CONTROL DAYS WORKSHOP

On the relation between the eigenvalues induced by a class of circulant graphs and the Dirichlet kernel

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Outline

1 Preliminaries

- Circulant graphs and their applications
- κ-ring graphs
- 2 Main results
 - Spectral characterization
 - Fiedler value
 - Spectral radius of the Laplacian
 - Stochastic spectral radius

3 Discussion

- Conjecture on the stochastic spectral radius characterization
- Eigenvalue distribution examples
- 4 Conclusions and future directions

$$\begin{array}{l} \mathsf{Circulant\ matrix} \\ \mathbf{F} = \mathrm{circ}(\boldsymbol{\varpi}) := \begin{bmatrix} \varpi_0 & \varpi_1 & \dots & \varpi_{n-2} & \varpi_{n-1} \\ \varpi_{n-1} & \varpi_0 & \dots & \varpi_{n-3} & \varpi_{n-2} \\ \vdots & \ddots & \dots & \ddots & \vdots \\ \varpi_2 & \varpi_3 & \dots & \varpi_0 & \varpi_1 \\ \varpi_1 & \varpi_2 & \dots & \varpi_{n-1} & \varpi_0 \end{bmatrix} \in \mathbb{R}^{n \times n} \end{array}$$

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Circulant matrix spectrum

$$\lambda^{\mathbf{F}}(j) = \sum_{k=0}^{n-1} \left[\varpi_k \exp\left(-\frac{2k\pi \mathbf{i}}{n}j\right) \right] \quad \text{for } j = 0 \dots n-1$$

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Randić matrix relation + d-regularity

$$\mathbf{F} := \mathbf{D}^{-1}\mathbf{A} = \mathbf{D}^{-1/2}\mathbf{A}\mathbf{D}^{-1/2} =: \mathscr{R}$$

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Spectral equivalence between normalize Laplacian and Randić matrices $\lambda^{\mathbf{F}}(j) = \lambda^{\mathscr{R}}(j) = 1 - \lambda^{\mathcal{L}}(j) \quad \text{for } j = 0 \dots n-1$

Intelligent surveillance of public spaces



Tracking-by-Detection

Person detection







Distributed Consensus-like algorithms



Preliminaries: κ -ring graphs

 $\kappa\text{-ring graphs } C_n(1,\kappa)$ are a class of circulant graphs constructed by multiple circulant edge layers



#Vertices	#Edges	Diameter	Radius		Girth	Regularity
$ \mathcal{V} = n \ge 4$	$ \mathcal{E} = n\kappa$	$\phi = \lceil n/2^\kappa\rceil$	$\mathbf{r}=\phi$	$g = \begin{cases} \\ \end{cases}$	$ \begin{array}{l} n, \text{ if } \kappa = 1\\ 3, \text{ otherwise} \end{array} $	$\mathbf{d} = 2\kappa$

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- We expect the spectrum of F to be a real subset of the unit circle, since F is row-stochastic and symmetric.
- The spectrum of **F** is linked to the spectrum of the Laplacian **L**.

$$\mathbf{x}(t+1) = \mathbf{F}\mathbf{x}(t) + \mathbf{u}$$

$$\overset{\mathbf{C}}{\overbrace{\mathbf{Spectrum of F}}} \overset{\Im(z)}{\overbrace{\mathbf{Spectrum of F}}} \overset{\Im(z)}{\overbrace{\mathbf{N}_{n-1}}} \overset{\boxtimes(z)}{\overbrace{\mathbf{N}_{n-1}}} \overset{\boxtimes(z)}{\overbrace{\mathbf{N}_{n-1}}} \overset{\boxtimes(z)}{\overbrace{\mathbf{N}_{n-1}}} \overset{\boxtimes(z)}{\overbrace{\mathbf{N}_{n-1}}} \overset{\boxtimes(z)}{\overbrace{\mathbf{N}_{n-1}}} \overset{\boxtimes(z)}{\underset{\mathbf{N}_{n-1}}} \overset{\boxtimes(z)}{\underset{\mathbf{N}_{n-1}}$$

