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# Kernels of Directed Graph Laplacians

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**Abstract.** Let  $G$  denote a directed graph with adjacency matrix  $Q$  and in-degree matrix  $D$ . We consider the *Kirchhoff matrix*  $L = D - Q$ , sometimes referred to as the *directed Laplacian*. A classical result of Kirchhoff asserts that when  $G$  is undirected, the multiplicity of the eigenvalue 0 equals the number of connected components of  $G$ . This fact has a meaningful generalization to directed graphs, as was observed by Chebotarev and Agaev in 2005. Since this result has many important applications in the sciences, we offer an independent and self-contained proof of their theorem, showing in this paper that the algebraic and geometric multiplicities of 0 are equal, and that a graph-theoretic property determines the dimension of this eigenspace – namely, the number of reaches of the directed graph. We also extend their results by deriving a natural basis for the corresponding eigenspace. The results are proved in the general context of stochastic matrices, and apply equally well to directed graphs with non-negative edge weights.

Keywords: Kirchhoff matrix. Eigenvalues of Laplacians. Graphs. Stochastic matrix.

## 1 Definitions

Let  $G$  denote a directed graph with vertex set  $V = \{1, 2, \dots, N\}$  and edge set  $E \subseteq V \times V$ . To each edge  $uv \in E$ , we allow a positive weight  $\omega_{uv}$  to be assigned. The *adjacency matrix*  $Q$  is the  $N \times N$  matrix whose rows and columns are indexed by the vertices, and where the  $ij$ -entry is  $\omega_{ji}$  if  $ji \in E$  and zero otherwise. The *in-degree matrix*  $D$  is the  $N \times N$  diagonal matrix whose  $ii$ -entry is the sum of the entries of the  $i^{\text{th}}$  row of  $Q$ . The matrix  $L = D - Q$  is sometimes referred to as the *Kirchhoff matrix*, and sometimes as the *directed graph Laplacian* of  $G$ .

A variation on this matrix can be defined as follows. Let  $D^+$  denote the pseudo-inverse of  $D$ . In other words, let  $D^+$  be the diagonal matrix whose  $ii$ -entry is  $D_{ii}^{-1}$  if  $D_{ii} \neq 0$

and whose  $ii$ -entry is zero if  $D_{ii} = 0$ . Then the matrix  $\mathcal{L} = D^+(D - Q)$  has nonnegative diagonal entries, nonpositive off-diagonal entries, all entries between -1 and 1 (inclusive) and all row sums equal to zero. Furthermore, the matrix  $S = I - \mathcal{L}$  is stochastic.

We shall see (in Section 4) that both  $L$  and  $\mathcal{L}$  can be written in the form  $D - DS$  where  $D$  is an appropriately chosen nonnegative diagonal matrix and  $S$  is stochastic. We therefore turn our attention to the properties of these matrices for the statement of our main results.

We show that for any such matrix  $M = D - DS$ , the geometric and algebraic multiplicities of the eigenvalue zero are equal, and we find a basis for this eigenspace (the *kernel* of  $M$ ). Furthermore, the dimension of this kernel and the form of these eigenvectors can be described in graph theoretic terms as follows.

We associate with the matrix  $M$  a directed graph  $G$ , and write  $j \rightsquigarrow i$  if there exists a directed path from vertex  $j$  to vertex  $i$ . For any vertex  $j$ , we define the *reachable set*  $\mathcal{R}(j)$  to be the set containing  $j$  and all vertices  $i$  such that  $j \rightsquigarrow i$ . A maximal reachable set will be called a *reach*. We prove that the algebraic and geometric multiplicity of 0 as an eigenvalue for  $M$  equals the number of reaches of  $G$ .

