

JORDAN CANONICAL FORM OF THE GOOGLE MATRIX: A POTENTIAL CONTRIBUTION TO THE PAGERANK COMPUTATION*

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Abstract. We consider the web hyperlink matrix used by Google for computing the PageRank whose form is given by $A(c) = [cP + (1 - c)E]^T$, where P is a row stochastic matrix, E is a row stochastic rank one matrix, and $c \in [0, 1]$. We determine the analytic expression of the Jordan form of $A(c)$ and, in particular, a rational formula for the PageRank in terms of c . The use of extrapolation procedures is very promising for the efficient computation of the PageRank when c is close or equal to 1.

Key words. Google matrix, canonical Jordan form, extrapolation formulae

AMS subject classifications. 65F10, 65F15, 65Y20

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1. Introduction. We look at the web as a huge directed graph whose nodes are all the web pages and whose edges are constituted by all the links between pages. In the following $\deg(i)$ denotes the cardinality of the pages which are reached by a direct link from page i . The basic Google matrix P is defined as $P_{i,j} = 1/\deg(i)$ if $\deg(i) > 0$ and there exists a link in the web from page i to a certain page $j \neq i$; for the rows i for which $\deg(i) = 0$ we assume $P_{i,j} = 1/n$, where n is the size of the matrix, i.e., the cardinality of all the web pages. This definition is a model for the behavior of a generic web user: if the user is visiting page i , then with probability $1/\deg(i)$ he will move to one of the pages j linked by i and if i has no links, then the user will make just a random choice with uniform distribution $1/n$. The basic PageRank is an n -sized vector which gives a measure of the importance of every page in the web: a simple reasoning shows that the basic PageRank is the left eigenvector of P associated to the dominating eigenvalue 1 (see, e.g., [9, 6]). Since the matrix P is nonnegative and has row sum equal to 1 it is clear that the right eigenvector related to 1 is \mathbf{e} (the vector of all 1's) and that all the other eigenvalues are in modulus at most equal to 1. The structure of P is such that we have no guarantee for its aperiodicity and for its irreducibility: therefore the gap between 1 and the modulus of the second largest eigenvalue can be zero. This means that the computation of the PageRank by the application of the standard power method (see, e.g., [3]) to the matrix $A = P^T$ (or one of its variations for our specific problem) is not convergent or is very slowly convergent. A solution is found by considering a change in the model: given a value $c \in [0, 1]$, from the basic Google matrix P we define the parametric Google matrix $P(c)$ as $cP + (1 - c)E$ with $E = \mathbf{e}\mathbf{v}^T$ and $v_i > 0$, $\|\mathbf{v}\|_1 = 1$. This change corresponds to the following user behavior: if the user is visiting page i , then the next move will be with probability c according to the rule described by the basic Google matrix P and with probability $1 - c$ according to the rule described by \mathbf{v} . Generally a value

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of c as 0.85 is considered in the literature (see, e.g., [6]). For $c < 1$, the good news is that the $\text{PageRank}(c)$, i.e., the left dominating eigenvector, can be computed in a fast way since $P(c)$ (which is now with row sum 1, nonnegative, irreducible, and aperiodic) has a second eigenvalue whose modulus is dominated by c [4]: therefore the convergence to $\text{PageRank}(c)$ is such that the error at step k decays as c^k . Of course the computation becomes slow if c is chosen close to 1 and there is no guarantee of convergence if $c = 1$. In this paper, given the Jordan canonical form of the basic Google matrix P , we describe in an analytical way the Jordan canonical form of the Google matrix $P(c)$ and, in particular, we obtain that

$$\text{PageRank}(c) = \text{PageRank} + R(c)$$

with $R(c)$ the rational vector function of c . Since $\text{PageRank}(c)$ can be computed efficiently when c is far away from 1, the use of vector extrapolation methods [1] should allow us to compute in a fast way $\text{PageRank}(c)$ when c is close or equal to 1 (see [2] for more details).

2. Closed form analysis of $\text{PageRank}(c)$. The analysis is given in two steps: first we give the Jordan canonical form and the rational expression of $\text{PageRank}(c)$ under the assumption that P is diagonalizable; then we consider the general case.

