Research Article

Invariants for Weighted Digraphs under One-Sided State Splittings

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Using Matrix-Forest theorem and Matrix-Tree theorem, we present some invariants for weighted digraphs under state in-splittings or out-splittings.

1. Introduction

State in-splittings and out-splittings are very important operations in the theory of one-sided, or two-sided Markov shifts ([1, 2]). Lind and Tuncel introduced a spanning tree invariant for Markov shifts in [3]. Spanning tree invariants are further studied in [4–6]. Motivated by these works, we consider some other graph structures like cycles and forests and present some invariants for weighted digraphs under state in-splittings or out-splittings.

Firstly we give some basic definitions in graph theory and a brief introduction of Matrix-Forest theorem for digraphs. Readers can refer to [7, 8] for more details.

In this paper, a digraph is an ordered pair \( D = (V, E) \) of finite sets, where \( V \) is called the vertex set and \( E \subseteq V \times V \) is called the edge set. For an edge \((u, v) \in E, u \) and \( v \) are called the initial and terminal ends of the edge, respectively. The number of edges having \( u \) as the initial end is defined to be the outdegree of \( u \) and denoted by \( d(u) \). The number of edges having \( v \) as the terminal end is defined to be the indegree of \( v \). A walk of length \( n \) is a sequence of edges \([u_i, u_{i+1}] \) \((i = 1, \ldots, n)\) and can be denoted by \( (u_1, u_2, \ldots, u_{n+1}) \); moreover, if \( u_{n+1} \) is the same as \( u_1 \), we call the walk a closed one. A directed forest is a digraph without closed walks such that the indegree of each vertex is no more than one. The vertices with indegree zero of a forest are called roots. We say that \( D_0 = (V_0, E_0) \) is a spanning subgraph of \( D \) if \( V_0 \subseteq V \) and \( E_0 \subseteq E \).

Suppose that \( D \) is a digraph with vertex set \( V(D) = \{1, \ldots, n\} \). Let \( w : E(D) \to \mathbb{R}^+ \) be a weight function on the edge set. We then say that \( D = (D, w) \) is a weighted digraph and \( M = (w(i, j))_{n \times n} \) is the weight matrix of \( D \). The Kirchhoff matrix of \( D \) is defined as \( L = R - M \), where \( R = (r_{ij}) \) is a diagonal matrix and \( r_{ij} = \sum_{k=1}^{n} w(i, j) \). The product of the weights of all edges that belong to a subgraph \( H \) of \( D \) is defined to be the weight of \( H \) and denoted by \( w(H) \).

Let \( \mathcal{F}(D) \) be the set of all spanning rooted forests of \( D \) and \( \mathcal{F}^{i \to j}(D) \) be the set of those spanning rooted forests of \( D \) such that \( i \) and \( j \) belong to the same tree rooted at \( i \). For a matrix \( A \), \( A^{-ij} \) denotes the cofactor of the \((i, j)\)-entry of \( A \). The Matrix-Forest theorem then states as follows.

**Lemma 1** (cf. [8]). Let \( D = (D, w) \) be a weighted digraph. Let \( L \) be the Kirchhoff matrix of \( D \). Then one has

\[
(1) \sum_{F \in \mathcal{F}} w(F) = \det(I + L);
\]

\[
(2) \text{for any} \ i, j \in V(D), \sum_{F \in \mathcal{F}^{i \to j}} w(F) = (I + L)^{-ij}.
\]

2. Invariants for Weighted Digraphs under State In-Splitting

Before giving the main result, we recall the definition of state in-splitting.

**Definition 2.** Let \( D = (D, w) \) be a weighted digraph. For a vertex \( u \) of \( D \), \( E^u \) denotes the set of edges of \( D \) with terminal end \( u \). The state in-splitting of \( D \) at \( u \) induces a new weighted digraph \( \bar{D} = (\bar{D}, \bar{w}) \) in the following way: let \( \bar{D} = (\bar{V}, \bar{E}) \) be a weighted digraph. For a vertex \( u \) of \( D \), \( E^u \) denotes the set of edges of \( D \) with terminal end \( u \). The state in-splitting of \( D \) at \( u \) induces a new weighted digraph \( \bar{D} = (\bar{D}, \bar{w}) \).
\{S_1, S_2, \ldots, S_r\} be a partition of \(E_u\). The vertex set of the new digraph is \(V(\hat{D}) = (V(D) \setminus \{u\}) \cup \{u_1, u_2, \ldots, u_r\}\). The edge set \(E(\hat{D})\) and weight \(\hat{w}\) of \(\hat{D}\) are defined as follows.

