

Laplace matrix

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Outline

- 1 The spectrum of $L(\Gamma)$ tells the number of components
- 2 Laplace matrix and graph drawing
- 3 The complement of a graph
- 4 Algebraic connectivity
- 5 Edge interlacing property for Laplace matrix
- 6 Line graph and signless Laplace matrix



The spectrum of $L(\Gamma)$ tells the number of components



Recall

Recall that the Laplace matrix associated with an undirected graph Γ is $L = D - A = NN^T$, where D is the degree matrix and N is incidence matrix of an orientation of Γ . In particular $L\mathbf{1} = 0$ and L is positive semidefinite. Hence 0 is the smallest eigenvalue of L . This proves the following lemma.

Lemma

If Γ is an undirected graph with c components, then 0 is a Laplace eigenvalue of Γ with multiplicity at least c .



Example

$$\begin{pmatrix} \begin{pmatrix} 1 & -1 & \\ & 1 & -1 \end{pmatrix} & & \\ & \ddots & \\ & & \begin{pmatrix} 2 & -1 & -1 \\ -1 & 1 & \end{pmatrix} \end{pmatrix} \begin{pmatrix} s_1 \\ \vdots \\ s_1 \\ \vdots \\ s_c \\ \vdots \\ s_c \end{pmatrix} = 0.$$



Lemma

For any $n \times m$ matrix N ,

$$\{u \in \mathbb{R}^n \mid N^T u = 0\} = \{u \in \mathbb{R}^n \mid NN^T u = 0\}.$$

Proof.

\subseteq is clear.

To prove \supseteq , suppose $NN^T u = 0$. Then

$$\|N^T u\|^2 = (N^T u)^T N^T u = u^T NN^T u = 0.$$



Theorem

If Γ is an undirected graph with c components, then 0 is a Laplace eigenvalue of Γ with multiplicity c .

Proof.

It suffices to assume that Γ is connected and prove that the null space of $L = NN^T$ has dimension 1. This is equivalent to prove that the nullspace of N^T has dimension 1. Note that each row of N^T has only two nonzero entries, $1, -1$. Hence $N^T \mathbf{1} = 0$. We prove the vectors in the nullspace of N^T has the form $s\mathbf{1}$ for some $s \in \mathbb{R}$. Let u be a vector in the nullspace of N^T , and suppose $u_i \neq u_j$ for some i, j . Choose such pair i, j such that the distance $\partial(i, j)$ in Γ is smallest. Note that i, j have an edge $ij = e$. Hence $0 = (N^T u)_e = \pm(u_i - u_j) \neq 0$, a contradiction. Then the nullspace of N^T has dimension 1. □



Remark

The graph $K_3 + K_2$ has 2 components and

$$SP(K_3 + K_2) = (2, 1, -1, -1, -1).$$

Hence the multiplicity of the largest eigenvalue of a graph does not count the number of components of the graph.



Notations

We will use the following notations:

$\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_n$ are eigenvalues of A ,

$\mu_1 \geq \mu_2 \geq \cdots \geq \mu_n$ are eigenvalues of L .

Remark

If Γ is k -regular, then $L = kI - A$, and

$$\mu_1 = k - \lambda_n \geq \mu_2 = k - \lambda_{n-1} \geq \cdots \geq \mu_n = k - \lambda_1 = 0,$$

where μ_i and λ_{n-i+1} have the same associated eigenvector.



Laplace matrix and graph drawing



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What is $u^T L u$?

For the Laplace matrix $\begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}$ of an edge ab , we have

$$\begin{aligned}(u_a, u_b) L \begin{pmatrix} u_a \\ u_b \end{pmatrix} &= (u_a, u_b) \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} u_a \\ u_b \end{pmatrix} \\&= (u_a - u_b, -u_a + u_b) \begin{pmatrix} u_a \\ u_b \end{pmatrix} \\&= u_a^2 - u_b u_a - u_a u_b + u_b^2 \\&= (u_a - u_b)^2\end{aligned}$$



Lemma

If Γ is an undirected graph with edge set $E\Gamma$ and u is a column vector, then

$$u^T L u = \sum_{ab \in E\Gamma} (u_a - u_b)^2 \quad \text{and} \quad u^T Q u = \sum_{ab \in E\Gamma} (u_a + u_b)^2.$$

Proof.