 $\lambda_j^{\mathbf{F}} = 1 - \mathrm{d}^{-1} \lambda_j^{\mathbf{L}}$

Definition (Dirichlet kernel)

$$\begin{split} \mathcal{D}_{\kappa} &: \mathbb{R} \to \mathbb{R} \text{ of order } \kappa \in \mathbb{N} \text{ such that} \\ \mathcal{D}_{\kappa}(x) &:= \begin{cases} \frac{\sin((\kappa+1/2)x)}{2\sin(x/2)}, & \text{if } x \neq 2\pi l, \ \forall l \in \mathbb{Z}; \\ \kappa+1/2, & \text{otherwise.} \end{cases} \end{split}$$

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Theorem (Spectral characterization of κ -ring graphs)

L graph Laplacian of κ -ring graph $C_n(1,\kappa)$, $\theta := \pi/n$. Eigenvalues $\lambda^{\mathbf{L}}(j) \in \Lambda(\mathbf{L})$ can be expressed in function of the Dirichlet kernel as

$$\begin{split} \lambda^{\mathbf{L}}(j) &= 1 + 2 \left(\kappa - \mathcal{D}_{\kappa}(2\theta j) \right), \qquad \text{for } j = 0 \dots \lfloor n/2 \rfloor; \\ \lambda^{\mathbf{L}}(n-j) &= \lambda^{\mathbf{L}}(j), \qquad \qquad \text{for } j = 1 \dots \lfloor n/2 \rfloor. \end{split}$$

$$\begin{split} \lambda^{\mathbf{L}}(j) \in [0, 4\kappa], \, \forall j = 0 \dots n - 1, \, \lambda^{\mathbf{L}}_0 := \lambda^{\mathbf{L}}(0) = 0 \text{ is simple and, if} \\ \exists j^{\star} \in \mathbb{N} \text{ s.t. } \lambda^{\mathbf{L}}(j^{\star}) = 4\kappa, \, j^{\star} \in (0, n), \, \text{then } \lambda^{\mathbf{L}}(j^{\star}) \text{ is simple.} \end{split}$$

Proof. Exploiting the spectrum of the circulant matrices and setting $[\boldsymbol{\varpi}]_i := \begin{cases} \mathrm{d}^{-1}, & \text{if } e_{i1} \in \mathcal{E}; \\ 0, & \text{otherwise;} \end{cases}$

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eigenvalues of the Randić matrix ${\mathscr R}$ can be rewritten as

$$\begin{split} \lambda^{\mathscr{R}}(j) &= \frac{1}{d} \sum_{k=1}^{d/2} [\exp(-\mathbf{i}2k\theta j)] + \frac{1}{d} \sum_{k=n-d/2}^{n-1} [\exp(-\mathbf{i}2k\theta j)] \\ &= \frac{1}{d} \sum_{k=1}^{d/2} [\exp(-\mathbf{i}2k\theta j)] + \frac{1}{d} \sum_{k=1}^{d/2} [\exp(\mathbf{i}2k\theta j)] \\ &= \frac{2}{d} \left(\frac{1}{2} \sum_{|k| \le d/2} [\exp(\mathbf{i}2k\theta j)] - \frac{1}{2} \right) \\ &= \kappa^{-1} (\mathcal{D}_{\kappa}(2\theta j) - 1/2) \end{split} \text{ protocol performances improve as } \kappa \text{ increases!} \end{split}$$

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Leveraging the *d*-regularity, the rest of the statement can be proven resorting to Landau H., Odlyzko A., 1981 *"Bounds for Eigenvalues of Certain Stochastic Matrices"*.

Main results: Fiedler value

The previous theorem offers a deep insight on the connection between the Dirichlet kernel and the eigenvalues of \mathbf{L} .

The analysis continues focusing on the extremal eigenvalues of the restricted spectrum $\Lambda_0(\mathbf{L}) := \Lambda(\mathbf{L}) \setminus \{\lambda_0^{\mathbf{L}}\} \subseteq (0, 4\kappa]$, denoting the eigenvalues of $\Lambda(\mathbf{L})$ with $0 = \lambda_0^{\mathbf{L}} < \lambda_1^{\mathbf{L}} \leq \ldots \leq \lambda_{n-1}^{\mathbf{L}}$.

