ML: Algo & Theory

SS 18

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## Assignment 10

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## Exercise 1

a.) We have to prove that  $\lambda_n \leq 2$ . From the Rayleigh principle we know that  $\lambda_n = \max_v v^T L v$ , where  $v \in \mathbb{R}^n$  is normalized, meaning that is has length = 1. Because L is a normalized Laplacian, we get the following equations:

$$\begin{split} &v^TLv = \frac{1}{2}\sum_{i,j=1}^n a_{ij} \big(\frac{v_i}{\sqrt{d_i}} - \frac{v_j}{\sqrt{d_j}}\big)^2 \\ &= \frac{1}{2}\sum_{i,j=1}^n a_{ij} \big(\big(\frac{v_i}{\sqrt{d_i}}\big)^2 - 2\frac{v_i}{\sqrt{d_i}}\frac{v_j}{\sqrt{d_j}} + \big(\frac{v_j}{\sqrt{d_j}}\big)^2\big) = \frac{1}{2}\sum_{i,j=1}^n a_{ij} \big(\frac{v_i^2}{d_i} - 2\frac{v_iv_j}{\sqrt{d_id_j}} + \frac{v_j^2}{d_j}\big) \\ &= \frac{1}{2}\sum_{i,j=1}^n a_{ij}\frac{v_i^2}{d_i} - \sum_{i,j=1}^n a_{ij}\frac{v_iv_j}{\sqrt{d_id_j}} + \frac{1}{2}\sum_{i,j=1}^n a_{ij}\frac{v_j^2}{d_j} = \sum_{i=1}^n \big(\sum_{j=1}^n a_{ij}\big)\frac{v_i^2}{d_i} - \sum_{i,j=1}^n a_{ij}\frac{v_iv_j}{\sqrt{d_id_j}} \\ &= \sum_{i=1}^n v_i^2 - \sum_{i,j=1}^n a_{ij}\frac{v_iv_j}{\sqrt{d_id_j}} = 1 - \sum_{i,j=1}^n \frac{a_{ij}}{\sqrt{d_id_j}}v_iv_j. \end{split}$$
 Since  $v$  is normalized, the following to relations hold:  $-1 \le v \le 1$  and  $-1 \le v_iv_j \le 1$ . We

Since v is normalized, the following to relations hold:  $-1 \le v \le 1$  and  $-1 \le v_i v_j \le 1$ . We can now assume that  $\sum_{i,j=1}^n \frac{a_{ij}}{\sqrt{d_i d_j}} \le 1$ , since the sum of the adjacency entries is divided by other sums of the same value. By multiplying  $\sum_{i,j=1}^n \frac{a_{ij}}{\sqrt{d_i d_j}}$  with some number  $v_i v_j$  between -1 and 1, we would still get a number between -1 and 1, leading to  $\sum_{i,j=1}^n \frac{a_{ij}}{\sqrt{d_i d_j}} v_i v_j \ge -1$ . With all those relations, we can now conclude that:

$$\lambda_n = \max_v v^T L v = \max_v 1 - \sum_{i,j=1}^n \frac{a_{ij}}{\sqrt{d_i d_j}} \le 1 - (-1) = 2.$$

- b.) If G is a complete graph on n vertices, we have A=1-I, which is a matrix that has 1 in every entry, except on the diagonal. Then  $D=diag(n-1,\ldots,n-1)$ , which leads to D-A being (n-1) on the diagonal and -1 everywhere else. If we multiply  $D^{-\frac{1}{2}}$  on the left and on the right, we divide each entry by (n-1), which leads to L being 1 on the diagonal and  $\frac{-1}{n-1}$  everywhere else.
  - If we set the eigenvector  $v_1$  to (1, ..., 1), we get  $Lv_1 = 0v_1$ , which means that we have an eigenvalue of 0. If we set the eigenvector to one of the other n-1 possible ones, we get  $v_i = (0, ..., 0, 1, -1, 0, ..., 0)$ . The 1 here stands at position i-1 and the -1 stands at position i. Then we would have  $Lv_i = \frac{n}{n-1}v_i$ , because L would contain 0 at every place, except for i-1 and i, which leads to  $1 \cdot 1 1 \cdot \frac{-1}{n-1} = \frac{n}{n-1}$  and  $1 \cdot \frac{-1}{n-1} 1 \cdot 1 = \frac{-n}{n-1} = (-1) \cdot \frac{n}{n-1}$ .
- c.) If G is a complete bipartite graph on n+m vertices, than A consists of a  $n \times n$  block of zeros on the top left, of a  $m \times m$  block of zeros on the bottom right and two  $n \times m$  and  $m \times n$  blocks of non-zeros on the remaining places. Then D has a m on the diagonal for the first n vertices and a n for the remaining m vertices. Therefore D A has m or n written on its

diagonal and -1 in the upper right and lower left blocks and 0 on all other positions. If we now multiply  $D^{-\frac{1}{2}}$  on the left and on the right, we would now divide each entry by either m, n or  $\sqrt{mn}$ , so L would be 1 on the diagonal and  $\frac{-1}{\sqrt{nm}}$  on the upper right blocks and lower left blocks and 0 everywhere else.

If we set the eigenvector to  $v_1$  consisting of n times  $\sqrt{m}$  and m times  $\sqrt{n}$ , we would get  $Lv_1 = 0v_1$ , since each entry is  $\sqrt{m} \cdot 1 + m \cdot \sqrt{n} \cdot \frac{-1}{\sqrt{mn}} = \sqrt{m} - \frac{\sqrt{n}\sqrt{m^2}}{\sqrt{nm}} = \sqrt{m} - \sqrt{m} = 0$  and the analogous for n and m changed. This means we have an eigenvalue of 0.

If we set the eigenvector to  $v_n$  consisting of n times  $-\sqrt{m}$  and m times  $\sqrt{n}$ , we would get  $Lv_n = 2v_n$ , since each entry is  $-\sqrt{m} \cdot 1 + m \cdot \sqrt{n} \cdot \frac{-1}{\sqrt{mn}} = -\sqrt{m} - \frac{\sqrt{n}\sqrt{m^2}}{\sqrt{nm}} = 2(-\sqrt{m})$  and the analogous for n and m changed. This means we have an eigenvalue of 2.

For the remaining n-1+m-1 eigenvectors, we set  $v_i = (0, \dots, 0, 1, -1, 0, \dots, 0)$  with a 1 at position i-1 and -1 at position i. We would then get  $Lv_i = 1v_i$ , since  $Lv_i$  contains 0 at every position, except for position i-1 and i, where we would have values 1 and -1. This means we would have (n+m-2) eigenvalues with value 1.

d.) -

## Exercise 2

see code.

## Exercise 3