Let N denote the vertex-arc incidence matrix of an orientation Γ^σ . Then

$$\begin{aligned} u^T L u &= u^T N N^T u = \|N^T u\|^2 \\ &= \sum_{ab \in E\Gamma} (u_a - u_b)^2. \end{aligned}$$

The other case for Q is similar. □



Graph drawing and energy

- Let R be an $n \times m$ matrix denoting a drawing of $V\Gamma$ on \mathbb{R}^m , where the i -th row v_i of R denote the vertex i drawn in \mathbb{R}^m .

$$R = (R_1 \cdots R_m) = \overbrace{\begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix}}^m \quad (n \text{ 個點放在 } m \text{ 維空間})$$

- The **energy** of a drawing R is defined to be

$$\sum_{ab \in E\Gamma} \|v_a - v_b\|^2 = \sum_{ab \in E\Gamma} \sum_{i=1}^m (R_{ai} - R_{bi})^2 = \sum_{i=1}^m R_i^T L R_i = \text{tr}(R^T L R).$$

- The smaller the energy of R the closer in average of two adjacent vertices are drawn in \mathbb{R}^m .



Assumptions on R and the goal

Usually we have restriction on R , for example, the assumptions

$$\begin{aligned} \mathbf{1}^T R &= 0 && \text{(所有點的重心在原點),} \\ R^T R &= I && \text{(某種製造點差異性的方式)} \end{aligned}$$

appeared in some research papers.

Goal: Minimize $\text{tr}(R^T L R)$ among all $n \times m$ matrices R satisfying that $\mathbf{1}^T R = 0$ and $R^T R = I$.



The case $m = 1$

Minimize the energy trace $R^T L R$ among all $n \times 1$ matrices R satisfying that $\mathbf{1}^T R = 0$ and $R^T R = 1$.

Solution. Choose an orthonormal basis $\{u_1, u_2, \dots, u_n\}$ of \mathbb{R}^n such that u_i is the μ_i -eigenvector of L . Since $u_n = \frac{1}{n} \mathbf{1}$, $\mathbf{1}^T R = 0$, and $R^T R = 1$, we might assume $R = \sum_{i=1}^{n-1} c_i u_i$, where $\sum_{i=1}^{n-1} c_i^2 = 1$. Then

$$\text{tr}(R^T L R) = \sum_{i=1}^{n-1} c_i^2 \mu_i \geq \sum_{i=1}^{n-1} c_i^2 \mu_{n-1} = \mu_{n-1},$$

and if $R = u_{n-1}$ then $\text{tr}(R^T L R) = \mu_{n-1}$. Hence μ_{n-1} is the minimum energy of R .



Theorem

The energy $\text{tr}(R^T L R)$ of R takes the minimum value

$$\mu_{n-1} + \mu_{n-2} + \cdots + \mu_{n-m}$$

among all $n \times m$ matrices R satisfying $R^T R = I$ and $\mathbf{1}^T R = 0$.

Proof.

Fix R satisfying the assumptions. Add the unit μ_n -eigenvector $u_n = \mathbf{1}/\sqrt{n}$ of L to the first column of R to have an $n \times (m+1)$ matrix R' satisfying $R'^T R' = I$. Since $u_n^T L u_n = 0$, $\mu_n = 0$ and $R'^T R'$ is $(m+1) \times (m+1)$ matrix, by Eigenvalue Interlacing Theorem,

$$\begin{aligned} \text{tr}(R^T L R) &= \text{tr}(R'^T L R') = \text{the sum of eigenvalues of } R'^T L R' \\ &\geq \mu_n + \mu_{n-1} + \mu_{n-2} + \cdots + \mu_{n-m} = \mu_{n-1} + \mu_{n-2} + \cdots + \mu_{n-m}. \end{aligned}$$

