 4 Cores, 8 Logical Processors and 16GB of RAM.

**5.1. soc-Epinions1.** The network of this example is a “web of trust” among members of the website Epinions.com. This network describes who-trusts-whom. Each user may decide to trust the reviews of other users or not. The users are represented by nodes. An edge from node  $v_i$  to node  $v_j$  indicates that user  $i$  trusts user  $j$ . The network is directed with 75,888 members (nodes) and 508,837 trust connections (edges) [29, 31]. We will illustrate that one can determine a fairly accurate ranking



	A	$A_\ell$					
Rank		500	1000	1500	2000	2500	3000
1	35	35	35	35	35	35	35
2	28	646	2	28	28	32	32
3	32	564	646	564	564	564	28
4	402	28	547	646	2	2	402
5	564	428	419	547	32	28	31
6	2	427	334	419	31	31	2
7	31	547	427	31	402	402	564
8	419	450	41	45	45	547	419
9	646	20	402	448	547	75	75
10	547	170	664	427	419	646	551
11	75	23	552	170	646	419	646
12	45	334	31	444	75	82	547
13	738	402	13	102	664	45	450
14	664	75	767	551	444	551	13
15	41	69	12	690	102	102	664
16	551	142	120	44	49	444	82
17	444	726	415	67	13	49	444
18	82	13	450	635	128	170	49
19	20	376	32	736	67	664	20
20	13	80	384	62	551	450	62

FIG. 5.1. *soc-Epinions1*: The top twenty ranked nodes using the diagonal of  $f(A)$  (2nd column), and rankings determined by the diagonals of  $f(A_\ell)$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$  for  $f(t) = \exp(t) - 1$ . The columns of  $A$  are sampled as described in Section 2.

$\ell$	Mean	Max	Min
500	22.28	24.05	17.23
1000	85.28	93.33	74.20
1500	184.46	189.55	177.92
2000	336.34	477.35	323.31
2500	549.49	596.81	524.38
3000	753.24	810.85	721.24

TABLE 5.1  
*soc-Epinions1*. Computation time in seconds. Average, max, and min over 50 runs.

of the nodes by only using a fairly small number of columns of the nonsymmetric adjacency matrix  $A \in \mathbb{R}^{n \times n}$  with  $n = 75888$ . The node centrality is determined by evaluating approximations of the diagonal entries of the matrix function  $f(A) = \exp(A) - I$ .

We sample  $\ell \ll n$  columns of the adjacency matrix  $A$  using the method described in Section 2. The first column,  $\mathbf{c}_1$ , is a randomly chosen nonvanishing column of  $A$ ; the remaining columns are chosen as described in Section 2. Once the  $\ell$  columns of

	A	$A_\ell$					
Rank		500	1000	1500	2000	2500	3000
1	35	9427	47508	2981	428	697	428
2	28	80	9835	47509	170	128	128
3	32	33500	47509	28528	2981	428	697
4	402	4103	47041	13257	80	80	80
5	564	4008	9427	46113	386	170	170
6	2	47041	15072	25298	976	20	2981
7	31	17914	80	46114	861	386	386
8	419	331	3891	33285	20	35	20
9	646	408	13257	18260	419	2981	114
10	547	1444	3898	37136	5071	976	493
11	75	5095	21939	15646	44	767	943
12	45	4018	21392	17010	106	45	976
13	738	1482	2708	34289	943	26	419
14	664	15961	28528	47041	767	1717	767
15	41	1717	47045	4008	334	196	433
16	551	601	20419	47045	336	433	547
17	444	642	39133	4868	402	146	196
18	82	2566	5962	47508	41	943	146
19	20	441	3861	18660	401	861	971
20	13	20076	18260	20419	31	44	5071

FIG. 5.2. *soc-Epinions1*: The top twenty ranked nodes using the diagonal of  $f(A)$  (2nd column), and rankings determined by the diagonals of  $f(A_\ell)$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$  for  $f(t) = \exp(t) - 1$ . The columns of  $A$  are sampled randomly.

