

# Notes

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## 1 Log-likelihood of graph can be formulated as a sum over edges

We have a probabilistic model of graph formation, which gives a distribution over graphs for any fixed ranking of the nodes. We want to describe an efficient algorithm for getting perfect samples from the conditional distribution over rankings, given a fixed graph with  $n$  nodes.

We assume the following model:

$$\begin{aligned} P(G | z_0, \dots, z_{n-1}) &= \prod_{i \neq j} P(e_{ij} \in G | z_j - z_i = k) \\ &= \prod_{i \neq j} \Delta(k)^{e_{ij}} (1 - \Delta(k))^{1 - e_{ij}}, \end{aligned}$$

where  $e_{ij}$  is one if the directed edge  $i \rightarrow j$  exists, and zero otherwise, and  $\Delta$  is the probability distribution we wish to infer. And thus

$$\begin{aligned} \log P(G | z_0, \dots, z_{n-1}) &= \sum_{i \neq j} e_{ij} \log \Delta(k) + (1 - e_{ij}) \log(1 - \Delta(k)), \\ &= C + \sum_{i \neq j} e_{ij} \log \frac{\Delta(k)}{1 - \Delta(k)}, \end{aligned}$$

where  $C$  is some constant that is independent of the edges of  $G$ , and thus irrelevant

$$= C + \sum_{i \neq j} e_{ij} \delta(z_j - z_i),$$

where  $\delta(k)$  is defined to be  $\left( \log \frac{\Delta(k)}{1 - \Delta(k)} \right)$ .

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## 2 Log-likelihood of ranking can be formulated as a sum over edges

By Bayes' law:

$$\begin{aligned} P(z_0, \dots, z_{n-1} \mid G) &\propto P(G \mid z_0, \dots, z_{n-1}) P(z_1, \dots, z_{n-1}) \\ &\propto P(G \mid z_0, \dots, z_{n-1}), \end{aligned}$$

since we have a uniform prior over rankings. Thus, the log-likelihood of the ranking given the graph has the same form as the log-likelihood of the graph given the ranking.

## 3 Can generate random rankings by random insertion of next node in some fixed ordering

We want to form the ranking by generating a ranking of the first  $k$  vertices, and randomly extending it by adding the  $k+1$ -st vertex in between some two of the already-ranked vertices.

Some notation: let  $z_i^{(t)}$  be the (zero-based) ranking of node  $i$  at time  $t$ . It will satisfy the following:

- $z_0^{(0)} = 0$ , i.e., the first ranking is the only possible ranking of a single node.
- $0 \leq z_i^{(t)} \leq t-1$ , and the  $z_i^{(t)}$  form a ranking of the first  $t$  nodes, i.e.,  $\{z_i^{(t)} \mid 0 \leq i \leq t-1\} = \{0, 1, \dots, t-1\}$ .
- $z_i^{(t)} \leq z_i^{(t+1)} \leq z_i^{(t)} + 1$ , i.e., a node's ranking at time  $t+1$  can either be its ranking at time  $t$ , or one more than its ranking at time  $t$ .
- If  $z_i^{(t)} < z_{i+1}^{(t+1)}$ , then  $z_i^{(t+1)} = z_i^{(t)}$ . This means that nodes that come before the new node  $t+1$  will maintain the same rank as before.
- If  $z_i^{(t)} \geq z_{i+1}^{(t+1)}$ , then  $z_i^{(t+1)} = z_i^{(t)} + 1$ . This means that nodes that come after the new node  $t+1$  will have their rank increased by one.

Now, note that:

$$\begin{aligned} P(z_0^{(n-1)}, \dots, z_{n-1}^{(n-1)}) &= P(z_0^{(n-1)}) \cdot P(z_1^{(n-1)} \mid z_0^{(n-1)}) \cdots P(z_{n-1}^{(n-1)} \mid z_0^{(n-1)}, \dots, z_{n-2}^{(n-1)}) \\ &= P(z_0^{(0)}) \cdot P(z_1^{(1)} \mid z_0^{(0)}) \cdots P(z_{n-1}^{(n-1)} \mid z_0^{(0)}, \dots, z_{n-2}^{(n-2)}) \end{aligned}$$

and thus

$$\log P(\text{ranking}) = \sum_{t=0}^{n-1} \log P(z_t^{(t)} \mid z_0^{(0)}, \dots, z_{t-1}^{(t-1)})$$

## 4 CHALLENGE: finish it!

Figure out how to use parts 1 and 2 to perform the sampling described in 3. You should be able to do it in time  $O(E + V)$ , where  $E$  is the number of edges and  $V$  is the number of nodes. This yields a  $O(V^2 + EV)$  algorithm for drawing perfectly random samples from this distribution, which gives us an efficient strategy for performing EM.