

The graph Laplacian can be interpreted as a linear map from \mathbb{R}^V to itself. For all $x \in \mathbb{R}^V$, we have

$$(Lx)_i = \sum_{j \sim i} w_{ij}(x_i - x_j).$$

It is clear from the equation $L = D - W$ that each row of L sums to 0, so the vector $\mathbf{1}$ is in the nullspace of L , but it is less obvious that L is positive semidefinite. One way to prove it is to generalize slightly the notion of incidence matrix.

Definition 20.17. Given a weighted graph $G = (V, W)$, with $V = \{v_1, \dots, v_m\}$, if $\{e_1, \dots, e_n\}$ are the edges of the underlying graph of G (recall that $\{v_i, v_j\}$ is an edge of this graph iff $w_{ij} > 0$), for any oriented graph G^σ obtained by giving an orientation to the underlying graph of G , the *incidence matrix* B^σ of G^σ is the $m \times n$ matrix whose entries b_{ij} are given by

$$b_{ij} = \begin{cases} +\sqrt{w_{ij}} & \text{if } s(e_j) = v_i \\ -\sqrt{w_{ij}} & \text{if } t(e_j) = v_i \\ 0 & \text{otherwise.} \end{cases}$$

For example, given the weight matrix

$$W = \begin{pmatrix} 0 & 3 & 6 & 3 \\ 3 & 0 & 0 & 3 \\ 6 & 0 & 0 & 3 \\ 3 & 3 & 3 & 0 \end{pmatrix},$$

the incidence matrix B corresponding to the orientation of the underlying graph of W where an edge (i, j) is oriented positively iff $i < j$ is

$$B = \begin{pmatrix} 1.7321 & 2.4495 & 1.7321 & 0 & 0 \\ -1.7321 & 0 & 0 & 1.7321 & 0 \\ 0 & -2.4495 & 0 & 0 & 1.7321 \\ 0 & 0 & -1.7321 & -1.7321 & -1.7321 \end{pmatrix}.$$

The reader should verify that $BB^\top = D - W$. This is true in general, see Proposition 20.3.

It is easy to see that Proposition 20.1 applies to the underlying graph of G . For any oriented graph G^σ obtained from the underlying graph of G , the rank of the incidence matrix B^σ is equal to $m - c$, where c is the number of connected components of the underlying graph of G , and we have $(B^\sigma)^\top \mathbf{1} = 0$. We also have the following version of Proposition 20.2 whose proof is immediately adapted.

Proposition 20.3. *Given any weighted graph $G = (V, W)$ with $V = \{v_1, \dots, v_m\}$, if B^σ is the incidence matrix of any oriented graph G^σ obtained from the underlying graph of G and D is the degree matrix of G , then*

$$B^\sigma (B^\sigma)^\top = D - W = L.$$