$A$  have been chosen, we evaluate an approximation of  $f(A)$  as described in Section 3. The rankings obtained are displayed in Figure 5.1; see below for a detailed description of this figure. When instead all columns of  $A$  are chosen randomly, then we obtain the rankings shown in Figure 5.2. Computing times are reported in Table 5.1.

The exact ranking of the nodes of the network is difficult to determine due to the large size of the adjacency matrix. It is problematic to evaluate  $f(A)$  both because of the large amount of computational arithmetic required, and because of the large storage demand. While the matrix  $A$  is sparse, and therefore can be stored efficiently using a sparse storage format, the matrix  $f(A)$  is dense. In fact, the MATLAB function `expm` cannot be applied to evaluate  $\exp(A)$  on the computer used for the numerical experiments. Instead, we apply the Arnoldi process to approximate  $f(A)$ . Specifically,  $k$  steps of the Arnoldi process applied to  $A$  with a random unit initial vector generically gives the Arnoldi decomposition

$$AV_k = V_k H_k + \mathbf{g}_k \mathbf{e}_k^T, \quad (5.1)$$

where the matrix  $V_k \in \mathbb{R}^{n \times k}$  has orthonormal columns,  $H_k \in \mathbb{R}^{k \times k}$  is an upper Hessenberg matrix, and the vector  $\mathbf{g}_k \in \mathbb{R}^n$  is orthogonal to the columns of  $V_k$ . We then approximate  $f(A)$  by  $V_k f(H_k) V_k^T$ ; see, e.g., [1, 12] for discussions on the approximation of matrix function using the Arnoldi process. These computations were carried out for  $k = 4000$ ,  $k = 6000$ ,  $k = 8000$ , and  $k = 9000$ , and rankings

$\text{diag}(V_k f(H_k) V_k^T)$  for these  $k$ -values were determined. We found the rankings to converge as  $k$  increases. The ranking obtained for  $k = 9000$  therefore is considered the “exact” ranking. It is shown in the second column of Figure 5.1. Subsequent columns of this figure display rankings determined by the diagonal entries of  $f(A_\ell)$  for  $\ell = 500, 1000, 1500, 2000, 2500,$  and  $3000$ , when the columns of  $A$  are sampled by the method of Section 2. Each column shows the top 20 ranked nodes. To make it easier for a reader to see the rankings, we use 4 colors, and 5 levels for each color. As we pick 500 columns of  $A$ , 9 of the top 20 ranked nodes are identified, but only the most important node (35) has the correct ranking. When  $\ell = 1000$ , the computed ranking improves somewhat. We are able to identify 11 out of top 20 nodes. As we sample more columns of  $A$ , we obtain improved rankings. For  $\ell = 3000$ , we are able to identify 17 of the 20 most important nodes, and the rankings get closer to the exact ranking. The figure illustrates that useful information about node centrality can be determined by sampling many fewer than  $n$  columns of  $A$ . Computing times are reported in Table 5.1.

Figure 5.2 differs from Figure 5.1 in that the columns of the matrix  $A$  are randomly sampled. Comparing these figures shows the sampling method of Section 2 to yield rankings that are closer to the “exact ranking” of the second column for the same number of sampled columns.

	$A$	$A_\ell$					
Rank		500	1000	1500	2000	2500	3000
1	5013	18746	5013	5013	5013	5013	5013
2	21052	11302	21052	21052	21052	21052	21052
3	18746	21052	18746	18746	18746	18746	18746
4	11302	9872	13768	13768	11302	11302	11302
5	9872	5500	9872	9872	9872	13768	9872
6	13768	4081	17245	11302	13768	9872	13768
7	5500	17245	11302	17245	5500	5500	5500
8	20667	20667	5500	5500	17245	17245	17245
9	17245	18743	6707	20667	20667	20667	20667
10	4081	11914	5617	5617	4081	4081	4081
11	5617	7050	20667	6707	9956	5617	5617
12	6707	20128	4081	4081	6707	6707	6707
13	9956	5013	16897	9956	5617	9956	9956
14	18866	22979	7050	16897	7050	18866	18866
15	16897	12149	18743	18743	18866	7050	7050
16	7050	7597	7184	11914	18743	16897	16897
17	7184	11551	18866	18866	11914	7184	7184
18	18743	19083	6022	7184	7184	11914	11914
19	11914	12426	20128	18840	16897	18743	18743
20	20128	13455	18840	7050	6022	20128	6022

FIG. 5.3. *ca-CondMat*: The top twenty nodes determined by the diagonals of  $f(A_\ell)$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$  for  $f(t) = \exp(t) - 1$ . The columns of  $A$  are sampled as described in Section 2.