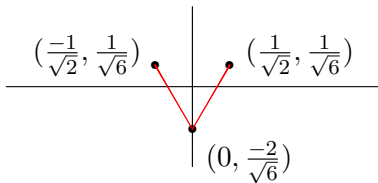
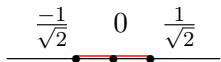
The above lower bound is obtained by $R = [u_{n-1} u_{n-2} \cdots u_{n-m}]$. □



Application

Let $\Gamma = P_3$ be a path with three vertices. Then the Laplace spectrum of Γ is $(0, 1, 3)$ with corresponding sequence of unit eigenvectors

$$\frac{1}{\sqrt{3}} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \quad \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}.$$



應用上取 $m = 2$ 及 L 的最小兩個非 0 特徵值 (可重複) 所對應的兩向量, 對每一點以第一向量該點的位置當 x 軸座標, 第二向量該點的位置當 y 軸座標, 即可在平面上畫出圖。



The complement of a graph



The complement of a graph

Let Γ be a simple graph of order n . The **complement** $\bar{\Gamma}$ of Γ is the graph with vertex set $V\bar{\Gamma} = V\Gamma$ and edges $xy \in E\bar{\Gamma}$ iff $xy \notin E\Gamma$ for distinct $x, y \in V\Gamma$. Note that

$$L(\Gamma) + L(\bar{\Gamma}) = nI - J.$$



Proposition

$\mu_i(\bar{\Gamma}) + \mu_{n-i}(\Gamma) = n$ for $1 \leq i \leq n-1$. In particular $\mu_1(\Gamma) \leq n$ with equality iff $\bar{\Gamma}$ is disconnected.

Proof.

Fix $1 \leq i \leq n-1$. Since a $\mu_{n-i}(\Gamma)$ -eigenvector u of $L(\Gamma)$ in $\mathbf{1}^\perp$ is also an n -eigenvector of $nI - J$,

$$L(\bar{\Gamma})u = (nI - J)u - L(\Gamma)u = (n - \mu_{n-i}(\Gamma))u.$$

This proves the first statement. Take $i = n-1$ and use $\mu_{n-1}(\bar{\Gamma}) \geq 0$ with equality iff $\bar{\Gamma}$ is disconnected to have the second statement. \square



Example

Determine the spectrum $SP(L(K_{pq}))$ of complete bipartite graph K_{pq} .

Solution. Note that $K_{pq} = \overline{K_p \cup K_q}$ and

$$SP(L(K_p \cup K_q)) = (q^{q-1}, p^{p-1}, 0, 0).$$

Hence

$$SP(L(K_{pq})) = (p + q, q^{p-1}, p^{q-1}, 0).$$



Algebraic connectivity



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Algebraic connectivity

Let Γ be a graph with at least two vertices. The second (from the least) Laplace eigenvalue $\mu_{n-1}(\Gamma)$ is called the **algebraic connectivity** of Γ . Note that $\mu_{n-1}(\Gamma) \geq 0$ with equality if and only if Γ is disconnected.



Proposition

Let Γ and Δ be two edge-disjoint graphs on the same vertex set.

Then $\mu_{n-1}(\Gamma) \leq \mu_{n-1}(\Gamma) + \mu_{n-1}(\Delta) \leq \mu_{n-1}(\Gamma \cup \Delta) \leq \mu_{n-1}(\Gamma) + 2|E\Delta|$.

Proof. Let z a $\mu_{n-1}(\Gamma \cup \Delta)$ -eigenvector of $\Gamma \cup \Delta$. Then

$$\begin{aligned}\mu_{n-1}(\Gamma \cup \Delta) \|z\|^2 &= z^T L(\Gamma \cup \Delta) z \\ &= \sum_{ab \in E(\Gamma \cup \Delta)} (z_a - z_b)^2 \\ &= \sum_{ab \in E\Gamma} (z_a - z_b)^2 + \sum_{ab \in E\Delta} (z_a - z_b)^2 \\ &= z^T L(\Gamma) z + z^T L(\Delta) z \\ &\geq (\mu_{n-1}(\Gamma) + \mu_{n-1}(\Delta)) z^T z\end{aligned}$$

by Rayleigh's principle. Hence $\mu_{n-1}(\Gamma \cup \Delta) \geq \mu_{n-1}(\Gamma) + \mu_{n-1}(\Delta)$.



