Dirichlet–to–Robin Matrix on networks

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Abstract

In this work, we define the Dirichlet–to–Robin matrix associated with a Schrödinger type matrix on general networks, and we prove that it satisfies the alternating property which is essential to characterize those matrices that can be the response matrices of a network. We end with some examples of the sign pattern behavior of the alternating paths.

Keywords: Response matrix, Schur complements, inverse problem, Dirichlet–to–Robin matrix, network


1 Preliminaires

The Schur complement plays an important role in matrix analysis, statistics, numerical analysis, and many other areas of mathematics and its applications. Our goal is to introduce the Dirichlet–to–Robin matrix associated with a Schrödinger type matrix on general networks as the Schur complement of

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a Schrödinger type matrix with respect to an invertible submatrix defined throughout the interior vertices. Schur complement is a rich and basic tool in mathematical research and applications, so we display an important property that illustrates its power in solving the discrete inverse problem. A complete version of this work in terms of operators can be found in [1].

Let \( \Gamma = (V, c) \) be a network; that is, a simple and finite connected graph where \( V = \{1, 2, \ldots, \ell\} \) is the vertex set and \( c : V \times V \rightarrow \mathbb{R}^+ \) is the conductance that defines the set of edges, \( E \). We say that \((i, j)\) is an edge if \( c(i, j) = c_{ij} > 0 \). Moreover, when \((i, j) \notin E\), then \( c_{ij} = 0 \), in particular \( c_{ii} = 0 \) for any \( i = 1, \ldots, \ell \). The (weighted) degree of vertex \( i \) is defined as \( \delta_i = \sum_{j=1}^{\ell} c_{ij} \).

If we consider a proper subset \( F \subset V \), then its boundary \( \delta(F) \) is given by the vertices of \( V \setminus F \) that are adjacent to at least one vertex of \( F \). It is easy to prove that \( \bar{F} = F \cup \delta(F) \) is connected when \( F \) is. If \( F \) is a non–empty subset of \( V \), its characteristic function is denoted by \( 1_F \). We denote by \( N(i) \), the set of neighbours of \( i \in V \); that is, the set of vertices adjacent to \( i \).

Of course networks do not have boundaries by themselves, but starting from a network we can define a network with boundary as \( \Gamma = (\bar{F}, c_F) \) where \( F \) is a proper subset and \( c_F = c \cdot 1_{(F \times F) \setminus (\delta(F) \times \delta(F))} \). From now on we will work with networks with boundary and we suppose that the vertices are labelled as \( \delta(F) = \{1, \ldots, n\} \) and \( F = \{n + 1, \ldots, n + m\} \). Moreover, for the sake of simplicity we denote \( c = c_F \).

Given \( S = \{p_1, \ldots, p_k\} \) and \( T = \{q_1, \ldots, q_k\} \) disjoint subsets of \( \delta(F) \), there exist \( k \) paths, \( \gamma_1, \ldots, \gamma_k \), such that \( \gamma_i \) starts at \( p_i \) ends at \( q_i \) and \( \gamma_i \setminus \{p_i, q_i\} \subset F \), since \( F \) is connected. The pair \((S; T)\) is called connected through \( \Gamma \), when there exist \( k \) paths connecting \( S \) and \( T \) that are mutually disjoint.

The network \( \Gamma = (\bar{F}, c) \) is called a circular planar network if it can be embedded in a closed disc \( D \) in the plane so that the vertices in \( F \) lie in \( \partial D \) and the vertices in \( \delta(F) \) lie on the circumference \( C = \partial D \). In this case, the vertices in \( \delta(F) \) can be labelled in the clockwise circular order. The pair \((S; T)\) of boundary vertices is called a circular pair if the set \((p_1, \ldots, p_k; q_1, \ldots, q_k)\) is in circular order.