We also describe a basis for the kernel of  $M$  as follows. Let  $\mathcal{R}_1, \dots, \mathcal{R}_k$  denote the reaches of  $G$ . For each reach  $\mathcal{R}_i$ , we define the *exclusive part* of  $\mathcal{R}_i$  to be the set  $H_i = \mathcal{R}_i \setminus \cup_{j \neq i} \mathcal{R}_j$ . Likewise, we define the *common part* of  $\mathcal{R}_i$  to be the set  $C_i = \mathcal{R}_i \setminus H_i$ . Then for each reach  $\mathcal{R}_i$  there exists a vector  $v_i$  in the kernel of  $M$  whose entries satisfy: (i)  $(v_i)_j = 1$  for all  $j \in H_i$ ; (ii)  $0 < (v_i)_j < 1$  for all  $j \in C_i$ ; (iii)  $(v_i)_j = 0$  for all  $j \notin \mathcal{R}_i$ . Taken together, these vectors  $v_1, v_2, \dots, v_k$  form a basis for the kernel of  $M$  and sum to the all 1's vector  $\mathbf{1}$ .

Due to the recent appearance of Agaev and Chebotarev's notable paper [1], we would like to clarify the connections to their results. In that paper, the matrices studied have the form  $M = \alpha(I - S)$  where  $\alpha$  is positive and  $S$  stochastic. A simple check verifies that this is precisely the set of matrices of the form  $D - DS$ , where  $D$  is nonnegative diagonal. The number of reaches corresponds, in that paper, with the *in-forest dimension*. And where that paper concentrates on the location of the Laplacian eigenvalues in the complex plane, we instead have derived the form of the associated eigenvectors.

## 2 Stochastic matrices

A matrix is said to be (*row*) *stochastic* if the entries are nonnegative and the row sums all equal 1. Our first result is a special case of Geršgorin's theorem [3, p.344].

**2.1 Lemma.** *Suppose  $S$  is stochastic. Then each eigenvalue  $\lambda$  satisfies  $|\lambda| \leq 1$ .*

**2.2 Definition.** Given any real  $N \times N$  matrix  $M$ , we denote by  $G_M$  the directed graph with vertices  $1, \dots, N$  and an edge  $j \rightarrow i$  whenever  $M_{ij} \neq 0$ . For each vertex  $i$ , set  $\mathcal{N}_i := \{j \mid j \rightarrow i\}$ . We write  $j \rightsquigarrow i$  if there exists a directed path in  $G_M$  from vertex  $j$  to vertex  $i$ . Furthermore, for any vertex  $j$ , we define  $\mathcal{R}(j)$  to be the set containing  $j$  and all vertices  $i$  such that  $j \rightsquigarrow i$ . We refer to  $\mathcal{R}(j)$  as the *reachable set* of vertex  $j$ . Finally, we say a matrix  $M$  is *rooted* if there exists a vertex  $r$  in  $G_M$  such that  $\mathcal{R}(r)$  contains every vertex of  $G_M$ . We refer to such a vertex  $r$  as a *root*.

**2.3 Lemma.** *Suppose  $S$  is stochastic and rooted. Then the eigenspace  $\mathcal{E}_1$  associated with the eigenvalue 1 is spanned by the all-ones vector  $\mathbf{1}$ .*

*Proof.* Conjugating  $S$  by an appropriate permutation matrix if necessary, we may assume that vertex 1 is a root. Since  $S$  is stochastic,  $S\mathbf{1} = \mathbf{1}$  so  $\mathbf{1} \in \mathcal{E}_1$ . By way of contradiction, suppose  $\dim(\mathcal{E}_1) > 1$  and choose linearly independent vectors  $x, y \in \mathcal{E}_1$ . Suppose  $|x_i|$  is maximized at  $i = n$ . Comparing the  $n$ -entry on each side of the equation  $x = Sx$ , we see that

$$|x_n| \leq \sum_{j \in \mathcal{N}_n} S_{nj} |x_j| \leq |x_n| \sum_{j \in \mathcal{N}_n} S_{nj} = |x_n|.$$

Therefore, equality holds throughout, and  $|x_j| = |x_n|$  for all  $j \in \mathcal{N}_n$ . In fact, since  $\sum_{j \in \mathcal{N}_n} S_{nj} x_j = x_n$ , it follows that  $x_j = x_n$  for all  $j \in \mathcal{N}_n$ . Since  $S$  is rooted at vertex 1, a simple induction now shows that  $x_1 = x_n$ . So  $|x_i|$  is maximized at  $i = 1$ . The same argument applies to any vector in  $\mathcal{E}_1$  and so  $|y_i|$  is maximized at  $i = 1$ .