(i) For \((x, y) \in V(D) \setminus \{u\}\), the edge \((x, y)\) is in \(E(\hat{D})\) if and only if \((x, y)\) is in \(E(D)\) and in this case \(\hat{w}(x, y) = w(x, y)\).

(ii) For \(x \in V(D) \setminus \{u\}\), \((x, u)\) is in \(E(\hat{D})\) if and only if \((x, u)\) is in \(S_j\) and in this case \(\hat{w}(x, u) = w(x, u)\).

(iii) For \((u, x) \in E(D)\) and in this case \(\hat{w}(u, x) = w(u, x)\).

(iv) If \((u, u) \in S_j\), then \((u, u) \in E(\hat{D})\), for \(j = 1, 2, \ldots, r\), and in this case \(\hat{w}(u, u) = w(u, u)\).

For more details about state splittings, readers can refer to [2, 3, 9]. Now we give the definition of our new invariant.

**Definition 3.** Let \(\mathcal{D} = (D, w)\) be a weighted digraph. We define \(W_k(\mathcal{D})\) \((k \geq 1)\) as

\[
W_k(\mathcal{D}) = \sum_{v \in V(D)} \sum_{C \in C_v^k} w(C),
\]

where \(v\) runs over \(V(D)\) and \(C_v^k\) denotes the set of closed walks of \(\mathcal{D}\) with length \(k\) at vertex \(v\). Furthermore, we define the generating function \(W_{\mathcal{D}}(t)\) as

\[
W_{\mathcal{D}}(t) = \sum_{k \geq 1} W_k(\mathcal{D}) t^k.
\]

Let \(A\) be a square matrix. The trace of \(A\) is defined to be the sum of the elements on the main diagonal and denoted by \(\text{tr}(A)\). For a digraph \(D\), the diagonal matrix \(O(D) = (a_{ij})\) denotes the outdegree matrix of \(D\) that is, \(a_{ij} = d(v)\). Then we have the following result.

**Theorem 4.** Let \(\mathcal{D}\) be a weighted digraph with weight matrix \(M\). Then \(W_{\mathcal{D}}(t)\) is an invariant under state in-splitting and can be computed in the following way:

\[
W_{\mathcal{D}}(t) = \frac{\text{tr}(O \cdot (I - tM)^k)}{\text{det}(I - tM)} - \text{tr}(O).
\]

**Proof.** We firstly prove the invariance of \(W_k(\mathcal{D})\) for \(k \geq 1\). Without loss of generality, if there is a loop at vertex \(u\), we assume that it belongs to \(S_1\), where \(\mathcal{D}' = \{S_1, S_2, \ldots, S_r\}\) denotes the partition of \(E_u\) as in the definition of state in-splitting.

We define the mapping

\[
\varphi: \bigcup_{v \in V(D)} C_v^k(\mathcal{D}) \rightarrow \bigcup_{v \in V(\hat{D})} C_v^k(\hat{\mathcal{D}})
\]

in the following way: for a closed walk \(C\) of \(\mathcal{D}\) with length \(k\), if \(C = (u, u, \ldots, u)\), then \(\varphi(C) = (u_1, u_2, \ldots, u_r)\); otherwise, we replace each maximum path of \(C\) of the form \((v, u, u, \ldots, u)(v \neq u)\) with \((v, u_1, u_2, \ldots, u_r)\) if \((v, u) \in S_i\). It is not difficult to see that

\[
\varphi: C_v^k(\mathcal{D}) \rightarrow C_v^k(\hat{\mathcal{D}}),
\]

where \(v\) runs over all vertices of \(V(D)\), \(F\) runs over all spanning directed forests of \(D\), and \(F_v\) runs over all spanning directed forests including \(v\) as a root.
In general, \( K(D, t) \) is not an invariant under state in-splitting, but the following result shows that it indeed reflects some invariance.

**Corollary 7.** Let \( P \) be a row-stochastic matrix and \( t \) a real positive number. Let \( D \) be a weighted digraph with weight matrix \( M = tP \). Then \( K(D, t) - K(D, t) \) is an integer independent of \( t \).