Given \( u \in \mathbb{R}^{n+m} \), the notation \( u \geq 0 \), respectively \( u > 0 \), means that \( u_i \geq 0 \), respectively \( u_i > 0 \), for any \( i = 1, \ldots, n + m \). Any vector \( \sigma \in \mathbb{R}^{n+m} \) such that \( \sigma > 0 \) and moreover \( \sum_{i=1}^{n+m} \sigma_i^2 = 1 \) is called weight on \( \bar{F} \). The set of weights is denoted by \( \Omega(\bar{F}) \). If \( \sigma \in \Omega(\bar{F}) \), \( \sigma^{-1} \in \mathbb{R}^{n+m} \) is the vector whose entries are \( \sigma_i^{-1}, i = 1, \ldots, n + m \).
Given $q \in \mathbb{R}^{n+m}$ the Schrödinger type matrix on $\Gamma$ with potential $q$ is the matrix whose entries are $L_{ij} = -c_{ij}$ for all $i \neq j$ and $L_{ii} = \delta_i + q_i$. Therefore, for each vector $u \in \mathbb{R}^{n+m}$ and for each $i = 1, \ldots, n + m$,

$$(Lu)_i = (\delta_i + q_i)u_i - \sum_{j=1}^{n+m} c_{ij}u_j = \sum_{j=1}^{n+m} c_{ij}(u_i - u_j) + q_iu_i.$$ 

Observe that $q = 0$ corresponds with the so-called combinatorial Laplacian that will be denoted by $L^0$ throughout this work. Moreover,

$$L = \begin{bmatrix} D & -C(\delta(F); F) \\ -C(\delta(F); F)^\top & L(F; F) \end{bmatrix}$$

where $D$ is the diagonal matrix of order $n$ whose diagonal entries are given by $\delta + q$ on $\delta(F)$ and $C(\delta(F); F) = (c_{ij})_{i \in \delta(F), j \in F}$. In general, given a matrix $M$ and $A, B$ sets of indexes, the matrix $M(A; B)$ will denote the matrix obtained from $M$ with rows indexed by $A$ and columns indexed by $B$.

For any weight $\sigma \in \Omega(\bar{F})$, the so-called potential associated with $\sigma$ is the vector $(q_\sigma)_i = -\sigma_i^{-1}(L^0\sigma)_i$. The authors proved in [1] the following result.

**Corollary 1.1** If there exist $\sigma \in \Omega(\bar{F})$ and $\lambda \geq 0$ such that $q = q_\sigma + \lambda 1_{\delta(F)}$, then the corresponding Schrödinger type matrix is positive semi–definite. Moreover, it is not strictly definite iff $\lambda = 0$, in which case the eigenvectors are $v = a\sigma$, $a \in \mathbb{R}$.

From now on, we will work with potentials given by a weight $\sigma \in \Omega(\bar{F})$ and a real value $\lambda \geq 0$ such that $q = q_\sigma + \lambda 1_{\delta(F)}$; so that the corresponding Schrödinger type matrix is positive semi–definite. Observe that in this case

$$(L\sigma)_i = 0, i = n + 1, \ldots, n + m \quad \text{and} \quad (L\sigma)_i = \lambda\sigma_i, i = 1, \ldots, n.$$ (1)

In [2, Proposition 4.10], some of these authors proved the following version of the minimum principle that will be useful in what follows.

**Proposition 1.2 (Monotonicity)** If $u \in \mathbb{R}^{n+m}$ is such that $Lu \geq 0$ on $F$ and $u \geq 0$ on $\delta(F)$, it is verified that either $u > 0$ on $F$ or $u = 0$ on $\bar{F}$. 
2 Dirichlet–to–Robin matrix

Let us consider the following Dirichlet problem: Given \( f \in \mathbb{R}^m \) and \( g \in \mathbb{R}^n \) find \( u \in \mathbb{R}^{n+m} \) satisfying

\[
\begin{bmatrix}
I & 0 \\
-C(\delta(F); F)^	op & \mathcal{L}(F; F)
\end{bmatrix}
\begin{bmatrix}
u \\
f
\end{bmatrix}
=
\begin{bmatrix}
g \\
f
\end{bmatrix}.
\tag{2}
\]

The existence and uniqueness of solution for System (2) were proved in [2]. In fact, the Dirichlet Principle tell us that for any data \( f \in \mathbb{R}^m \) and \( g \in \mathbb{R}^n \), Problem (2) has a unique solution.