Continue the proof

Similarly let z' denote an eigenvector corresponding to the Laplace eigenvalue $\mu_{n-1}(\Gamma)$. Then

$$\begin{aligned}\mu_{n-1}(\Gamma \cup \Delta) \|z'\|^2 &\leq z'^T L(\Gamma \cup \Delta) z' \\&= \sum_{ab \in E(\Gamma \cup \Delta)} (z'_a - z'_b)^2 \\&= \mu_{n-1}(\Gamma) \|z'\|^2 + \sum_{ab \in E\Delta} (z'_a - z'_b)^2 \\&\leq \mu_{n-1}(\Gamma) \|z'\|^2 + \sum_{ab \in E\Delta} 2(z'_a{}^2 + z'_b{}^2) \\&\leq \mu_2(\Gamma) \|z'\|^2 + \sum_{ab \in E\Delta} 2\|z'\|^2 \\&= (\mu_{n-1}(\Gamma) + 2|E\Delta|) \|z'\|^2.\end{aligned}$$



Edge interlacing property for Laplace matrix



Lemma

Let N be an $n \times m$ matrix. Then there exists a one-one correspondence between the nonzero eigenvalues of NN^T and N^TN .

Proof.

Suppose μ is a nonzero eigenvalue of NN^T with corresponding eigenvector u . Then $NN^T u = \mu u \neq 0$. In particular $N^T u \neq 0$. Since $N^T NN^T u = \mu N^T u$, $N^T u$ is an eigenvector of $N^T N$ corresponding to the eigenvalue μ . Suppose μ has multiplicity m as an eigenvalue of NN^T . Let u_1, u_2, \dots, u_m be the corresponding orthogonal eigenvectors. If $c_1 N^T u_1 + \dots + c_m N^T u_m = 0$ then $0 = N(c_1 N^T u_1 + \dots + c_m N^T u_m) = \mu(c_1 u_1 + \dots + c_m u_m)$, and hence $c_1 = c_2 = \dots = c_m = 0$. This proves that the multiplicity of μ in NN^T is no larger than that in $N^T N$. Similarly for the other side, so the two multiplicities are the same. □



Proposition (Edge Interlacing)

Let $\Gamma \setminus e$ denote the graph obtained from Γ by deleting the edge e .
Then $\mu_{i+1}(\Gamma) \leq \mu_i(\Gamma \setminus e) \leq \mu_i(\Gamma)$ ^{*1}.

Proof.

Let N denote the vertex-arc incidence matrix of an orientation Γ^σ and recall that $L(\Gamma) = NN^T$. Note that the vertex-arc incidence matrix N' of the corresponding orientation $(\Gamma \setminus e)^\sigma$ is obtained from N by deleting a column. Hence N'^TN' is a principal submatrix of N^TN . By interlacing property, the i th largest eigenvalues of N^TN is no less than that of N'^TN' . By previous lemma, we have $\mu_{i+1}(\Gamma) \leq \mu_i(\Gamma \setminus e) \leq \mu_i(\Gamma)$. □

¹Same for signless Laplace matrix

Remark

If $\Gamma' = \Gamma - x$ for some vertex of Γ , then

$$\lambda_1 \geq \lambda'_1 \geq \lambda_2 \geq \lambda'_2 \geq \cdots \geq \lambda_{n-1} \geq \lambda'_{n-1} \geq \lambda_n \quad (\text{vertex interlacing}).$$