Since  $y_1 \neq 0$  we can define a vector  $z$  such that  $z_i := x_i - \frac{x_1}{y_1} y_i$  for each  $i$ . This vector  $z$ , as a linear combination of  $x$  and  $y$ , must belong to  $\mathcal{E}_1$ . It follows that  $|z_i|$  is also maximized at  $i = 1$ . But  $z_1 = 0$  by definition, so  $z_i = 0$  for all  $i$ . It follows that  $x$  and  $y$  are not linearly independent, a contradiction.  $\square$

**2.4 Lemma.** *Suppose  $S$  is stochastic  $N \times N$  and vertex 1 is a root. Further assume  $\mathcal{N}_1$  is empty. Let  $P$  denote the principal submatrix obtained by deleting the first row and column of  $S$ . Then the spectral radius of  $P$  is strictly less than 1.*

*Proof.* Since  $\mathcal{N}_1$  is empty,  $S$  is block lower-triangular with  $P$  as a diagonal block. So the spectral radius of  $P$  cannot exceed that of  $S$ . Therefore, by Lemma 2.1, the spectral radius of  $P$  is at most 1. By way of contradiction, suppose the spectral radius of  $P$  is equal to 1. Then by the Perron-Frobenius theorem (see [3, p. 508]), we would have  $Px = x$  for some nonzero vector  $x$ .

Define a vector  $v$  with  $v_1 = 0$  and  $v_i = x_{i-1}$  for  $i \in \{2, \dots, N\}$ . We find that

$$Sv = \left( \begin{array}{c|c} 1 & 0 \cdots 0 \\ \hline S_{21} & \\ \vdots & P \\ S_{N1} & \end{array} \right) \begin{pmatrix} 0 \\ x \end{pmatrix} = \begin{pmatrix} 0 \\ x \end{pmatrix} = v.$$

So  $v \in \mathcal{E}_1$ . But  $v_1 = 0$ , so Lemma 2.3 implies  $x = 0$ . This contradiction completes the proof.  $\square$

**2.5 Corollary.** *Suppose  $S$  is stochastic and  $N \times N$ . Assume the vertices of  $G_S$  can be partitioned into nonempty sets  $A, B$  such that for every  $b \in B$ , there exists  $a \in A$  with  $a \rightsquigarrow b$  in  $G_S$ . Then the spectral radius of the principal submatrix  $S_{BB}$  obtained by deleting from  $S$  the rows and columns of  $A$  is strictly less than 1.*

*Proof.* Define the matrix  $\hat{S}$  by

$$\hat{S} = \begin{pmatrix} 1 & \mathbf{0} \\ \mathbf{u} & S_{BB} \end{pmatrix},$$

where  $\mathbf{u}$  is chosen so that  $\hat{S}$  is stochastic. We claim that  $\hat{S}$  is rooted (at 1). To see this, pick any  $b \in B$ . We must show  $1 \rightsquigarrow b$  in  $G_{\hat{S}}$ . By hypothesis there exists  $a \in A$  with  $a \rightsquigarrow b$  in  $G_S$ . Let

$$a = x_0 \rightarrow x_1 \rightarrow \cdots \rightarrow x_n = b$$

be a directed path in  $G_S$  from  $a$  to  $b$ . Let  $i$  be maximal such that  $x_i \in A$ . Then the  $x_{i+1}, x_i$  entry of  $S$  is nonzero, so the  $x_{i+1}$  row of  $S_{BB}$  has row sum strictly less than 1. Therefore, the  $x_{i+1}$  entry of the first column of  $\hat{S}$  is nonzero. So  $1 \rightarrow x_{i+1}$  in  $G_{\hat{S}}$  and therefore  $1 \rightsquigarrow b$  in  $G_{\hat{S}}$  as desired. So  $\hat{S}$  is rooted, and the previous lemma gives the result.  $\square$

