

# Lecture Notes in Mathematics

1915

**Editors:**

J.-M. Morel, Cachan

F. Takens, Groningen

B. Teissier, Paris

Türker Bıyıkoğlu · Josef Leydold  
Peter F. Stadler

# Laplacian Eigenvectors of Graphs

Perron-Frobenius and Faber-Krahn  
Type Theorems

 Springer

## Authors

Türker Bıyıkoğlu

Department of Mathematics  
Faculty of Arts and Sciences  
Işık University  
Şile 34980, Istanbul  
Turkey  
*e-mail:* [turker.biyikoglu@isikun.edu.tr](mailto:turker.biyikoglu@isikun.edu.tr)  
*URL:* <http://math.isikun.edu.tr/turker>

Josef Leydold

Department of Statistics and Mathematics  
Vienna University of Economics  
and Business Administration  
Augasse 2-6  
1090 Wien  
Austria  
*e-mail:* [josef.leydold@wu-wien.ac.at](mailto:josef.leydold@wu-wien.ac.at)  
*URL:* <http://statmath.wu-wien.ac.at/~leydold/>

Peter F. Stadler

Bioinformatics Group  
Department of Computer Science  
University of Leipzig  
Härtelstrasse 16-18  
04107 Leipzig  
Germany  
*e-mail:* [peter.stadler@bioinf.uni-leipzig.de](mailto:peter.stadler@bioinf.uni-leipzig.de)  
*URL:* <http://www.bioinf.uni-leipzig.de>

Library of Congress Control Number: 2007929852

Mathematics Subject Classification (2000): 05C50, 05C05, 05C35, 05C75,  
15A18, 05C22

ISSN print edition: 0075-8434

ISSN electronic edition: 1617-9692

ISBN 978-3-540-73509-0 Springer Berlin Heidelberg New York

DOI 10.1007/978-3-540-73510-6

This work is subject to copyright. All rights are reserved, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilm or in any other way, and storage in data banks. Duplication of this publication or parts thereof is permitted only under the provisions of the German Copyright Law of September 9, 1965, in its current version, and permission for use must always be obtained from Springer. Violations are liable for prosecution under the German Copyright Law.

Springer is a part of Springer Science+Business Media  
[springer.com](http://springer.com)  
© Springer-Verlag Berlin Heidelberg 2007

The use of general descriptive names, registered names, trademarks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

Typesetting by the authors and SPi using a Springer L<sup>A</sup>T<sub>E</sub>X macro package

Cover design: *design & production* GmbH, Heidelberg

Printed on acid-free paper    SPIN: 12087976    41/SPi    5 4 3 2 1 0

---

## Preface

Eigenvectors of graph Laplacians are a rather esoteric topic for a book. In fact, we are not aware of even a single review or survey article dedicated to this topic. We have, however, two excuses: (1) There are fascinating subtle differences between the properties of solutions of Schrödinger equations on manifolds on the one hand, and their discrete analogs on graphs. (2) “Geometric” properties of (cost) functions defined on the vertex sets of graphs are of practical interest for heuristic optimization algorithms. Lov Grover’s observation that the cost functions of quite a few of the well-studied combinatorial optimization problems are eigenvector of associated graph Laplacians prompted us to investigate such eigenvectors more systematically.

The book in essence covers two topics: Nodal domain theorems which give bounds on the number of connected subgraphs on which an eigenvector does not change sign, and Faber-Krahn-type inequalities which are concerned with the shape of domains (i.e., graphs in our setting) with fixed volume that minimize the first Dirichlet eigenvalue. The connecting theme between these two topics is focus on local and global properties of the eigenvectors (rather than eigenvalues) and convenience of the Rayleigh quotient in the proofs.

The mindful reader will find that more often than not a simple star graph already provides a counterexample for “obvious” conjectures. In fact, we used the Petersen graph just because it seems against tradition to write about graph theory without using the Petersen graph as a counterexample at least once. The simplicity of the counterexamples highlights how little we know about the universe of graph Laplacian eigenvectors (and fitness landscapes in general), and how misguided an intuition trained on well-behaved manifolds can be in this realm: even small moves frequently causes a broken nose caused by some unexpected wall.