Laplace matrix does not have vertex interlacing property. Let x be a vertex of degree 2 in P_3 . Then $P_3 - x = 2K_1$, and

$$SP(L(2K_1)) = (0, 0) \text{ is not interlacing } SP(L(P_3)) = (3, 1, 0).$$



Remark

If $\Gamma' = \Gamma - e$ for some edge of Γ , then

$$\mu_1 \geq \mu'_1 \geq \mu_2 \geq \mu'_2 \geq \cdots \geq \mu_{n-1} \geq \mu'_{n-1} \geq \mu_n = 0 \geq 0 = \mu'_n.$$

(edge interlacing)

Adjacency matrix does not have edge interlacing property. Let e be an edge in P_3 . Then $P_3 - e = K_1 + K_2$ and $SP(A(K_1 + K_2)) = (1, 0, -1)$ is not interlacing $SP(A(P_3)) = (\sqrt{2}, 0, -\sqrt{2})$. (兩者項數一樣，只差最後一項).



Question

If $\Gamma' = \Gamma - e$ for some edge e of Γ , can we have

$$\lambda_1 \geq \lambda'_1 \geq \lambda_2 \geq \lambda'_2 \geq \cdots \geq \lambda_{n-1} \geq \lambda'_{n-1} \geq \lambda_n?$$

Solution. No. Let e be an edge in K_3 . Then $P_3 = K_3 - e$ and $SP(A(P_3)) = (\sqrt{2}, 0, -\sqrt{2})$. The sequence $(\sqrt{2}, 0)$ of first two values is not interlacing $SP(A(K_3)) = (2, -1, -1)$. □

The adjacency matrix does not have edge interlacing property in any sense.



Corollary

Let Δ be a subgraph of Γ . Then $\mu_i(\Delta) \leq \mu_i(\Gamma)$.

Proof.

Use previous proposition to delete edges until all the edges are in Δ . Then delete isolated vertices. Delete an isolated vertex only decreases one zero eigenvalue. □



Example

Find $SP(L(K_{1,n-1}))$, where $K_{1,n-1}$ is a star with Laplace matrix

$$L(K_{1,n-1}) = \begin{pmatrix} n-1 & -1 & \cdots & -1 \\ -1 & 1 & & 0 \\ \vdots & & \ddots & \\ -1 & 0 & & 1 \end{pmatrix}.$$

Solution. Since $L(K_{1,n-1}) = M + I$, where

$$M = \begin{pmatrix} n-2 & -1 & \cdots & -1 \\ -1 & 0 & & 0 \\ \vdots & & \ddots & \\ -1 & 0 & & 0 \end{pmatrix}$$

has nullity $n-2$, (-1) -eigenvector $\mathbf{1}$ and $(n-1)$ -eigenvector $(1-n, 1, \dots, 1)$. Hence $SP(L(K_{1,n-1})) = (n, 1, \dots, 1, 0)$.



Corollary

Let Γ be an simple undirected graph on n vertices with at least an edge. Then the largest Laplace eigenvalue satisfying $\mu_1 \geq 1 + k_{\max}$.

Proof.

Since the star $K_{1,k_{\max}}$ has largest Laplace eigenvalue $1 + k_{\max}$ and is a subgraph of Γ , the corollary follows from the interlacing property. \square



Line graph and signless Laplace matrix



Line graph

The line graph of a graph Γ is the graph $\ell(\Gamma)$ with vertex set $E\Gamma$ and $ee' \in V\ell(\Gamma)$ if e and e' are incident with a common vertex in Γ . The graph $\ell(\Gamma)$ is called the **line graph** of Γ .

Remark

$$A(\ell(\Gamma)) = \begin{cases} 0, & \text{if } e = e'; \\ 1, & \text{if } e, e' \text{ have a unique common end point;} \\ 0, & \text{else.} \end{cases}$$



Theorem

Let Γ be a graph with signless Laplace matrix Q . The the following (i)-(ii) hold.

- ① $A(\ell(\Gamma))$ has least eigenvalue at least -2 .
- ② $\lambda_i(|L|) = \begin{cases} \lambda_i(A(\ell(\Gamma))) + 2, & \text{if } \lambda_i(|L|) \neq 0; \\ 0, & \text{else.} \end{cases}$

Proof.

