

These notes are mostly based on talks and notes by Steve Butler (e.g. https://www.d.umn.edu/~dfroncek/MCCCC_2018/abstracts/Butler_slides.pdf, or “Algebraic aspects of the normalized Laplacian”).

Normalized Laplacian Matrices

The normalized Laplacian matrix is not as well-studied as the traditional Laplacian, but it combines some of the useful aspects of adjacency and Laplacian matrices.

The normalized Laplacian is defined as follows:

$$\mathcal{L} = D^{-\frac{1}{2}}LD^{-\frac{1}{2}} = I - D^{-\frac{1}{2}}AD^{-\frac{1}{2}},$$

where D is the diagonal degree matrix as before. Note that we must assume there are no isolated vertices. (Those are uninteresting from a spectral perspective anyway.)

First, we look at ways in which the normalized Laplacian is related to the adjacency matrix. Have that when $A\vec{x} = \lambda\vec{x}$, then for every vertex v we have

$$\sum_{u, uv \in E(G)} x_u = \lambda x_v.$$

Now, suppose that $\mathcal{L}\vec{x} = \lambda\vec{x}$. We let $\vec{y} = D^{-\frac{1}{2}}\vec{x}$. We call this vector a *harmonic eigenvector*, and note that it is not an eigenvector of \mathcal{L} although it is related to one.

Exercise 1. Show that we have

2 points

$$\sum_{u, uv \in E(G)} y_u = (1 - \lambda)d_v y_v.$$

Exercise 2. Show that the multiplicity of the eigenvalue 0 of A is equal to the multiplicity of the eigenvalue 1 of \mathcal{L} .

1 point

Exercise 3. Find an “easy” harmonic eigenvector and corresponding eigenvector of \mathcal{L} , and show that the multiplicity of the eigenvalue of 0 in \mathcal{L} is equal to the number of connected components of G .

1 point

Exercise 4. Consider weighted graphs. Let cG be the graph G with all edgeweights multiplied by a (positive) constant c . Then $cA_G = A_{cG}$. Show that $\mathcal{L}_G = \mathcal{L}_{cG}$.

1 point

As before, consider an equitable partition of a graph G into sets $V = V_1 \cup \dots \cup V_k$. Recall that this means that for any $1 \leq i, j \leq k$ we have that every vertex in V_i has the same number of neighbors in V_j . Instead of degrees, we let

$$b_{ij} = |\{uv \text{ s.t. } u \in V_i, v \in V_j\}|.$$

Note that edges within a set V_i are double-counted. Let \mathcal{L}_B be the normalized Laplacian of the edge-weighted graph associated to this B matrix. Note that this graph is undirected. Then, we have

$$\text{spec}(\mathcal{L}_B) \subseteq \text{spec}(\mathcal{L}_G).$$

This is a result due to Butler and Chung (Handbook of Linear Algebra).

Exercise 5. Use the previous results to find the normalized Laplacian spectrum of the path graphs P_n . 3 points

Now, we will compare the normalized Laplacian to the traditional Laplacian. In particular, let's look at the Rayleigh quotient.

Exercise 6. Show that 1 points

$$\frac{\vec{x}^T \mathcal{L} \vec{x}}{\vec{x}^T \vec{x}} = \frac{\sum_{uv \in E(G)} (y_u - y_v)^2}{\sum_v d_v y_v^2}.$$

Exercise 7. Show that 2 points

$$0 \leq \frac{\vec{x}^T \mathcal{L} \vec{x}}{\vec{x}^T \vec{x}} \leq 2.$$

What do the multiplicities of the eigenvalues 0 and 2 tell us about G ?

The following table summarized some aspects of graphs that can be deduced from the spectra of various associated matrices.

	nr. components	bipartite?	nr. bip components	nr. edges
A	no	yes	no	yes
L	yes	no	no	yes
Q	no	no	yes	yes
\mathcal{L}	yes	yes	yes	no