The history of this monograph goes back more than a decade and has its roots in the interdisciplinary research environment at the Department of Theoretical Chemistry at the University of Vienna, Austria. A collaboration with Brian Davies during his stay at the Erwin Schrödinger Institute in Vienna in 1995 stimulated our interest in Laplacian eigenvectors and eventually

VI Preface

resulted in a research grant from the Austrian *Fonds zur Förderung der Wissenschaftlichen Forschung* (project no. 14094-MAT) to investigate this topic in a more systematic way. Over the years, many colleagues contributed through helpful discussions, among them Wim Hordijk, Jürgen Jost, Bojan Mohar, Tomaž Pisanski, Dan Rockmore, and Gerhard Wöger. We also thank the Max Planck Institute for Mathematics in the Sciences in Leipzig for their hospitality and for providing a fruitful scientific working for one of us (TB).

Leipzig,  
Wien,  
May 2006

*Türker Bynkoğlu*  
*Josef Leydold*  
*Peter F. Stadler*

---

## Contents

<b>1</b>	<b>Introduction</b> .....	1
1.1	Matrix Representations of a Graph .....	2
1.2	Finite Differences .....	4
1.3	Landscapes on Graphs .....	4
1.4	Related Matrices .....	7
1.5	Graphs with a Boundary: The Discrete Dirichlet Problem .....	8
1.6	Generalized Graph Laplacians .....	10
1.7	Colin de Verdière Matrices .....	11
1.8	Practical Applications of Laplacians Eigenvectors .....	12
<b>2</b>	<b>Graph Laplacians</b> .....	15
2.1	Basic Properties of Graph Laplacians .....	15
2.2	Weighted Graphs .....	17
2.3	The Rayleigh Quotient .....	18
2.4	Calculus on Graphs .....	19
2.5	Basic Properties of Eigenfunctions .....	20
2.6	Graph Automorphisms and Eigenfunctions .....	22
2.7	Quasi-Abelian Cayley Graphs .....	23
2.8	The Perron-Frobenius Theorem .....	26
<b>3</b>	<b>Eigenfunctions and Nodal Domains</b> .....	29
3.1	Courant's Nodal Domain Theorem .....	29
3.2	Proof of the Nodal Domain Theorem .....	33
3.3	Algebraic Connectivity, Fiedler Vectors and Perron Branches ..	35
3.4	Some Results for Multiple Eigenvalues .....	39
3.5	The Courant-Herrmann Conjecture .....	41
3.6	Improvements for Special Cases .....	42
3.7	Faria Vectors and Minimum Number of Nodal Domains .....	46
3.8	Sign Pattern and Nodal Domains .....	47

VIII Contents

<b>4</b>	<b>Nodal Domain Theorems for Special Graph Classes</b> .....	49
4.1	Trees .....	49
4.2	Cographs and Threshold Graphs .....	54
4.3	Product Graphs and the Boolean Hypercube .....	58
<b>5</b>	<b>Computational Experiments</b> .....	67
5.1	Nodal Domains and Hyperplane Arrangements .....	67
5.2	A Hillclimbing Algorithm .....	69
5.3	Numerical Experiments for the Boolean Hypercube .....	70
5.4	Local Optima .....	73
<b>6</b>	<b>Faber-Krahn Type Inequalities</b> .....	77
6.1	Basic Properties of Dirichlet Operators .....	78
6.2	The Faber-Krahn Property .....	79
6.3	Unweighted Trees .....	81
6.4	Semiregular Trees .....	84
6.5	Rearrangements and Dirichlet Operators .....	86
6.6	Perturbations and Branches .....	90
<b>A</b>	<b>Basic Notations</b> .....	93
<b>B</b>	<b>Eigenfunctions Used in Figures</b> .....	97
<b>C</b>	<b>List of Symbols</b> .....	99
	<b>References</b> .....	101
	<b>Index</b> .....	113