Associated with the Dirichlet problem we can consider the following semi homogenous problems, that allow us to introduce the concept of Green and Poisson matrices. Given \( f \in \mathbb{R}^m \) find \( u_f \in \mathbb{R}^m \) satisfying

\[
\mathcal{L}(F; F)u_f = f
\tag{3}
\]

and given \( g \in \mathbb{R}^n \) find \( v_g \in \mathbb{R}^{n+m} \) satisfying

\[
\begin{bmatrix}
I & 0 \\
-C(\delta(F); F)^	op & \mathcal{L}(F; F)
\end{bmatrix}
\begin{bmatrix}
u_g \\
0
\end{bmatrix}
=
\begin{bmatrix}
g \\
0
\end{bmatrix}.
\tag{4}
\]

The existence and uniqueness of solution for System (3) implies that matrix \( \mathcal{L}(F; F) \) is invertible and its inverse is called Green matrix for \( F \) and it is denoted by \( \mathcal{G} \). Observe that \( \mathcal{G} \) is a symmetric matrix.

On the other hand, we define the Poisson matrix for \( F \) as the matrix of order \((n + m) \times n \) given by

\[
\mathcal{P}(F; \delta(F)) = \mathcal{G} \cdot \mathcal{C}(\delta(F); F)^	op \quad \text{and} \quad \mathcal{P}(\delta(F); \delta(F)) = I.
\]

Notice that for any \( g \in \mathbb{R}^n \), the unique solution of System (4) is \( v_g = \mathcal{P}g \). Moreover, from Equation (1), we get that \( \mathcal{P}\sigma_{\delta(F)} = \sigma \).

Kirkhoff’s law say that the sum of the currents flowing out of each interior vertex is zero, as state by System (4). If a vector \( g \) is assigned at the boundary vertices, the network \( \Gamma \) will acquire a unique harmonic vector \( v_g \), with \((v_g)_i = g_i \) for each \( i = 1, \ldots, n \). The vector \( v_g \) is called the potential due to \( g \).
The function $v_g$ determines a current through each boundary node,

\[(Lv_g)_i = \sum_{j=n+1}^{n+m} c_{ij} [g_i - (v_g)_j].\]

Now, we are ready to define the \textit{Dirichlet–to–Robin matrix} on general networks and to study its main properties. This map is naturally associated to a Schrödinger type matrix, and generalizes the concept of \textit{Dirichlet–to–Neumann map} for the case of the combinatorial Laplacian matrix.

The \textit{Dirichlet–to–Robin matrix}, denoted by $\Lambda$, is the Schur complement of $L(F; F)$ in $L$; that is,

\[\Lambda = L / L(F; F) = D - C(\delta(F); F) \cdot G \cdot C(\delta(F); F)^\top.\]

Observe that for any $g \in \mathbb{R}^n$, $\Lambda g = Dg - C(\delta(F); F)v_g|F = L(\delta(F); \bar{F})v_g$.

Hence, $\Lambda$ sends boundary Dirichlet date $g$ to boundary Robin currents $L v_g$. The inverse problem is to recover the conductances $C$ form $\Lambda$, see [1,3,4]. In this work we are not worried about this problem, but in studying some properties of $\Lambda$. The following ones are a direct consequence of the expression of $\Lambda$ and of some properties for Schur complements of symmetric matrices, see [5, Theorem 1.12]

\begin{proposition}
The Dirichlet–to–Robin matrix is symmetric, negative off-diagonal, positive on the diagonal and positive semi-definite. Moreover, $\lambda$ is the lowest eigenvalue of $\Lambda$ and its associated eigenvectors are multiple of $\sigma|_{\delta(F)}$.
\end{proposition}

Now we show that the Dirichlet–to–Robin matrix has the alternating property, which may be considered as a generalization of the monotonicity property; see [6, Theorem 2.1] for the continuous version of this property.

\begin{theorem}[Alternating paths]
Suppose that $\delta(F) = A \cup B$, where $A$ and $B$ are disjoint subsets. Let $g \in \mathbb{R}^n$ such that $g_i \neq 0$ iff $i \in B$ and $p_1, \ldots, p_k \in A$ such that

\[(-1)^{i+1} \left(\Lambda g\right)_{p_i} > 0. \tag{5}\]

Then, there exist $q_1, \ldots, q_k \in B$ such that

\[\left(\Lambda g\right)_{p_i} g_{q_i} < 0. \tag{6}\]
\end{theorem}
Moreover, for any \( i = 1, \ldots, k \), there exists a path from \( p_i \) to \( q_i \) such that 
\[ \gamma_i \setminus \{p_i, q_i\} \subset F \] and \( g_{\theta_i} \nu_{\theta_i(\gamma_i \setminus \{p_i\})} > 0 \), where \( \nu_g = \mathcal{P}_g \).