	A	$A_\ell$					
Rank		500	1000	1500	2000	2500	3000
1	5013	505	21833	7597	7597	7597	11302
2	21052	7597	505	11551	11551	11551	18746
3	18746	18840	14528	21833	21833	21833	21833
4	11302	1991	11295	505	19371	19371	7597
5	9872	11915	7597	17033	13100	13100	11551
6	13768	21052	1991	14509	17033	7184	7184
7	5500	2719	18840	18840	14509	18840	5617
8	20667	5013	21052	16240	16240	17033	18840
9	17245	2556	15351	2719	505	505	21052
10	4081	19117	3129	2099	2099	20976	11295
11	5617	9956	3444	11153	2719	14509	9667
12	6707	8532	17365	14528	9843	12053	5223
13	9956	18210	14869	19371	13303	16240	12426
14	18866	4738	19962	1991	12426	12426	10117
15	16897	9896	13696	21052	18840	2099	9872
16	7050	15351	4415	13303	4845	2719	13100
17	7184	14793	14883	9843	16228	9667	505
18	18743	20217	958	8215	12093	18746	5013
19	11914	21874	9226	11295	3173	9843	22637
20	20128	16304	9879	14869	2375	9872	5500

FIG. 5.4. *ca-CondMat*: The top twenty nodes determined by the diagonals of  $f(A_\ell)$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$  for  $f(t) = \exp(t) - 1$ . The columns of  $A$  are sampled randomly.

$\ell$	Mean	Max	Min
500	0.89	1.02	0.76
1000	2.38	3.54	2.06
1500	4.61	7.66	3.55
2000	7.55	12.43	5.78
2500	10.87	19.45	8.45
3000	15.53	37.50	11.03

TABLE 5.2  
*ca-CondMat*. Computation time in seconds. Average, max, and min over 100 runs.

**5.2. ca-CondMat.** This example illustrates the application of the technique of Section 3 to a symmetric partially known matrix. We consider a collaboration network from e-print arXiv. The 23,133 nodes of the associated graph represent authors. If author  $i$  co-authored a paper with author  $j$ , then the graph has an undirected edge connecting the nodes  $v_i$  and  $v_j$ . The adjacency matrix  $A$  is symmetric with 186,936 non-zero entries [23, 31]. Of the entries, 58 are on the diagonal. Since we are interested in graphs without self-loops, we set the latter entries to zero. We use the node centrality measure furnished by the diagonal of  $f(A) = \exp(A) - I$ .

Figure 5.3 shows results when using the sampling method described in Section 2 to choose  $\ell$  columns of the adjacency matrix  $A$ . Due to the symmetry of  $A$ , we also know  $\ell$  rows of  $A$ . The figure compares the ranking of the nodes using the diagonal of the matrix  $f(A)$  (which is the exact ranking) with the rankings determined by the diagonal entries of  $f(A_\ell)$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$ . The figure shows the top 20 ranked nodes determined by each matrix. For  $\ell = 500$ , a couple of the 20 most important nodes can be identified among the first 20 nodes, but their rankings are incorrect. The most important node (5013) is in the 13<sup>th</sup> position, and the second most important node (21052) is in the 3<sup>rd</sup> position. Increasing  $\ell$  to 1000 yields more accurate rankings. The most important nodes, i.e., (5013), (21052), and (18746), are ranked correctly. Increasing  $\ell$  further yields rankings that are closer to the “exact” ranking of the second column. For instance,  $\ell = 2000$  identifies 19 of the 20 most important nodes, and 8 of them have the correct rank. The figure suggests that we may gain valuable insight into the ranking of the nodes by using fairly few columns (and rows) of the adjacency matrix, only. Computing times are shown in Table 5.2.