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Corollary (Fiedler value of κ -ring graphs)

The smallest positive eigenvalue λ_1^L of the graph Laplacian L associated to the κ -ring graph $C_n(1,\kappa)$ is given by

$$\lambda_1^{\mathbf{L}} := \min_{j=1\dots n-1} \lambda^{\mathbf{L}}(j) = \lambda^{\mathbf{L}}(1) = \lambda^{\mathbf{L}}(n-1) \in (0, 2\kappa).$$

Eigenvalue $\lambda_1^{\mathbf{L}}$ gives us information on the right limit $\lambda_1^{\mathbf{F}}$ of the unit circle allowing to determine protocol performances.

Main results: Spectral radius of the Laplacian

Corollary (Spectral radius of κ -ring graphs: properties)

For the largest eigenvalue $\lambda_{n-1}^{\mathbf{L}}$ of the graph Laplacian \mathbf{L} associated to the κ -ring graph $C_n(1, \kappa)$ one has

i $\lambda_{n-1}^{\mathbf{L}} \in [n-2\kappa, 4\kappa]$, with the equality for the upper bound holding iff n is even and $\kappa = 1$;

ii
$$\lambda_{n-1}^{\mathbf{L}} = \lambda^{\mathbf{L}}(j^{\star}) = \lambda^{\mathbf{L}}(n-j^{\star})$$
, where $j^{\star} \in \mathbb{N}$ belongs to $[j,\overline{j}] \subset \mathbb{N}$ with

$$\underline{j} = 1 + \lfloor n/(2\kappa + 1) \rfloor, \quad \overline{j} = \lceil (3n/(2\kappa + 1) - 1)/2 \rceil;$$

$$\begin{array}{ll} \text{iii} \quad \lambda_{n-1}^{\mathbf{L}} = \lambda^{\mathbf{L}}(\lfloor n/2 \rfloor) = \lambda^{\mathbf{L}}(\lceil n/2 \rceil) \text{ iff } \kappa = 1; \\ \text{iv} \quad \lambda_{n-1}^{\mathbf{L}} = \lambda^{\mathbf{L}}(2) = \lambda^{\mathbf{L}}(n-2) \text{ if } \kappa \geq \kappa_n \text{ with } \kappa_n := 3n/10 - 1/2. \end{array}$$

Eigenvalue $\lambda_{n-1}^{\mathbf{L}}$ gives us information on the left limit $\lambda_{n-1}^{\mathbf{F}}$ of the unit circle allowing to determine, again, protocol performances.

Main results: Spectral radius of the Laplacian

Recall that
$$\lambda_{n-1}^{\mathbf{L}} = d(1 - \lambda_{n-1}^{\mathscr{R}});$$

- λ^F_{n-1} = λ^𝔅_{n-1} can be computed through a binary search;
- D'_κ is crucial for the index selection;
- Complexity: $O(\log(n/\kappa))$ as $n/\kappa \to +\infty$.

1: set (j, j); $\begin{array}{l} 2: \ \, \mbox{if } \mathcal{D}_{\kappa}^{-}(2\theta\overline{j}) \leq 0 \ \mbox{then } (j^{*}, \lambda_{n-1}^{\mathscr{B}}) \leftarrow (\overline{j}, \lambda^{\mathscr{B}}(\overline{j})); \\ 3: \ \, \mbox{else if } \mathcal{D}_{\kappa}^{\prime}(2\theta\underline{j}) \geq 0 \ \mbox{then } (j^{*}, \lambda_{n-1}^{\mathscr{B}}) \leftarrow (j, \lambda^{\mathscr{B}}(j)); \end{array}$ 4: else 5: $found \leftarrow false:$ while $\overline{j} - j > 1$ and not found do 6: $j^{\star} \leftarrow |(j+\overline{j})/2 + 1/2|;$ 7: if $\mathcal{D}'_{*}(2\overline{\theta}j^{\star}) < 0$ then $j \leftarrow j^{\star}$: 8: else if $\mathcal{D}'_{\mu}(2\theta j^{\star}) > 0$ then $\overline{j} \leftarrow j^{\star}$: 9: else found \leftarrow true: $\lambda_{n=1}^{\mathscr{R}} \leftarrow \lambda_{n=1}^{\mathscr{R}}(i^{\star})$: 10: end if 11: end while 12: if not found then $(j^{\star}, \lambda_{n-1}^{\mathscr{P}}) \leftarrow \min_{j \in \{j, \overline{j}\}} \{\lambda^{\mathscr{P}}(j)\};$ 13: 14: end if 15: end if