**Proof.** As \( p_1 \in A \), from (5), we have that \( 0 < \left( \Lambda g \right)_{p_1} = -\sum_{i=1}^{m} c_{p_{n+i}}(\nu_g)_{n+i} \). Then, there exists \( t \in F \cap N(p_1) \) such that \( (\nu_g)_t < 0 \).

Let \( W \) be the connected component of \( \{ k \in F : (\nu_g)_k < 0 \} \) containing \( t \). Suppose that \( \bar{W} \cap B = \emptyset \); that is, \( W \subset F \cup A \). We consider \( u = (\nu_g)_{|W} \); then \( Lu = 0 \) on \( W \), \( u \geq 0 \) on \( \delta(W) \), then from the monotonicity principle \( u \geq 0 \) on \( W \) which is a contradiction. Therefore, \( \bar{W} \cap B \neq \emptyset \) and hence \( \nu_g \geq 0 \) on \( \delta(W) \cap F \). If \( \nu_g \geq 0 \) on \( \delta(W) \cap B \), we get that \( L \nu_g = 0 \) on \( W \), \( \nu_g \geq 0 \) on \( \delta(W) \), so \( \nu_g \geq 0 \) on \( W \) applying again the monotonicity principle which is a contradiction. So, there exists \( q_1 \in \delta(W) \cap B \) such that \( (\nu_g)_{q_1} < 0 \). As \( q_1 \in \delta(W) \), there exists \( z_1 \in W \), so \( (\nu_g)_{z_1} < 0 \), such that \( q_1 \sim z_1 \). As \( W \) is a connected subset we can join \( q_1 \) and \( j_1 \) by a path \( \gamma_1 = \{p_1 \sim l \sim \ldots \sim z_1 \sim q_1\} \) such that \( \{t, \ldots, z_1\} \subset W \) and hence \( \nu_{g|_{\gamma_1(p_1)}} < 0 \).

We can repeat this argument to produce paths \( \gamma_j \) such that \( \gamma_j \) joins \( p_j \) to a point \( q_j \in B \) such that \( \gamma_j \setminus \{p_j, q_j\} \subset F \) and \( (-1)^j(\nu_g)_z < 0 \) for all \( z \in \gamma_j \setminus p_j \).

**Corollary 2.3** Suppose that the network is circular planar and \( \delta(F) = A \cup B \), where \( A \) and \( B \) are disjoint subsets. Let \( g \in \mathbb{R}^n \) such that \( g_i \neq 0 \) iff \( i \in B \) and \( p_1, \ldots, p_k \in A \) in circular order such that \( (-1)^{i+1}\left( \Lambda g \right)_{p_i} > 0 \). Then, there exist \( q_1, \ldots, q_k \in B \) in circular order such that \( \left( \Lambda g \right)_{p_i} g_{q_i} < 0 \). Moreover, for any \( i = 1, \ldots, k \), there exists a path from \( p_i \) to \( q_i \) such that \( \gamma_i \setminus \{p_i, q_i\} \subset F \) and \( g_{\theta_i} \nu_{\theta_i(\gamma_i \setminus \{p_i\})} > 0 \) such that \( (p_1, \ldots, p_k; q_1, \ldots, q_k) \) is connected through \( \Gamma \).

The following result can be obtained from Theorem 2.2 by a slightly modification of the proof.

**Theorem 2.4 (Strong alternating paths)** Suppose that \( \delta(F) = A \cup B \), where \( A \) and \( B \) are disjoint subsets. Let \( g \in \mathbb{R}^n \) such that \( g_i \neq 0 \) iff \( i \in B \) and \( p_1, \ldots, p_k \in A \) such that \( \left( \Lambda g \right)_{p_i} = 0 \), then there is a sequence of points \( q_1, \ldots, q_k \in B \) such that \( (-1)^j g_{q_j} \geq 0 \). Moreover, for any \( i = 1, \ldots, k \), there exists a path from \( p_i \sim x_i^1 \sim \ldots \sim x_i^{n_i} \sim q_i \) such that \( P_i \setminus \{p_i, q_i\} \subset F \) and there exists \( m_i \in \{1, \ldots, n_i + 1\} \) such that \( (\nu_g)_{x_i} = 0 \) for all \( \ell = 0, \ldots, m_i - 1 \) and \( g_{\theta_i} \nu_{\theta_i(\gamma_i \setminus \{p_i\})} > 0 \) for all \( \ell = m_i, \ldots, n_i \).