THEOREM 2.1. *Let P be a row stochastic matrix of size n , let $c \in (0, 1)$, and let $E = \mathbf{e}\mathbf{v}^T$ be a row stochastic rank one matrix of size n with \mathbf{e} the vector of all 1's and with \mathbf{v} an n -sized vector representing a probability distribution, i.e., $v_i > 0$ and $\|\mathbf{v}\|_1 = 1$. Consider the matrix $P(c) = cP + (1 - c)E$ and assume that P is diagonalizable. If $P = X\text{diag}(1, \lambda_2, \dots, \lambda_n)X^{-1}$ with $X = [\mathbf{e}|\mathbf{x}_2|\dots|\mathbf{x}_n]$, $[X^{-1}]^T = [\mathbf{y}_1|\mathbf{y}_2|\dots|\mathbf{y}_n]$, then*

$$P(c) = Z\text{diag}(1, c\lambda_2, \dots, c\lambda_n)Z^{-1}, \quad Z = XR^{-1}.$$

Moreover, the following facts hold true:

- $1 \geq |\lambda_2| \geq \dots \geq |\lambda_n|$ and $\lambda_2 = 1$ if P is reducible and its graph has at least two irreducible closed sets.
- We have

$$R = I_n + \mathbf{e}_1\mathbf{w}^T, \quad \mathbf{w}^T = (0, w_2, \dots, w_n), \\ w_j = (1 - c)\mathbf{v}^T\mathbf{x}_j / (1 - c\lambda_j), \quad j = 2, \dots, n.$$

Proof. From the assumptions we have $P = X\text{diag}(\lambda_1, \lambda_2, \dots, \lambda_n)X^{-1}$, but $P\mathbf{e} = \mathbf{e}$ (P has row sum equal to 1) and P is nonnegative; therefore $X = [\mathbf{x}_1|\mathbf{x}_2|\dots|\mathbf{x}_n]$ with $\mathbf{x}_1 = \mathbf{e}$, $\lambda_1 = 1$, and $|\lambda_j| \leq 1 = \|P\|_\infty$; moreover, $\lambda_2 = 1$ if P is reducible and its graph has at least two irreducible closed sets by standard Markov theory (see, e.g., [4]). Consequently, $[\mathbf{y}_1|\mathbf{y}_2|\dots|\mathbf{y}_n]^T X = X^{-1}X = I_n$ and, in particular, $[\mathbf{y}_1|\mathbf{y}_2|\dots|\mathbf{y}_n]^T \mathbf{e} = X^{-1}\mathbf{e} = \mathbf{e}_1$ (the first vector of the canonical basis). We have

$$P(c) = cP + (1 - c)\mathbf{e}\mathbf{v}^T = X\text{diag}(c, c\lambda_2, \dots, c\lambda_n)X^{-1} + (1 - c)\mathbf{e}\mathbf{v}^T,$$

and hence

$$X^{-1}P(c)X = \text{diag}(c, c\lambda_2, \dots, c\lambda_n) + (1 - c)X^{-1}\mathbf{e}\mathbf{v}^T X \\ = \text{diag}(c, c\lambda_2, \dots, c\lambda_n) + (1 - c)\mathbf{e}_1\mathbf{v}^T X \\ = \text{diag}(c, c\lambda_2, \dots, c\lambda_n) + (1 - c)\mathbf{e}_1[\mathbf{v}^T\mathbf{e}, \mathbf{v}^T\mathbf{x}_2, \dots, \mathbf{v}^T\mathbf{x}_n].$$

But $\mathbf{v}^T \mathbf{e} = 1$ since \mathbf{v} is a probability vector by the hypothesis. In conclusion we have

$$(2.1) \quad X^{-1}P(c)X = \begin{bmatrix} 1 & (1-c)\mathbf{v}^T \mathbf{x}_2 & \cdots & (1-c)\mathbf{v}^T \mathbf{x}_{n-1} & (1-c)\mathbf{v}^T \mathbf{x}_n \\ & c\lambda_2 & & & \\ & & \ddots & & \\ & & & c\lambda_{n-1} & \\ & & & & c\lambda_n \end{bmatrix}.$$