Figure 5.4 differs from Figure 5.3 in that the columns of the matrix  $A$  are randomly sampled. Comparing these figures shows that the sampling method of Section 2 gives rankings that are closer to the “exact ranking” of the second column for the same number of sampled columns.

$\ell$	Mean	Max	Min
500	0.21	0.37	0.11
1000	0.32	0.58	0.10
1500	0.38	0.66	0.10
2000	0.42	0.72	0.10
2500	0.42	0.84	0.11
3000	0.43	0.95	0.10

TABLE 5.3

*Enron. Computation time in seconds. Average, max, and min over 100 runs.*

**5.3. Enron.** This example illustrates the application of the method described in Section 4 to a nonsymmetric adjacency matrix. The network in this example is an e-mail exchange network, which represents e-mails (edges) sent between Enron employees (nodes). The associated graph is unweighted and directed with 69,244 nodes and 276,143 edges, including 1,535 self-loops. We removed the self-loops before running the experiment. This network has been studied in [10] and can be found at [32].

We choose  $\ell$  columns of the matrix  $A$  as described in Section 2 and put the indices of these columns in the index set  $J$ . Similarly, we select  $\ell$  columns of the matrix  $A^T$ . The indices of these rows make up the set  $I$ . This determines the matrix  $M_\ell = A_{(:,J)}A_{(I,:)} \in \mathbb{R}^{n \times n}$  of rank at most  $\ell$ . We calculate an approximation of a left Perron vector of  $A$  by computing a left Perron vector of  $M_\ell$ . The size of the entries of the Perron vectors determines the ranking.

The second column of Figure 5.5 shows the “exact ranking” determined by a left Perron vector of  $A$ . The remaining columns show the rankings defined by Perron vectors of  $M_\ell$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$  with the sampling of the columns of  $A$  carried out as described in Section 2. The ranking determined by Perron

	A	$M_\ell$					
Rank		500	1000	1500	2000	2500	3000
1	30280	56169	30280	30280	30280	30280	30280
2	46050	30280	46050	46050	46050	46050	46050
3	30281	46050	30281	30281	30281	30281	30281
4	60455	56039	30278	30278	30278	30278	30278
5	60758	56183	60653	56169	60653	60653	60653
6	30278	56038	57188	56039	60455	60455	60455
7	60639	30281	60639	60653	57188	60639	60758
8	60653	30278	60630	60630	60639	60630	60639
9	45536	56168	56039	60455	60630	60758	60630
10	56039	57188	60455	57188	56039	57188	56039
11	60630	56176	56169	60639	60758	56039	57188
12	56169	56173	56038	56183	56169	56169	56169
13	57188	60653	45536	56038	45536	45536	45536
14	56183	56146	60758	60676	60676	56038	56038
15	60676	60426	60676	60758	56038	60676	60676
16	60431	30279	30279	60435	30279	56183	56183
17	56038	56035	60435	56168	60435	30279	60435
18	60435	60630	60466	30279	56183	60435	60431
19	30279	60606	60606	45536	60606	60606	30279
20	30229	56104	60638	60606	30229	30229	60606

FIG. 5.5. *Enron*: The top 20 ranked nodes given by the left Perron vector of  $A$  and of  $M_\ell = A_{(:,J)}A_{(I,:)}$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$ . The columns of  $A$  are sampled as described in Section 2.

vectors of  $M_\ell$  gets closer to the exact ranking in the second column as  $\ell$  increases. When  $\ell = 500$ , we are able to identify 12 out of the 20 most important nodes, but not in the correct order. The three most important nodes have the correct ranking for  $\ell \geq 1000$ . When  $\ell \geq 2000$ , we almost can identify all the 20 important nodes, because node (60606) is actually ranked 21<sup>st</sup>. Computing times are shown in Table 5.3.

Figure 5.6 differs from Figure 5.5 in that the columns of the matrix  $A$  are randomly sampled. These figures show that the sampling method of Section 2 gives rankings that are closer to the “exact ranking” of the second column for the same number of sampled columns.