The following examples show the behavior of the paths described in the above results.
1. Consider the Spider graph displayed in Figure 1 (left), see [1] for the definition. With the following weights and parameters: \( \sigma = \frac{1}{10} \) on \( \delta(F) \cup \{x_{00}\} \) and \( \sigma = \frac{1}{5} \) on \( F \setminus \{x_{00}\} \), where \( x_{00} \) is the central vertex and \( \lambda = 2 \). Moreover, all the conductances equal 1 on the edges in the radius and equal 2 on the edges of the circles. Then, the Dirichlet–to–Robin matrix is

\[
\begin{pmatrix}
  a & b & c & d & e & f & e & d & c & b \\
  b & a & b & c & d & e & f & f & e & d \\
  c & b & a & b & c & d & e & f & f & e \\
  d & c & b & a & b & c & d & e & f & f \\
  e & d & c & b & a & b & c & d & e & f \\
  f & e & d & c & b & a & b & c & d & e \\
  f & f & e & d & c & b & a & b & c & d \\
  e & f & f & e & d & c & b & a & b & c \\
  c & d & e & f & d & c & b & a & b & c \\
  b & c & d & e & f & d & c & b & a & c 
\end{pmatrix}
\]

where

\[
\begin{align*}
  a &= \frac{395732805366}{110384474959} \\
  b &= -\frac{28317414524}{110384474959} \\
  c &= -\frac{19609504324}{110384474959} \\
  d &= -\frac{15073456676}{110384474959} \\
  e &= -\frac{12739926180}{110384474959} \\
  f &= -\frac{11741626020}{110384474959}
\end{align*}
\]

Finally, for \( g = (-4, 21, -37.2, 26.38, -6.29519)^T \), we get the following sign pattern for \( v_g \) depicted in Figure 1.

2. Consider now the spider network displayed in Figure 1 (right). In this case, \( \sigma = \frac{1}{6} \) on \( \delta(F) \cup \{x_{00}\} \) and \( \sigma = \frac{1}{3} \) on \( F \setminus \{x_{00}\} \) and \( \lambda = 2 \). Moreover, the conductances equal 1 on the edges in the radius and equal 2 on the edges of the circles. Then, the Dirichlet–to–Robin matrix is

\[
\begin{pmatrix}
  a & b & c & d & d & c & b \\
  b & a & b & c & d & d & c \\
  c & b & a & b & c & d & d \\
  d & c & b & a & b & c & d \\
  d & d & c & b & a & b & c \\
  c & d & d & c & b & a & b \\
  b & c & d & d & c & b & a 
\end{pmatrix}
\]

where

\[
\begin{align*}
  a &= 3128 \\
  b &= -281 \\
  c &= -211 \\
  d &= -183
\end{align*}
\]
Finally, for \( g = (-1, 3.5, -3.5, 1)^T \) we get the following sign pattern for \( v_g \) depicted in Figure 1(right).

3. Consider the network displayed in Figure 3. With the following weights and parameters: \( \sigma = \frac{1}{4} \) on \( A \cup F \) and \( \sigma = \frac{1}{2} \) on \( B \) and \( \lambda = 2 \). Moreover, the conductances equal 2 on \( F \times F \) and equal 1 otherwise. Then, the Dirichlet–to–Robin matrix is

\[
\Lambda = \frac{1}{24} \begin{pmatrix}
105 & -13 & -15 & -13 & -3 & -5 \\
-13 & 105 & -13 & -15 & -5 & -3 \\
-15 & -13 & 105 & -13 & -3 & -5 \\
-13 & -15 & -13 & 105 & -5 & -3 \\
-3 & -5 & -3 & -5 & 57 & -1 \\
-5 & -3 & -5 & -3 & -1 & 57
\end{pmatrix}
\]

Finally, for \( g = (1, -1.5)^T \) we get the following sign pattern for \( v_g \) depicted in Figure 2.

![Fig. 2. Sign pattern in a non–planar network](image)

References