**2.6 Definition.** A set  $\mathcal{R}$  of vertices in a graph will be called a *reach* if it is a maximal reachable set; in other words,  $\mathcal{R}$  is a *reach* if  $\mathcal{R} = \mathcal{R}(i)$  for some  $i$  and there is no  $j$  such that  $\mathcal{R}(i) \subset \mathcal{R}(j)$  (properly). Since our graphs all have finite vertex sets, such maximal sets exist and are uniquely determined by the graph. For each reach  $\mathcal{R}_i$  of a graph, we define the *exclusive part* of  $\mathcal{R}_i$  to be the set  $H_i = \mathcal{R}_i \setminus \cup_{j \neq i} \mathcal{R}_j$ . Likewise, we define the *common part* of  $\mathcal{R}_i$  to be the set  $C_i = \mathcal{R}_i \setminus H_i$ .

**2.7 Theorem.** Suppose  $S$  is stochastic  $N \times N$  and let  $\mathcal{R}$  denote a reach of  $G_S$  with exclusive part  $H$  and common part  $C$ . Then there exists an eigenvector  $v \in \mathcal{E}_1$  whose entries satisfy

- (i)  $v_i = 1$  for all  $i \in H$ ,
- (ii)  $0 < v_i < 1$  for all  $i \in C$ ,
- (iii)  $0$  for all  $i \notin \mathcal{R}$ .

*Proof.* Let  $Y$  denote the set of vertices not in  $\mathcal{R}$ . Permuting rows and columns of  $S$  if necessary, we may write  $S$  as

$$S = \begin{pmatrix} S_{HH} & S_{HC} & S_{HY} \\ S_{CH} & S_{CC} & S_{CY} \\ S_{YH} & S_{YC} & S_{YY} \end{pmatrix} = \begin{pmatrix} S_{HH} & \mathbf{0} & \mathbf{0} \\ S_{CH} & S_{CC} & S_{CY} \\ \mathbf{0} & \mathbf{0} & S_{YY} \end{pmatrix}$$

Since  $S_{HH}$  is a rooted stochastic matrix, it has eigenvalue 1 with geometric multiplicity 1. The associated eigenvector is  $\mathbf{1}_H$ .

Observe that  $S_{CC}$  has spectral radius  $< 1$  by Corollary 2.5. Further, notice that  $S(\mathbf{1}_H, \mathbf{0}_C, \mathbf{0}_Y)^T = (\mathbf{1}_H, S_{CH}\mathbf{1}_H, \mathbf{0}_Y)^T$ . Using this, we find that solving the equation

$$S(\mathbf{1}_H, \mathbf{x}, \mathbf{0}_C)^T = (\mathbf{1}_H, \mathbf{x}, \mathbf{0}_C)^T$$

for  $\mathbf{x}$  amounts to solving

$$\begin{pmatrix} \mathbf{1}_H \\ S_{CH}\mathbf{1}_H + S_{CC}\mathbf{x} \\ \mathbf{0}_Y \end{pmatrix} = \begin{pmatrix} \mathbf{1}_H \\ \mathbf{x} \\ \mathbf{0}_Y \end{pmatrix}.$$

Solving the above, however, is equivalent to solving  $(I - S_{CC})\mathbf{x} = S_{CH}\mathbf{1}_H$ . Since the spectral radius of  $S_{CC}$  is strictly less than 1, the eigenvalues of  $I - S_{CC}$  cannot be 0. So  $I - S_{CC}$  is invertible. It follows that  $\mathbf{x} = (I - S_{CC})^{-1}S_{CH}\mathbf{1}_H$  is the desired solution.

Conditions (i) and (iii) are clearly satisfied by  $(\mathbf{1}_H, \mathbf{x}, \mathbf{0}_Y)^T$ , so it remains only to verify (ii). To see that the entries of  $\mathbf{x}$  are positive, note that  $(I - S_{CC})^{-1} = \sum_{i=0}^{\infty} S_{CC}^i$ , so the entries of  $\mathbf{x}$  are nonnegative and strictly less than 1. But every vertex in  $C$  has a path from the root, where the eigenvector has value 1. So since each entry in the eigenvector for  $S$  must equal the average of the entries corresponding to its neighbors in  $G_S$ , all entries in  $C$  must be positive.  $\square$

### 3 Matrices of the form $D - DS$

We now consider matrices of the form  $D - DS$  where  $D$  is a nonnegative diagonal matrix and  $S$  is stochastic. We will determine the algebraic multiplicity of the zero eigenvalue. We begin with the rooted case.