The last step is to diagonalize the previous matrix: calling R the matrix

$$(2.2) \quad \begin{bmatrix} 1 & \frac{(1-c)\mathbf{v}^T \mathbf{x}_2}{(1-c\lambda_2)} & \cdots & \frac{(1-c)\mathbf{v}^T \mathbf{x}_{n-1}}{(1-c\lambda_{n-1})} & \frac{(1-c)\mathbf{v}^T \mathbf{x}_n}{(1-c\lambda_n)} \\ & 1 & & & \\ & & \ddots & & \\ & & & 1 & \\ & & & & 1 \end{bmatrix}$$

and taking into account (2.1), a direct computation shows that

$$R [X^{-1}P(c)X] = \text{diag}(1, c\lambda_2, \dots, c\lambda_n)R,$$

i.e.,

$$X^{-1}P(c)X = R^{-1} \text{diag}(1, c\lambda_2, \dots, c\lambda_n)R,$$

and finally $P(c) = Z \text{diag}(1, c\lambda_2, \dots, c\lambda_n) Z^{-1}$, $Z = X R^{-1}$. \square

COROLLARY 2.2. *With the notation of Theorem 2.1, the PageRank(c) vector is given by*

$$(2.3) \quad [\text{PageRank}(c)]^T = \mathbf{y}_1^T + (1-c) \sum_{j=2}^n \mathbf{v}^T \mathbf{x}_j \mathbf{y}_j^T / (1-c\lambda_j),$$

where \mathbf{y}_1^T is the basic PageRank vector (i.e., when $c = 1$).

Proof. For $c = 1$ there is nothing to prove since $P(c) = P$ and therefore $\text{PageRank}(c) = \text{PageRank}$. We take $c < 1$. By Theorem 2.1 we have that $\text{PageRank}(c)$ is the transpose of the first row of the matrix $Z^{-1} = R X^{-1}$.

Since $X^{-1} = [\mathbf{y}_1 | \mathbf{y}_2 | \cdots | \mathbf{y}_n]^T$, the claimed thesis follows from the structure of R in (2.2). \square

We now take into account the case where P is general (and therefore possibly not diagonalizable): the conclusions are formally identical except for the rational expression $R(c)$ which is a bit more involved. We first observe that if $\lambda_2 = 1$, then, as proved in [4], the graph of P has at least two irreducible closed sets: therefore the geometric multiplicity of the eigenvalue 1 also must be at least 2. In summary in the general case we have $P = X J X^{-1}$, where

$$(2.4) \quad J = \begin{bmatrix} 1 & & & & \\ & \lambda_2 & * & & \\ & & \ddots & \ddots & \\ & & & \lambda_{n-1} & * \\ & & & & \lambda_n \end{bmatrix}$$

with $*$ denoting a value that can be 0 or 1.

THEOREM 2.3. *Let P be a row stochastic matrix of size n , let $c \in (0, 1)$, and let $E = \mathbf{e}\mathbf{v}^T$ be a row stochastic rank one matrix of size n with \mathbf{e} the vector of all 1's and with \mathbf{v} an n -sized vector representing a probability distribution, i.e., $v_i > 0$ and $\|\mathbf{v}\|_1 = 1$. Consider the matrix $P(c) = cP + (1 - c)E$ and let $P = XJ(1)X^{-1}$, $X = [\mathbf{e}|\mathbf{x}_2|\cdots|\mathbf{x}_n]$, $[X^{-1}]^T = [\mathbf{y}_1|\mathbf{y}_2|\cdots|\mathbf{y}_n]$,*

$$J(c) = \begin{bmatrix} 1 & & & & \\ & c\lambda_2 & c \cdot * & & \\ & & \ddots & \ddots & \\ & & & c\lambda_{n-1} & c \cdot * \\ & & & & c\lambda_n \end{bmatrix},$$

and

$$(2.5) \quad J(c) = D \begin{bmatrix} 1 & & & & \\ & c\lambda_2 & * & & \\ & & \ddots & \ddots & \\ & & & c\lambda_{n-1} & * \\ & & & & c\lambda_n \end{bmatrix} D^{-1}, \quad D = \text{diag}(1, c, \dots, c^{n-1}),$$

with $*$ denoting a value that can be 0 or 1. Then we have

$$P(c) = ZJ(c)Z^{-1}, \quad Z = XR^{-1},$$

and, in addition, the following facts hold true:

- $1 \geq |\lambda_2| \geq \cdots \geq |\lambda_n|$ and $\lambda_2 = 1$ if P is reducible and its graph has at least two irreducible closed sets.
- We have

$$(2.6) \quad R = I_n + \mathbf{e}_1\mathbf{w}^T, \quad \mathbf{w}^T = (0, w_2, \dots, w_n),$$

$$w_2 = (1 - c)\mathbf{v}^T\mathbf{x}_2 / (1 - c\lambda_2),$$

$$(2.7) \quad w_j = [(1 - c)\mathbf{v}^T\mathbf{x}_j + [J(c)]_{j-1,j}w_{j-1}] / (1 - c\lambda_j), \quad j = 3, \dots, n.$$

Proof. From the assumptions we have $P = X\text{diag}(\lambda_1, \lambda_2, \dots, \lambda_n)X^{-1}$, but $P\mathbf{e} = \mathbf{e}$ (P has row sum equal to 1) and P is nonnegative: therefore $X = [\mathbf{x}_1|\mathbf{x}_2|\cdots|\mathbf{x}_n]$ with $\mathbf{x}_1 = \mathbf{e}$, $\lambda_1 = 1$, and $|\lambda_j| \leq 1 = \|P\|_\infty$; moreover, $\lambda_2 = 1$ if the graph of P has at least two irreducible closed sets by standard Markov theory (see, e.g., [4]). Consequently, $[\mathbf{y}_1|\mathbf{y}_2|\cdots|\mathbf{y}_n]^T X = X^{-1}X = I_n$ and, in particular, $[\mathbf{y}_1|\mathbf{y}_2|\cdots|\mathbf{y}_n]^T \mathbf{e} = X^{-1}\mathbf{e} = \mathbf{e}_1$ (the first vector of the canonical basis). From the relation

$$P(c) = cP + (1 - c)\mathbf{e}\mathbf{v}^T = X\text{diag}(c, c\lambda_2, \dots, c\lambda_n)X^{-1} + (1 - c)\mathbf{e}\mathbf{v}^T,$$

we deduce

$$\begin{aligned} X^{-1}P(c)X &= cJ(1) + (1 - c)X^{-1}\mathbf{e}\mathbf{v}^T X \\ &= cJ(1) + (1 - c)\mathbf{e}_1\mathbf{v}^T X \\ &= cJ(1) + (1 - c)\mathbf{e}_1[\mathbf{v}^T\mathbf{e}, \mathbf{v}^T\mathbf{x}_2, \dots, \mathbf{v}^T\mathbf{x}_n]. \end{aligned}$$

But $\mathbf{v}^T \mathbf{e} = 1$ since \mathbf{v} is a probability vector by the hypothesis. In summary we infer

$$(2.8) \quad X^{-1}P(c)X = \begin{bmatrix} 1 & (1-c)\mathbf{v}^T \mathbf{x}_2 & \cdots & (1-c)\mathbf{v}^T \mathbf{x}_{n-1} & (1-c)\mathbf{v}^T \mathbf{x}_n \\ & c\lambda_2 & c \cdot * & & \\ & & \ddots & & \\ & & & c\lambda_{n-1} & c \cdot * \\ & & & & c\lambda_n \end{bmatrix}.$$

The last step is to diagonalize the previous matrix: setting R the matrix

$$(2.9) \quad \begin{bmatrix} 1 & w_2 & \cdots & w_{n-1} & w_n \\ & 1 & & & \\ & & \ddots & & \\ & & & 1 & \\ & & & & 1 \end{bmatrix},$$

with w_j as in (2.6)–(2.7) and using (2.8), a direct computation shows that

$$R[X^{-1}P(c)X] = J(c)R,$$

i.e.,

$$X^{-1}P(c)X = R^{-1}J(c)R,$$

and therefore $P(c) = ZJ(c)Z^{-1}$, $Z = XR^{-1}$. As a final remark we observe that the identity in (2.5) can be proved by direct inspection. \square

COROLLARY 2.4. *With the notation of Theorem 2.1, the PageRank(c) vector is given by*

$$(2.10) \quad [\text{PageRank}(c)]^T = \mathbf{y}_1^T + \sum_{j=2}^n w_j \mathbf{y}_j^T,$$

where \mathbf{y}_1^T is the basic PageRank vector (i.e., when $c = 1$) and the quantities w_j are expressed as in (2.6)–(2.7).

