Notes on Pseudorandomness

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Abstract

The following document contains some notes related to Pseudoran domness by Salil Vadhan.

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Problem 2.9 (Spectral Graph Theory). Let M be the random walk matrix for a d-regular undirected graph G = (V, E) on n vertices. We allow G to have self-loops and multiple edges. Recall that the uniform distribution is an eigenvector of M of eigenvalue $\lambda_1 = 1$. Prove the following statements. (Hint: for intuition, it may help to think about what the statements mean for the behaviour of the random walk on G.)

(1) All eigenvalues of M have absolute value at most 1.

Proof. Consider any eigenvector e that corresponds to any eigenvalue λ . We know that $eM = \lambda e$. Suppose that e_i is the index of e with the highest absolute value. We know that

$$\sum_{j=1}^{n} e_j M_{ji} = \lambda e_i.$$

Since e_i is the element with the highest absolute value, we have that

$$\sum_{j=1}^{n} e_{j} M_{ji} \le e_{i} \sum_{j=1}^{n} M_{ji} = e_{i}.$$

It follows that $\lambda e_i \leq e_i$, implying that $\lambda \leq 1$.

(2) G is disconnected \iff 1 is an eigenvalue of multiplicity at least 2.

Proof. Suppose that there are two subsets $A, B \subseteq V$ where A and B are completely disconnected. We define e_X for each $X \subseteq V$ to be

$$e_X := \left(\frac{\mathbb{1}_X(i)}{|X|}\right)_{i \in V}$$

Then $e_A M = e_A$ and $e_b M = e_B$, but e_A and e_B are linearly independent. Thus the graph G has eigenvalue 1 with multiplicity at least 2. For the reverse implication, suppose there is a vector v with an eigenvalue 1 where $u \neq v$. Then the subspace spanned by $\langle u, v \rangle$ is part of the eigenspace of 1. Set $v' = c_1 u + c_2 v$ such that v' is zero on at least one index and non-negative on the others; this is possible since v and u are linearly independent and each index of u is non-negative. Then $v'M = c_1 uM + c_2 vM = v'$. We can interpret v' as a probability distribution by setting $w = \frac{v'}{\|v'\|}$. Then w is a probability distribution. Note that wM = w since w is in the eigenspace of 1 as well.

It follows that $\lim_{t\to\infty} wM^t = w$. However, w has some index i such that $w_i = 0$. This means that for arbitrarily many steps, the probability of reaching the vertex

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i when starting from any non-zero vertex w_j in w is 0. This immediately implies that there is no path from j to i, and thus G is disconnected.

(3) G is bipartite \iff -1 is an eigenvalue of M.

Proof. We order the vertices in M as the vertices in A first and the vertices in B second. Then consider the vector

$$e := \left(\frac{\chi_A(i)}{n}\right)_{i \in V}$$

where χ_A is -1 if $i \in A$ and 1 otherwise. Then this is an eigenvector with eigenvalue -1. Now suppose that -1 is an eigenvalue of M, with corresponding eigenvector e. Then eM = -e and $eM^2 = e$. Note that M^2 is also a random-walk matrix for a different undirected multigraph G^2 , the graph formed by connecting $(u,v) \in G^2 \iff \exists t: (u,t), (t,v) \in G$. Then e is an eigenvector of M^2 with eigenvalue 1. It follows that either e = u or $e \neq u$. However e = u is not possible since otherwise $eM = e \implies e = \mathbf{0}$, which is obviously false. Thus $e \neq u$ and so G^2 is disconnected. This means there exist sets $A, B \subseteq V$ such that there is no even-length walk from A to B. In particular, this implies that there is no odd-length cycle in the graph (since such a cycle would 'force' an even-length walk from A to B assuming that G were connected, which it is). This means that G is bipartite.