**3.1 Lemma.** *Suppose  $M = D - DS$ , where  $D$  is a nonnegative diagonal matrix and  $S$  is stochastic. Suppose  $M$  is rooted. Then the eigenvalue 0 has algebraic multiplicity 1.*

*Proof.* Let  $M = D - DS$  be given as stated. First we claim that, without loss of generality,  $S_{ii} = 1$  whenever  $D_{ii} = 0$ . To see this, suppose  $D_{ii} = 0$  for some  $i$ . If  $S_{ii} \neq 1$ , let  $S'$  be the stochastic matrix obtained by replacing the  $i^{\text{th}}$  row of  $S$  by the  $i^{\text{th}}$  row of the identity matrix  $I$ , and let  $M' = D - DS'$ . Observe that  $M = M'$ , and this proves our claim. So we henceforth assume that

$$S_{ii} = 1 \quad \text{whenever} \quad D_{ii} = 0. \tag{1}$$

Next we claim that, given (1),  $\ker(M)$  must be identical with  $\ker(I - S)$ . To see this, note that if  $(I - S)v = 0$  then clearly  $Mv = D(I - S)v = 0$ . Conversely, suppose  $Mv = 0$ . Then  $D(I - S)v = 0$  so the vector  $w = (I - S)v$  is in the kernel of  $D$ . If  $w$  has a nonzero entry  $w_i$  then  $D_{ii} = 0$ . Recall this implies  $S_{ii} = 1$  and the  $i^{\text{th}}$  row of  $I - S$  is zero. But  $w = (I - S)v$ , so  $w_i$  must be zero. This contradiction implies  $w$  must have no nonzero entries, and therefore  $(I - S)v = 0$ . So  $M$  and  $I - S$  have identical nullspaces as desired.

By Lemma 2.3,  $S\mathbf{1} = \mathbf{1}$ , so  $M\mathbf{1} = 0$ . Therefore the geometric multiplicity, and hence the algebraic multiplicity, of the eigenvalue 0 must be at least 1. By way of contradiction, suppose the algebraic multiplicity is greater than 1. Then there must be a nonzero vector  $x$  and an integer  $d \geq 2$  such that

$$M^{d-1}x \neq 0 \quad \text{and} \quad M^d x = 0.$$

Now, since  $\ker M = \ker(I - S)$ , Lemma 2.3 and the above equation imply that  $M^{d-1}x$  must be a multiple of the vector  $\mathbf{1}$ . Scaling  $M^{d-1}x$  appropriately, we find there exists a vector  $v$  such that

$$Mv = -\mathbf{1}.$$

Suppose  $\operatorname{Re}(v_i)$  is maximized at  $i = n$ . Comparing the  $n$ -entries above, we find

$$D_{nn}\operatorname{Re}(v_n) + 1 = D_{nn} \sum_{j \in \mathcal{N}_n} S_{nj}\operatorname{Re}(v_j) \leq D_{nn}\operatorname{Re}(v_n) \sum_{j \in \mathcal{N}_n} S_{nj} = D_{nn}\operatorname{Re}(v_n),$$

which is clearly impossible.  $\square$

**3.2 Theorem.** *Suppose  $M = D - DS$ , where  $D$  is a nonnegative diagonal matrix and  $S$  is stochastic. Then the number of reaches of  $G_M$  equals the algebraic and geometric multiplicity of 0 as an eigenvalue of  $M$ .*