Proof. By Theorem 2.3, the decomposition

$$P(c) = ZJ(c)Z^{-1}, \quad Z = XR^{-1},$$

with $J(c)$ as in (2.5), is a Jordan decomposition where

$$\text{diag}(1, c^{-1}, \dots, c^{1-n})Z^{-1}$$

is the left eigenvector matrix. Therefore $[\text{PageRank}(c)]^T$ is the first row of the matrix

$$\text{diag}(1, c^{-1}, \dots, c^{1-n})Z^{-1} = \text{diag}(1, c^{-1}, \dots, c^{1-n})RX^{-1}.$$

Since $X^{-1} = [\mathbf{y}_1 | \mathbf{y}_2 | \cdots | \mathbf{y}_n]^T$, the claimed thesis follows from the structure of R in (2.9) and from the fact that the first row of $\text{diag}(1, c^{-1}, \dots, c^{1-n})$ is \mathbf{e}_1^T . \square

3. Discussion and future work. The theoretical results presented in this paper have two main consequences: (a) The vector $\text{PageRank}(c)$ can be very different from $\text{PageRank}(1)$ since the number n appearing in (2.3) and (2.10) is huge, being the whole number of the web pages. This shows that a small change in the value of c (say from 1 to $1 - \epsilon$ for a given fixed small $\epsilon > 0$) gives a dramatic change in the vector: the latter statement also agrees with the conditioning of the numerical problem described in [5], where it is shown that the conditioning of the computation of $\text{PageRank}(c)$ grows as $(1 - c)^{-1}$. In relation to the work of Kamvar and others, it should be mentioned that the proof in [4] of the behavior of the second eigenvalue of the Google matrix turns out to be quite elementary by following the argument in part (b), exercise 7.1.17, of [8]. It is possible that a similar argument could help in simplifying even more the proofs of Theorems 2.1 and 2.3. (b) A strong challenge posed by the formulae (2.3) and (2.10) is the possibility of using vector extrapolation [1] for obtaining the expression of $\text{PageRank}(1)$ using few evaluations of $\text{PageRank}(c)$ for some values of c far enough from 1 so that the computational problem is well-conditioned [5] and the known algorithms based on the classical power method are efficient [6, 7]; this subject is under investigation in [2].

Now we have to discuss a more philosophical question. We presented a potential strategy (see [2] for more details) for the computation of $\text{PageRank} = \text{PageRank}(1)$ through a vector extrapolation technique applied to (2.10). A basic and preliminary criticism is that in practice (i.e., in the real Google matrix) the matrix $A(1) = A$ is reducible: therefore the nonnegative dominating eigenvector with unitary l^1 norm is not unique, while the nonnegative dominating eigenvector $\text{PageRank}(c)$ with unitary l^1 norm of $A(c)$ with $c \in [0, 1)$ is not only unique but strictly positive. Therefore, since $\text{PageRank}(c)$ is a rational expression without poles at $c = 1$, there exists (unique) the limit as c tends to 1 of $\text{PageRank}(c)$. Clearly this vector is unique and, consequently, our proposal concerns a special PageRank problem. We have to face two problems: how to characterize this limit vector and whether this special PageRank vector has a specific meaning. To understand the situation and to give answers, we have to make a careful study of the set of all the (normalized) PageRank vectors for $c = 1$. From the theory of stochastic matrices, the matrix A is similar (through a permutation matrix) to

$$\hat{A} = \begin{bmatrix} P_{1,1} & 0 & & & & & & 0 \\ P_{2,1} & P_{2,2} & 0 & & & & & 0 \\ \vdots & & \ddots & & & & & \vdots \\ P_{r,1} & \cdots & \cdots & P_{r,r} & 0 & & & 0 \\ 0 & & & 0 & P_{r+1,r+1} & 0 & & 0 \\ 0 & & & & 0 & P_{r+2,r+2} & 0 & 0 \\ \vdots & & & & & & \ddots & \vdots \\ 0 & & & & & & 0 & P_{m,m} \end{bmatrix},$$

where $P_{i,i}$ is either a null matrix or is strictly substochastic and irreducible for $i = 1, \dots, r$, and $P_{j,j}$ is stochastic and irreducible for $j = r + 1, \dots, m$. In the case of the Google matrix we have $m - r$ quite large. Therefore we have the following:

- $\lambda = 1$ is an eigenvalue of \hat{A} (and hence of A) with algebraic and geometric multiplicity equal to $m - r$ (exactly 1 for every $P_{j,j}$ with $j = r + 1, \dots, m$, and every other eigenvalue of unitary modulus has geometric multiplicity coinciding with the algebraic multiplicity);

- all the remaining eigenvalues of \hat{A} (and hence of A) have modulus weakly dominated by 1 since each matrix $P_{i,i}$ for $i = 1, \dots, r$ is either a null matrix or is strictly substochastic and irreducible;
- the canonical basis of the dominating eigenspace is given by $\{\mathbf{Z}[i] \geq 0, i = 1, \dots, t = m - r\}$ with

$$\hat{A}\mathbf{Z}[i] = \hat{A} \begin{bmatrix} 0 \\ \mathbf{z}[i] \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ P_{r+i,r+i}\mathbf{z}[i] \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ \mathbf{z}[i] \\ 0 \end{bmatrix} = \mathbf{Z}[i]$$

and $\sum_{j=1}^n (\mathbf{Z}[i])_j = 1, (\mathbf{Z}[i])_j \geq 0$, for all $j = 1, \dots, n$, for all $i = 1 \dots, t$. In conclusion we are able to characterize all the nonnegative normalized dominating eigenvectors of the Google matrix as

$$\mathbf{v}(\lambda_1, \dots, \lambda_t) = \sum_{i=1}^t \lambda_i \mathbf{Z}[i], \quad \sum_{i=1}^t \lambda_i = 1, \quad \lambda_i \geq 0.$$

Now if we put the above relations into Corollary 2.4, we deduce that (2.10) can be read as

$$[\text{PageRank}(c)]^T = \mathbf{y}_1^T + (\mathbf{v}^T \mathbf{x}_2) \mathbf{y}_2^T + \dots + (\mathbf{v}^T \mathbf{x}_t) \mathbf{y}_t^T + \sum_{j=t+1}^n w_j \mathbf{y}_j^T,$$

with $w_j = w_j(c)$ and $\lim_{c \rightarrow 1} w_j(c) = 0$. Therefore the unique vector $\text{PageRank}(1) = \mathbf{y}_1 + (\mathbf{v}^T \mathbf{x}_2) \mathbf{y}_2 + \dots + (\mathbf{v}^T \mathbf{x}_t) \mathbf{y}_t$ that we compute is one of the vectors $\mathbf{v}(\lambda_1, \dots, \lambda_t) = \sum_{i=1}^t \lambda_i \mathbf{Z}[i], \sum_{i=1}^t \lambda_i = 1, \lambda_i \geq 0$. The question is, which $\lambda_1, \dots, \lambda_t$? By comparison with Corollary 2.4, the answer is

$$\lambda_j = \sum_{i=1}^t (\mathbf{v}^T \mathbf{x}_i) \alpha_{i,j},$$

where $\alpha = (\alpha_{i,j})_{i,j=1}^t$ is the transformation matrix from the basis $\{\mathbf{Z}[i] \geq 0, i = 1, \dots, t\}$ to the basis $\{\mathbf{y}_i, i = 1, \dots, t\}$, i.e., $\mathbf{y}_i = \sum_{j=1}^t \alpha_{i,j} \mathbf{Z}[j], i = 1, \dots, t$. It is interesting to observe that the vector that we compute, as limit of $\text{PageRank}(c)$, depends on \mathbf{v} , and this is welcome since according to the model, it is correct that the personalization vector \mathbf{v} decides which PageRank vector is chosen.

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