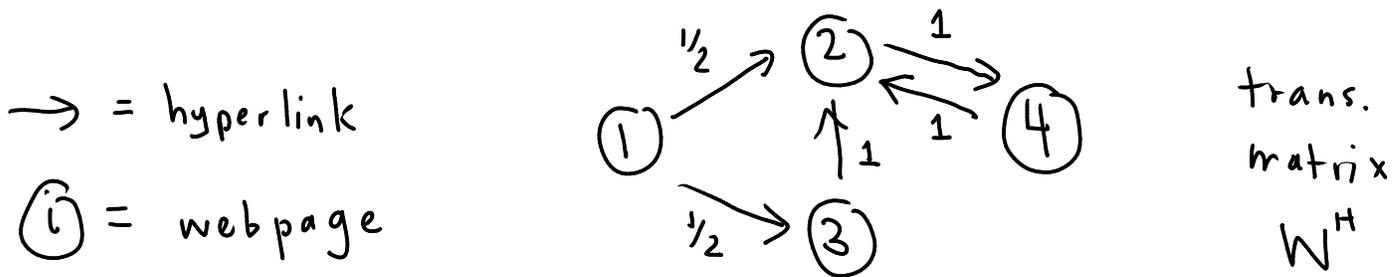


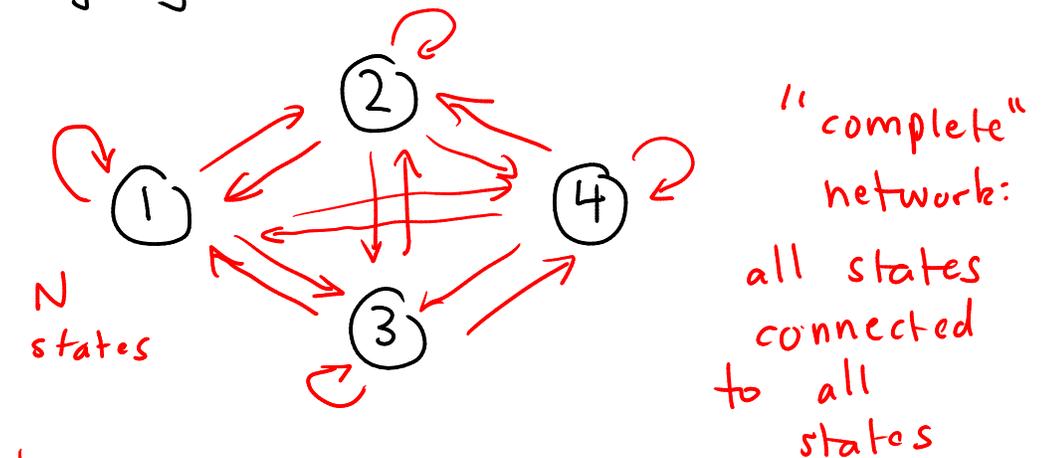
for an ergodic network: $p_i^s = \frac{1}{h_{ii}}$

↑
avg. time
to make
trip from
 $i \rightarrow i$

example of using stat. prob's + MHT in practice: Google Page Rank



W^H = "transition" matrix
 created by assigning equal prob's to
 all outgoing arrows



trans. prob.

$$W_{ij}^C = \frac{1}{N} \text{ for all } i, j$$

$j \rightarrow i$

$$W = \alpha W^H + \beta W^C$$

$$\alpha + \beta = 1$$

$\beta > 0$: ergodic network

\Rightarrow columns of W sum to 1

\Rightarrow proper trans. matrix W

$$\alpha = 0.85$$

$$\beta = 0.15$$

\Rightarrow calculate $p_j^{ss} = \frac{1}{h_{jj}}$ & use it to rank webpages

not using N^2 eq'ns for h_{ij} to solve this

better approach:

start w/ arbitrary \vec{p}^0

$$W \dots W \vec{p}^0 \approx \vec{p}^s$$

final puzzle piece: show $W^n \vec{p}^0 \rightarrow \vec{p}^s$
as $n \rightarrow \infty$ for any starting \vec{p}^0

Next step: develop a physical framework

classical mech.
for "complex"
systems

\Rightarrow W matrices
 \downarrow MR
 \downarrow $W^n \vec{p}^0 = \vec{p}^s$ $n \rightarrow \infty$

Mechanics in d -dim. w/ M particles:

$$\left. \begin{array}{l} \vec{q} = dM \text{ coordinates for all particl.} \\ \vec{p} = dM \text{ momenta " " " } \end{array} \right\} \begin{array}{l} 2dM \\ \text{dim.} \\ \text{phase} \\ \text{space} \end{array}$$

exact state of system $\iff (\vec{q}, \vec{p})$ in phase space

assumptions: system has finite volume V
no gain/loss of energy from outside (closed)

total energy is conserved

$$E = \mathcal{H}(\vec{q}, \vec{p}) \text{ Hamiltonian}$$

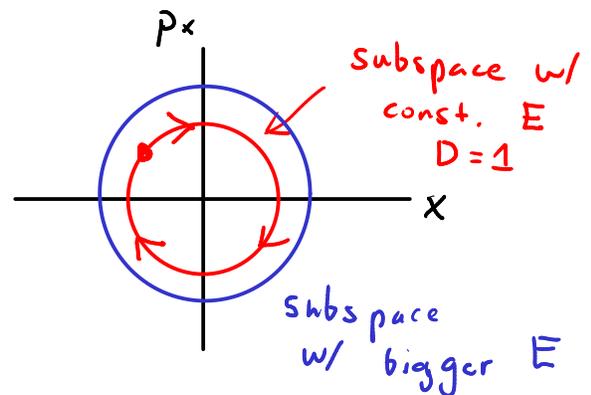
↑
defines a subspace in phase space w/ dim. $2dM - 1 \equiv D$

1-dim. harm. oscill.

$$\mathcal{H} = \frac{1}{2} p_x^2 + \frac{1}{2} x^2 = E$$

phase space: (x, p_x)

$$d=1, M=1 \quad 2dM=2$$

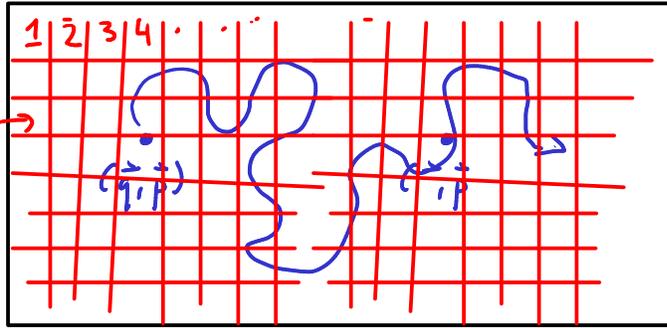


focus: a single subspace (one layer of onion)

= D-dim. surface

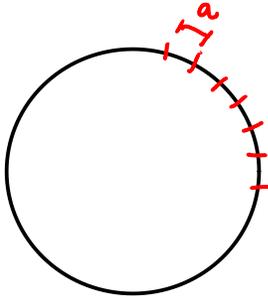
cartoon:


box:
"microstate"



divide up
surface
into D-dim.
boxes
of volume a

label boxes:



$$\text{radius} = \sqrt{2E}$$

$$\text{circumf.} = 2\pi\sqrt{2E}$$

$$\mathcal{H}(E) = \frac{2\pi\sqrt{2E}}{a}$$

$$\mathcal{M} = 1, 2, 3, \dots, \mathcal{H}(E)$$

typically
leave
out a
in our
notation