*Proof.* Let  $\mathcal{R}_1, \dots, \mathcal{R}_k$  denote the reaches of  $G_M$  and let  $H_i$  denote the exclusive part of  $\mathcal{R}_i$  for each  $1 \leq i \leq k$ , and let  $C = \cup_{i=1}^k C_i$  denote the union of the common parts of all the reaches. Simultaneously permuting the rows and columns of  $M$ ,  $D$ , and  $S$  if necessary, we may write  $M = D - DS$  as

$$M = \left( \begin{array}{cccc|c} D_{H_1H_1}(I - S_{H_1H_1}) & \mathbf{0} & \cdots & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \ddots & \cdots & \mathbf{0} & \mathbf{0} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \mathbf{0} & \mathbf{0} & \cdots & D_{H_kH_k}(I - S_{H_kH_k}) & \mathbf{0} \\ \hline -D_{CC}S_{CH_1} & \cdots & \cdots & -D_{CC}S_{CH_k} & D_{CC}(I - S_{CC}) \end{array} \right)$$

The characteristic polynomial  $\det(M - \lambda I)$  is therefore given by

$$\det(D_{H_1H_1}(I - S_{H_1H_1}) - \lambda I) \cdots \det(D_{H_kH_k}(I - S_{H_kH_k}) - \lambda I) \cdot \det(D_{CC}(I - S_{CC}) - \lambda I).$$

By Lemma 3.1, each submatrix  $D_{H_iH_i}(I - S_{H_iH_i})$  has eigenvalue 0 with algebraic and geometric multiplicity 1. But observe that  $D_{CC}$  has nonzero diagonal entries since  $C$  is the union of the common parts  $C_i$ , so  $D_{CC}(I - S_{CC})$  is invertible by Corollary 2.5. The theorem now follows.  $\square$

We now offer the following characterization of the nullspace.

**3.3 Theorem.** *Suppose  $M = D - DS$ , where  $D$  is a nonnegative  $N \times N$  diagonal matrix and  $S$  is stochastic. Suppose  $G_M$  has  $k$  reaches, denoted  $\mathcal{R}_1, \dots, \mathcal{R}_k$ , where we denote the exclusive and common parts of each  $\mathcal{R}_i$  by  $H_i, C_i$  respectively. Then the nullspace of  $M$  has a basis  $\gamma_1, \gamma_2, \dots, \gamma_k$  in  $\mathbb{R}^N$  whose elements satisfy:*

- (i)  $\gamma_i(v) = 0$  for  $v \notin \mathcal{R}_i$ ;
- (ii)  $\gamma_i(v) = 1$  for  $v \in H_i$ ;
- (iii)  $\gamma_i(v) \in (0, 1)$  for  $v \in C_i$ ;
- (iv)  $\sum_i \gamma_i = \mathbf{1}_N$ .

*Proof.* Let  $M = D - DS$  be given as stated. As in the proof of Theorem 3.2 above, we may assume without loss of generality that

$$S_{ii} = 1 \quad \text{whenever} \quad D_{ii} = 0. \quad (2)$$

We further observe, as in the proof of Theorem 3.2, that  $M$  and  $I - S$  have identical nullspaces, given (2).

Notice that the diagonal entries of a matrix do not affect the reachable sets in the associated graph, so the reaches of  $G_{I-S}$  are identical with the reaches of  $G_S$ . Furthermore, scaling rows by nonzero constants also leaves the corresponding graph unchanged, so  $G_M = G_{D(I-S)} = G_{I-S}$ . Therefore the reaches of  $G_M$  are identical with the reaches of  $G_S$ .

Applying Theorems 2.7 and 3.2, we find that the nullity of the matrix  $M$  equals  $k$  and the nullspace of  $M$  has a basis satisfying (i)–(iii). To see (iv), observe that the all 1's vector  $\mathbf{1}$  is a null vector for  $M$ , and notice that the only linear combination of these basis vectors that assumes the value 1 on each of the  $H_i$  is their sum.  $\square$

## 4 Graph Laplacians

In this section, we simply apply our results to the Laplacians  $L$  and  $\mathcal{L}$  of a (weighted, directed) graph, as discussed in Section 1.

