

Given adjacency matrix $Q_{n \times n}$ (square, nonnegative) with rowsums $\mathbf{L} = [L_1, L_2, L_3, \dots, L_n]$. Define S to be the augmentation of Q to include the super-node:

$$S = \left[\begin{array}{c|ccccc} 0 & 1 & 1 & 1 & \dots & 1 \\ \hline \alpha_1 & q_{11} & q_{12} & q_{13} & & q_{1n} \\ \alpha_2 & q_{21} & q_{22} & q_{23} & & q_{2n} \\ \alpha_3 & q_{31} & q_{32} & q_{33} & & q_{3n} \\ \dots & & & & & \\ \alpha_n & q_{n1} & q_{n2} & q_{n3} & & q_{nn} \end{array} \right] \quad (1)$$

with $\boldsymbol{\beta} = [\beta_1, \beta_2, \beta_3, \dots, \beta_n] = \mathbf{1}$ and $\boldsymbol{\alpha} = [\alpha_1, \alpha_2, \alpha_3, \dots, \alpha_n]$ and Q elements q_{ij} .

Let $R = [r_0, r_1, r_2, r_3, \dots, r_n]$ represent the Patent Rank eigenvector (sums to one) based¹ on the row-normalization of S :

$$\mathbf{R} = \hat{S}^T \mathbf{R} \quad \text{where} \quad \hat{S} = \text{diag}(\mathbf{d})^{-1} \mathbf{S} \quad \text{and} \quad \mathbf{d} = \mathbf{S} \mathbf{e}. \quad (2)$$

Let $R' = [r'_1, r'_2, r'_3, \dots, r'_n]$ represent the PageRank eigenvector with² damping factor $(1 - \alpha)$ based on the row-normalization of Q :

$$\mathbf{R}' = \hat{Q}^T \mathbf{R}' \quad \text{where} \quad \hat{Q} = \text{diag}(\mathbf{d})^{-1} \mathbf{Q} \quad \text{and} \quad \mathbf{d} = \mathbf{Q} \mathbf{e}. \quad (3)$$

Given that the matrix Q contains no dangling nodes (\mathbf{L} is strictly positive), if we assign augmentation $\boldsymbol{\alpha}$ elements as follows:

$$\alpha_j = \frac{\alpha L_j}{1 - \alpha}, \quad (4)$$

Properties of Equation 4:

• **a:**

$$\alpha_j = \alpha(L_j + \alpha_j)$$

• **b:**

$$L_j + \alpha_j = \frac{L_j}{1 - \alpha}$$

• **c:**

$$\alpha = \frac{\alpha_j}{L_j + \alpha_j}$$

then

$$R' = [(1 + \alpha)r_1, (1 + \alpha)r_2, (1 + \alpha)r_3, \dots, (1 + \alpha)r_n]. \quad (5)$$

¹We denote the vector \mathbf{e} as a unitary vector of length n with all elements equal to one. A matrix that is row-stochastic and row-normalized is scaled so the sum of every row is equal to one (that is, $\sum_j s_{i,j} = 1$). The scaling factors $d_i = \sum_j h_{i,j}$ define the vector $\mathbf{d} = (d_i)$, which satisfies the equation $\mathbf{d} = \mathbf{S} \mathbf{e}$. We denote the diagonal matrix $\mathbf{D}_{n \times n}$ as $\text{diag}(\mathbf{d})$ with diagonal entries composed of vector $\mathbf{d} = (d_i)$ for $i = 1, 2, \dots, n$. \hat{S}^T is the transpose of matrix \hat{S} .

²For example, $\alpha = 0.15$ corresponds to a damping factor of (0.85)

Proof. From Equation 2, the super-node element r_0 is defined based on multiplication as:

$$\begin{aligned}
r_0 &= \sum_{j=0}^n \frac{\alpha_j}{L_j + \alpha_j} r_j \\
&= \sum_{j=0}^n \alpha r_j \text{ (Substitute Equation 4 c:)} \\
&= \alpha \sum_{j=0}^n r_j \\
&= \alpha(1 - r_0) \text{ (eigenvector sums to one)}
\end{aligned} \tag{6}$$

therefore,

$$r_0 = \frac{\alpha}{1 + \alpha} \tag{7}$$

and we note r_0 , the value of the super node, is a function of the damping factor.

We also note that we can construct a single element from R :

$$\mathbf{R} = \begin{bmatrix} \hat{S}^T \end{bmatrix} \mathbf{R} \tag{8}$$

as follows:

$$\begin{aligned}
r_i &= \frac{r_0}{n} + \sum_{j=1}^n \frac{q_{ji}}{L_j + \alpha_j} r_j \\
&= \frac{r_0}{n} + \sum_{j=1}^n \frac{(1 - \alpha)q_{ji}}{L_j} r_j \text{ (Substitute Equation 4 b:)} \\
&= \frac{r_0}{n} + (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} r_j \\
&= \frac{\alpha}{n(1 + \alpha)} + (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} r_j \text{ (Substitute Equation 7)}
\end{aligned} \tag{9}$$

Next, we define the PageRank vector from Equation 3

$$\mathbf{R}' = \left[\hat{Q}^T(1 - \alpha) + \frac{\alpha}{n} \mathbf{e} \mathbf{e}^T \right] \mathbf{R}' \tag{10}$$

Therefore, does $(1 + \alpha)r_i \stackrel{?}{=} r'_i$. Consider a single element from Equation 10:

$$\begin{aligned}
r'_i &= \sum_{j=1}^n \left[(1 - \alpha) \frac{q_{ji}}{L_j} + \frac{\alpha}{n} \right] r'_j \\
&= (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} r'_j + \frac{\alpha}{n} \sum_{j=1}^n r'_j \\
&= (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} r'_j + \frac{\alpha}{n} \text{ (sums to one)}
\end{aligned} \tag{11}$$

Substituting Equations 9 and 11:

$$\begin{aligned}
& (1 + \alpha)r_i \stackrel{?}{=} r'_i \\
(1 + \alpha) \left[\frac{\alpha}{n(1 + \alpha)} + (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} r_j \right] & \stackrel{?}{=} (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} r'_j + \frac{\alpha}{n} \\
\frac{\alpha}{n} + (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} (1 + \alpha)r_j & \stackrel{?}{=} (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} r'_j + \frac{\alpha}{n} \\
\frac{\alpha}{n} + (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} (1 + \alpha)r_j & \stackrel{?}{=} \frac{\alpha}{n} + (1 - \alpha) \sum_{j=1}^n \frac{q_{ji}}{L_j} r'_j
\end{aligned} \tag{12}$$

□