

Markov Chains and Their Applications

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Graphs, adjacency matrices, spectra



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Kirchhoff's theorem

If G is a connected graph with nonzero eigenvalues $\lambda_1, \dots, \lambda_{n-1}$ of the Laplacian L , then $\frac{1}{n} \lambda_1 \cdots \lambda_{n-1}$ is the number of spanning trees in G .



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Corollary: Cayley's theorem follows immediately, i.e., the number of spanning trees of the complete graph K_n is n^{n-2} (cf. the exercises).

Cauchy interlace theorem



Definition

Given $f(x), g(x) \in \mathbb{R}[x]$, all roots are real, $\deg f = n = \deg g + 1$. Roots of f are $\alpha_1 \leq \dots \leq \alpha_n$, roots of g are $\beta_1 \leq \dots \leq \beta_{n-1}$. Then f and g interlace if

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Theorem (Rahman and Schmeisser)

The polynomials $f(x), g(x) \in \mathbb{R}[x]$ with all real roots and $\deg f = n = \deg g + 1$ interlace if and only if for all $\lambda \in \mathbb{R}$ the polynomial $f + \lambda g$ has all real roots.



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If P_i is the projection $\mathbb{R}^n \rightarrow \mathbb{R}^n$ defined by the annulation of the i -th coordinate, then the i -th minor is the restriction of $P_i^* A P_i$ to the image of P_i .



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$$\det \begin{pmatrix} A_n - xI_{n-1} & \underline{c} \\ \underline{c}^* & d + \lambda - x \end{pmatrix} =$$
$$\det \begin{pmatrix} A_n - xI_{n-1} & \underline{c} \\ \underline{c}^* & d - x \end{pmatrix} + \det \begin{pmatrix} A_n - xI_{n-1} & \underline{c} \\ \underline{0}^* & \lambda \end{pmatrix} = f(x) + \lambda g(x).$$



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Then for all $1 \leq j \leq m$ we have $\alpha_j \leq \beta_j \leq \alpha_{n-m+j}$.



Hoffman's theorem

Let A be the adjacency matrix of a graph G with eigenvalues $\lambda_1 \geq \dots \geq \lambda_n$. Then the chromatic number of G is $\chi(G) \geq 1 - \frac{\lambda_1}{\lambda_n}$.



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Corollary: The following are equivalent for a graph G .

1. G is bipartite
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Proof (sketch): (1) \Rightarrow (2) \Rightarrow (1) \Rightarrow (3) \Rightarrow (2) is easy by using Hoffman's theorem. See more details on the next class.

Exercises



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5. Show that $\dim \ker(L)$ is the number of connected components in G . In particular, 0 is an eigenvalue with multiplicity 1 if G is connected. What is the trace of the Laplacian?
6. Prove Cayley's theorem on the number of labelled trees on n vertices.