**5.4. Cond-mat-2005.** The network in this example models a collaboration network of scientists posting preprints in the condensed matter archive at [www.arxiv.org](http://www.arxiv.org). It is discussed in [27] and can be found at [25]. We use an unweighted version of the network. The associated graph is undirected and has 40,421 nodes and 351,382 edges. We use the Perron vector as a centrality measure, and compare the node ranking using the Perron vector of  $A$  with the ranking determined by the Perron vector for the matrices  $M_\ell = A_{(:,J)}A_{(J,:)} \in \mathbb{R}^{n \times n}$  for several  $\ell$ -values. The matrix  $A_{(:,J)}$  is determined as described in Section 2, and  $A_{(J,:)}$  is just  $A_{(:,J)}^T$ .

	$A$	$M_\ell$					
Rank		500	1000	1500	2000	2500	3000
1	30280	60455	60455	60455	46050	46050	46050
2	46050	60758	60758	60758	30280	30280	30280
3	30281	60456	60456	60456	60638	60638	60638
4	60455	60625	60648	60638	60625	60625	60625
5	60758	60648	60459	60459	60653	60653	60653
6	30278	45927	60625	60757	60426	60426	30281
7	60639	60453	60453	60648	30281	60758	60758
8	60653	60459	60757	60625	60639	60639	60426
9	45536	60435	60676	60453	60758	30281	60639
10	56039	60653	45927	60452	60636	60636	30278
11	60630	60680	60452	60653	60452	60452	60757
12	56169	45875	60653	60622	60649	60649	60636
13	57188	60426	60426	60680	60694	60676	60452
14	56183	60452	60622	60676	60757	30278	60649
15	60676	60676	45875	46050	60676	60694	56039
16	60431	60757	60435	60426	56039	56039	60694
17	56038	60622	60680	45927	30278	60757	60676
18	60435	60638	60638	30280	60455	60455	60456
19	30279	30281	45536	45875	30276	60456	60598
20	30229	30280	30281	60435	60456	30276	60455

FIG. 5.6. *Enron*: The top 20 ranked nodes given by the left Perron vector of  $A$  and of  $M_\ell = A_{(:,j)}A_{(l,:)}$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$ . The columns of  $A$  are sampled randomly.

$\ell$	Mean	Max	Min
500	0.08	0.13	0.03
1000	0.13	0.17	0.02
1500	0.16	0.24	0.03
2000	0.19	0.26	0.03
2500	0.21	0.25	0.03
3000	0.23	0.28	0.03

TABLE 5.4  
*Cond-mat-2005*. Computation time in seconds. Average, max, and min over 100 runs.

Figure 5.7 shows the (exact) ranking obtained with the Perron vector for  $A$  (2nd column) and the rankings determined by the Perron vector for  $M_\ell$ , for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$ , when the columns of  $A$  are sampled as described in Section 2. We compare the ranking of the top 20 ranked nodes in these rankings. When  $\ell = 500$ , the two most important nodes are ranked correctly by using the Per-

	A	$M_\ell$					
Rank		500	1000	1500	2000	2500	3000
1	1887	1887	1887	1887	1887	1887	1887
2	1886	1886	1886	1886	1886	1886	1886
3	4599	7207	2380	4599	4599	4599	4599
4	2380	5929	4599	2380	2380	2380	2380
5	680	4599	5929	7207	680	680	680
6	7207	2380	7207	680	7207	7207	7207
7	5929	3596	680	5929	5929	5929	5929
8	4600	4639	3668	4600	4600	4600	4600
9	3596	5932	3596	5932	3596	3596	3596
10	769	769	5933	5933	4601	4601	5932
11	5932	4596	5932	769	4639	4596	4639
12	4596	5930	5930	4596	5933	4639	4596
13	4601	5933	4601	4639	5932	5932	4601
14	4639	5931	4600	3668	4596	5933	5933
15	5933	4601	4639	5930	5930	769	5930
16	3668	680	4637	4597	3668	5930	769
17	4637	6341	5931	4637	4637	4637	3668
18	6758	1131	4597	5931	4597	4597	4637
19	5930	9609	11250	4601	5931	3668	4597
20	1885	6340	4596	3596	769	5931	5931

FIG. 5.7. *Cond-mat-2005*: The top 20 ranked nodes determined by the Perron vectors of  $A$  and of  $M_\ell = A_{(:,J)}A_{(J,:)}$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$ . The columns of  $A$  are sampled as described in Section 2.

ron vector for  $M_{500}$ . Moreover, 15 out of 20 top ranked nodes are identified, but their ranking is not correct. For  $\ell = 2000$ , the nine most important nodes are ranked correctly. Computing times are displayed in Table 5.4.