**4.1 Corollary.** *Let  $G$  denote a weighted, directed graph and let  $\mathcal{L}$  denote the (directed) Laplacian matrix  $\mathcal{L} = D^+(D - Q)$ . Suppose  $G$  has  $N$  vertices and  $k$  reaches. Then the algebraic and geometric multiplicity of the eigenvalue 0 equals  $k$ . Furthermore, the associated eigenspace has a basis  $\gamma_1, \gamma_2, \dots, \gamma_k$  in  $\mathbb{R}^N$  whose elements satisfy: (i)  $\gamma_i(v) = 0$  for  $v \in G - \mathcal{R}_i$ ; (ii)  $\gamma_i(v) = 1$  for  $v \in H_i$ ; (iii)  $\gamma_i(v) \in (0, 1)$  for  $v \in C_i$ ; (iv)  $\sum_i \gamma_i = \mathbf{1}_N$ .*

*Proof.* The matrix  $S = I - \mathcal{L}$  is stochastic and the graphs  $G$  and  $G_S$  have identical reaches. The result follows by applying Theorem 3.3.  $\square$

We next observe that the same results hold for the Kirchhoff matrix  $L = D - Q$ .

**4.2 Corollary.** *Let  $G$  denote a directed graph and let  $L$  denote the Kirchhoff matrix  $L = D - Q$ . Suppose  $G$  has  $N$  vertices and  $k$  reaches. Then the algebraic and geometric multiplicity of the eigenvalue 0 equals  $k$ . Furthermore, the associated eigenspace has a basis  $\gamma_1, \gamma_2, \dots, \gamma_k$  in  $\mathbb{R}^N$  whose elements satisfy: (i)  $\gamma_i(v) = 0$  for  $v \in G - \mathcal{R}_i$ ; (ii)  $\gamma_i(v) = 1$  for  $v \in H_i$ ; (iii)  $\gamma_i(v) \in (0, 1)$  for  $v \in C_i$ ; (iv)  $\sum_i \gamma_i = \mathbf{1}_N$ .*

*Proof.* One simply checks that the matrix  $L$  has the form  $D - DS$  where  $S$  is the stochastic matrix  $I - \mathcal{L}$  from above, and  $D$  is the in-degree matrix of  $G$ . The result follows by applying Theorem 3.3.  $\square$

In numerous applications, in particular those related to difference - or differential equations (see [6]), it is a crucial fact that any nonzero eigenvalue of the Laplacian has a strictly positive real part. Using some of the stratagems already exhibited, the proof of this fact is easy, and we include the result for completeness.

**4.3 Theorem.** Any nonzero eigenvalue of a Laplacian matrix of the form  $D - DS$ , where  $D$  is nonnegative diagonal and  $S$  is stochastic, has (strictly) positive real part.

*Proof.* Let  $\lambda \neq 0$  be an eigenvalue of  $D - DS$  and  $v$  a corresponding eigenvector, so  $(D - DS)v = \lambda v$ . Thus for all  $i$ ,

$$D_{ii}v_i = \lambda v_i + D_{ii} \sum_j S_{ij}v_j. \quad (3)$$

Suppose  $D_{ii}$  is zero. Then  $\lambda v_i = 0$ . Since  $\lambda \neq 0$  it follows that  $v_i = 0$ . Since  $\lambda \neq 0$ , the vector  $v$  is not a multiple of  $\mathbf{1}$ . Let  $n$  be such that  $|v_i|$  is maximized at  $i = n$ . Multiply  $v$  by a nonzero complex number so that  $v_n$  is real. Since  $v_n$  is nonzero, the above argument shows that  $D_{nn} \neq 0$ . Dividing (3) for  $i = n$  by  $D_{nn}$  and taking the real and imaginary parts separately, we obtain

$$\sum_j S_{nj} \operatorname{Re}(v_j) = \left(1 - \frac{\operatorname{Re}(\lambda)}{D_{nn}}\right)v_n, \quad \sum_j S_{nj} \operatorname{Im}(v_j) = -\frac{\operatorname{Im}(\lambda)}{D_{nn}}v_n.$$

The first of these equations implies that  $\operatorname{Re}(\lambda) \geq 0$ . Now if  $\operatorname{Re}(\lambda) = 0$  then for all  $j \in \mathcal{N}_n$  we have  $v_j = v_n$  and thus  $\operatorname{Im}(v_j) = 0$ . Notice that in this case, the imaginary part of  $\lambda$  must be nonzero. So in the second equation above, the left hand side is zero but the right hand side is not. The conclusion is now immediate.  $\square$

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