Let $Q = NN^T$, where N is the vertex-edge incident matrix of Γ . Observe that

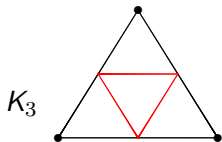
$$(N^TN)_{ee'} = (2I + A(\ell(\Gamma)))_{ee'}.$$

The theorem follows since $Q = NN^T$ and $N^TN = 2I + A(\ell(\Gamma))$ have the same nonzero eigenvalues and the same corresponding multiplicities. \square



Example

$$\ell(K_3) = K_3$$



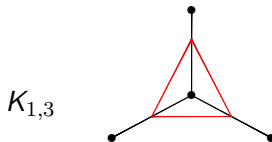
eigenvalues

$$A(\ell(K_3)): \quad 2, -1, -1$$

$$|L|(K_3): \quad 4, 1, 1$$

$$L(K_3): \quad 3, 3, 0$$

$$\ell(K_{1,3}) = K_3$$



eigenvalues

$$A(\ell(K_{1,3})): \quad 2, -1, -1$$

$$|L|(K_{1,3}): \quad 4, 1, 1, 0$$

$$L(K_{1,3}): \quad 4, 1, 1, 0$$



Remark

If Γ is bipartite then L and $|L|$ have the form

$$L = \begin{pmatrix} D & -M \\ -M^T & D' \end{pmatrix}, \quad |L| = \begin{pmatrix} D & M \\ M^T & D' \end{pmatrix}.$$

Hence

$$\begin{pmatrix} -I & 0 \\ 0 & I \end{pmatrix} L \begin{pmatrix} -I & 0 \\ 0 & I \end{pmatrix} = Q.$$

Thus Q and L have the same set of eigenvalues.



Theorem

Let Γ be a graph with signless Laplace matrix Q . Then the nullity of Q is the number of bipartite component in Γ .

Proof.

As the notation $|L| = NN^T$ in previous page, note that $|L|u = 0$ iff $N^T u = 0$, and this implies $u_x = -u_y$ for $xy \in E\Gamma$, so the support of u does not contain odd cycles. Hence if u in the kernel of L , then $u_x = 0$ for all x in a non-bipartite component of Γ . Restricted to a bipartite component, u is uniquely determined up to a scalar. \square



Summary

Let $\lambda_1(\ell(\Gamma)) \geq \dots \geq \lambda_m(\ell(\Gamma))$ denote the eigenvalues of the line graph of Γ and $\rho_1 \geq \dots \geq \rho_r$ denote the positive signless Laplace eigenvalues of Γ , where $m = |E\Gamma|$. Then

- ① $n - r$ is the number of bipartite components in Γ ;
- ② $\lambda_i(\ell(\Gamma)) = \rho_i - 2$ for $1 \leq i \leq r$;
- ③ $\lambda_i(\ell(\Gamma)) = -2$ for $r < i \leq m$.

The graphs with the least eigenvalue at least -2 are classified by Cameron, Goethals, Seidel and Shult (1976).



Proposition

$\mu_1 \leq \rho_1$. Moreover, if Γ is connected, then the equality holds if and only if Γ is bipartite.

Proof.

Exercise. □

Let $d_x := |\Gamma_1(x)|$ be the degree of the vertex x in Γ . A bipartite graph is **biregular** if all vertices in the same part of the bipartite have the same valency.



Proposition

Let Γ be a graph with largest signless Laplace eigenvalue ρ_1 . Then

$$\rho_1 \leq \max_{xy \in E\Gamma} (d_x + d_y).$$

Moreover, if Γ is connected then the above equality holds iff Γ is regular or bipartite biregular.

Proof.

Observe that

$$\rho_1 = \lambda_1(\ell(\Gamma)) + 2 \leq d_{\max}(\ell(\Gamma)) + 2 = \max_{xy \in E\Gamma} (d_x + d_y - 2) + 2.$$

The equality holds iff the line graph of Γ is regular. This is equivalent to Γ regular or bipartite biregular (exercise). \square