Figure 5.8 differs from Figure 5.7 in that the columns of the matrix  $A$  are randomly sampled. Clearly, the sampling method of Section 2 gives rankings that are closer to the “exact ranking” for the same number of sampled columns.

The above examples illustrate that valuable information about the ranking of nodes can be gained by sampling columns and rows of the adjacency matrix. The last two examples determine the left Perron vector. The most popular methods for computing this vector for a large adjacency matrix are the power method and enhanced variants of the power method that do not require much computer storage. These methods, of course, also can be applied to determine the left Perron vector of the matrices  $M_\ell$ . It is outside the scope of the present paper to compare approaches to efficiently compute the left Perron vector. Extrapolation and other techniques for accelerating the power method are described in [4, 5, 6, 8, 21, 22, 34].

In our experience the sampling method described performs well on many “real” networks. However, one can construct networks for which sampling might not perform



	A	$M_\ell$					
Rank		500	1000	1500	2000	2500	3000
1	1887	788	788	1887	2380	1887	1887
2	1886	1169	1804	2380	1887	2380	680
3	4599	9198	1169	1311	680	680	2380
4	2380	1804	9198	7207	1886	4599	4600
5	680	37779	3317	3668	5930	4600	4599
6	7207	10048	6648	2645	3237	5930	1886
7	5929	16559	7680	680	4600	3668	11250
8	4600	38962	34270	1161	3596	5929	4596
9	3596	787	39239	10596	5929	5932	1322
10	769	7680	8946	2023	5932	11250	5932
11	5932	14025	10048	3237	4599	3596	5930
12	4596	1070	14025	1885	11250	5933	379
13	4601	7849	16559	379	3236	7207	3668
14	4639	8946	38962	5930	1311	4596	3596
15	5933	39239	787	1322	7207	5931	5929
16	3668	34270	1070	4600	5933	1885	1696
17	4637	38712	7849	372	4596	1311	7207
18	6758	3317	37779	3234	5931	1322	6758
19	5930	6648	38712	5053	3668	1886	5933
20	1885	786	605	1886	500	379	4597

FIG. 5.8. *Cond-mat-2005*: The top 20 ranked nodes determined by the Perron vectors of  $A$  and of  $M_\ell = A_{(:,j)}A_{(j,:)}$  for  $\ell \in \{500, 1000, 1500, 2000, 2500, 3000\}$ . The columns of  $A$  are sampled randomly.

well. For instance, let  $G$  be an undirected graph made up of two large clusters with many edges between vertices in the same cluster, but only one edge between the clusters. The latter edge may be difficult to detect by sampling and the sampling method. The method therefore might only give results for edges in one of the clusters. We are presently investigating how the performance of the sampling method can be quantified. We would like to mention that the sampling method can be used to study various quantities of interest in network analysis, such as the total communicability [2].

**6. Conclusion.** In this work we have described novel methods for analyzing large networks in situations when not all of the adjacency matrix is available. This was done by evaluating matrix functions or computing approximations of the Perron vector of partially known matrices. In the computed examples, we considered the situation when only fairly small subsets of columns, or of rows, or both, are known.

There are two distinct advantages to the approaches developed here:

1. They are computationally much cheaper than the evaluation of matrix functions or the computation of the Perron vector of the entire matrix when the adjacency matrix is large.

2. The methods described correspond to a compelling sampling strategy when obtaining the full adjacency information of a network is prohibitively costly. In many realistic scenarios, the easiest way to collect information about a network is to access nodes (e.g., individuals) and interrogating them about the other nodes they are connected to. This version of sequential sampling is described in Section 2.

Finally, in order to illustrate the feasibility of our techniques, we have shown how to approximate well-known node centrality measures for large networks, obtaining quite good approximate node rankings, by using only a few columns and rows of the underlying adjacency matrix.

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