CSE6740: Computational Data Analysis Homework 2

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September 14, 2019

2.1

Denote λ_i, v_i as eigenvalue and eigenvector of block A_i , then $L_i v_i = \lambda_i v_i$. Pick $v_i = \mathbf{1}$, $L_i v_i = (D_i - A_i)\mathbf{1} = 0 = \lambda_i \mathbf{1}$. Hence, $\lambda_i = 0$. WLOG, we can show that there are m eigenvectors of L corresponding to eigenvalue 0.

Let's consider eigenvectors to eigenvalue 0 for each block A_i . If v is the eigenvector to eigenvalue zero, then

$$v^{T}L_{i}v = v^{T}(D_{i} - A_{i})v = \sum_{i=1}^{n} d_{i}v_{i}^{2} - \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij}v_{i}v_{j} = \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij}(v_{i} - v_{j})^{2} = 0$$

The only solution is $v_1 = v_2 = \dots = v_n$. Thus, the only eigenvector to eigenvalue zero is scaled identity vector.

Since $L = \text{diag}(L_1, ..., L_m)$, the eigenvectors to eigenvalue zero are linear combinations of $I_{A_1}, ..., I_{A_m}$