Main results: Stochastic spectral radius

Definition (Stochastic spectral radius)

The stochastic spectral radius (SSR) is defined as

$$\lambda^{\mathbf{F}} := \max_{\lambda \in \Lambda(\mathbf{F}) \setminus \{\lambda_0^{\mathbf{F}}\}} |\lambda| = \max\left\{ |\lambda_1^{\mathscr{R}}|, |\lambda_{n-1}^{\mathscr{R}}| \right\} =: |\lambda_m^{\mathbf{F}}|$$

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Theorem (SSR of the κ -ring graphs: properties)

For the SSR $\lambda^{\mathscr{R}}$ of the Randić matrix \mathscr{R} associated to the $\kappa\text{-ring}$ graph $C_n(1,\kappa)$ one has

$$\lambda^{\mathscr{R}} > \max\{(n\kappa)^{-1}\sqrt{n + 2\kappa n(n - 2\kappa) - (2\kappa + 1)^2} - \lambda_1^{\mathscr{R}}, \lambda_1^{\mathscr{R}}\}$$

11 $\lambda^{\mathscr{R}} \leq 1$ with the equality holding iff n is even and $\kappa = 1$;

$$\mathbf{\overline{v}} \ \lambda^{\mathscr{R}} = -\lambda^{\mathscr{R}}(\lfloor n/2 \rfloor) = -\lambda^{\mathscr{R}}(\lceil n/2 \rceil) \text{ iff } \kappa = 1;$$

$$\checkmark \lambda^{\mathscr{R}} = -\lambda^{\mathscr{R}}(2) = -\lambda^{\mathscr{R}}(n-2) \text{ if } \kappa \ge \max{\{\kappa_n, \kappa_\theta\}}.$$

Conjecture on the SSR characterization

Conjecture (SSR index characterization)

The SSR $\lambda^{\mathbf{F}}$ for a κ -ring graph is equal to $|\lambda^{\mathbf{F}}(j')|$ where $\theta := \frac{\pi}{n}$ and



Discussion: Eigenvalue distribution for n = 4, 5



14 of 20

Discussion: Eigenvalue distribution for n = 6, 7



15 of 20

Discussion: Eigenvalue distribution for n = 8, 9



Discussion: Eigenvalue distribution for n = 10, 11



Discussion: Eigenvalue distribution for n = 10, 11



Conclusions and future directions

- A class of circulant topologies defining κ-ring graphs has been examined providing results on consensus-like algorithm performances
- Both the spectral and structural properties of κ-ring graphs are inherently linked to the Dirichlet kernel
- The algebraic connectivity has been fully characterized
- The stochastic spectral radius and the Laplacian spectral radius have been partially characterized
- Additional investigations on this topology are envisaged
- Further studies of new spectral properties related to the Dirichlet kernel might be considered

Thanks for the attention

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Lemma

Let \mathscr{R} be the Randić matrix of a κ -ring graph $C_n(1,\kappa)$ and $\theta := \pi/n \in (0,\pi/4]$. There exists a real number $\kappa_{\theta} \in (0,n/2)$ such that if $\kappa \geq \kappa_{\theta}$ then $\lambda^{\mathscr{R}}(1) + \lambda^{\mathscr{R}}(2) \leq 0$, with the equality holding iff $\kappa = \kappa_{\theta}$. Moreover, letting $c_{2\theta} := \cos(2\theta)$, the value of κ_{θ} is yielded by

$$\kappa_{\theta} = \theta^{-1} \arcsin\left(\sqrt{x_{\theta}}\right),$$

where x_{θ} is the unique solution belonging to (0,1) of the polynomial equation

$$p_{\theta}(x) := x^3 + a_{\theta,2}x^2 + a_{\theta,1}x + a_{\theta,0} = 0,$$

with $a_{\theta,2} = -(c_{2\theta} + 5)/2$, $a_{\theta,1} = (4c_{2\theta}^2 + 7c_{2\theta} + 13)/8$, $a_{\theta,0} = -(3c_{2\theta} + 1)^2/16$.