**Proof.** Let \( O = (o_{ij}) \) be the outdegree matrix of \( D \). Then we get by Lemma 1 that

\[
K(D, t) = (1 + t) \sum_{i} \sum_{v} o_{iv} W(F_i) \sum_{F} w(F) = (1 + t) \sum_{i} \frac{O \cdot (I + t(I - M))}{\det(I + t(I - M))} = \frac{\text{tr}(O \cdot [I - tP]^{-1})}{t + 1}.
\]

(9)

Since \( P \) is stochastic and \( 1/(1 + t) \in (0, 1) \), we have

\[
[I - t/(1 + t)P]^{-1} = [I - r(tP)]^{-1} = \sum_{i \geq 0} (M)^i r^i,
\]

(10)

where \( r = 1/(1 + t) \). Therefore

\[
K(D, t) = \frac{\text{tr}(O \cdot [I - t/(1 + t)P]^{-1})}{t + 1} = \sum_{i \geq 0} [O(M)^i] r^i = W_o(r) + \text{tr}(O).
\]

(11)

By Theorem 4, we know that \( W_o(r) \) is an invariant under in-splitting; thus

\[
K(D, t) - K(\overline{D}, t) = \text{tr}(O) - \text{tr}(\overline{O}) \in \mathbb{Z}.
\]

(12)

The result follows. \( \square \)

Lind and Tuncel defined a spanning tree invariant \( \tau(D) \) for Markov shifts in [3] as follows:

\[
\tau(D) = \sum_T w(T).
\]

(13)

Here the weight matrix \( P \) of \( D \) is an irreducible row-stochastic matrix, and \( T \) runs over all spanning trees of \( D \).

By considering the outdegree matrix as in Definitions 3 and 6, we can define a new spanning tree invariant as

\[
\tau_d(D) = \sum_T d(T) w(T),
\]

(14)

where \( T \) is as above, and \( d(T) \) denotes the outdegree of the root of \( T \).

**Corollary 8.** \( \tau_d(D) \) is an invariant under in-splitting.

**Proof.** Let \( P \) be the weight matrix of \( D \) and thus row stochastic as in [3]. By the Matrix-Tree theorem (Theorem 2 in [8]), we have

\[
\tau_d(D) = \text{tr}(O \cdot \text{adj}[I - P]) = \lim_{t \to 1} \{\det[I - tP] \cdot \text{tr}(O \cdot [I - tP]^{-1})\} = \lim_{t \to 1} \{\det[I - tP] \cdot \sum_{i \geq 0} \text{tr}(OP^i) t^i\} = \lim_{t \to 1} \{\det[I - tP] \cdot (W_o(t) + \text{tr}(O))\}.
\]

(15)

By Theorem 4, we know that \( W_o(t) \) is an invariant under state in-splitting, it is also well known that \( \det[I - tP] \) is an invariant under state splitting. Therefore

\[
\tau_d(D) - \tau_d(\overline{D}) = \lim_{t \to 1} \{\det[I - tP] \cdot (\text{tr}(O) - \text{tr}(\overline{O}))\}.
\]

(16)

Since \( \text{tr}(O) - \text{tr}(\overline{O}) \) is a constant and \( \lim_{t \to 1} \cdot \det[I - tP] = 0 \), we have

\[
\tau_d(D) - \tau_d(\overline{D}) = 0.
\]

(17)

The result follows. \( \square \)

Let \( D = (D, w) \) be a weighted digraph. The out-weighted line digraph \( L'(D) = (L(D), w') \) of \( D \) is a weighted digraph defined in the following way: the vertex set of \( L(D) \) is \( E(D); ((u, v), (x, y)) \in E(L(D)) \) if and only if \( v = x \) and, in this case, \( w'(((u, v), (x, y))) = w(u, v) \).

Similarly, if we let \( w'(((u, v), (x, y))) = w'(u, v) \) in the above definition, then we get the in-weighted line digraph \( L'(D) = (L(D), w') \). Galeana-Sánchez and Gómez show that \( L'(D) \) can be obtained by sequences of state in-splittings from \( D \) (see Proposition 2.2 in [9], which has a small typo there by stating \( L'(D) \) can be obtained by sequences of state in-splittings). Now the following conclusion is an immediate result of Corollary 8.

**Corollary 9.** \( \tau_d(D) \) is an invariant under out-weighted line digraph operation.

### 3. The State Out-Splitting Case

Let \( P \) be a row-stochastic matrix. Let \( D = (D, W) \) be the weighted digraph with weight matrix \( W = P \). We first give the definition of state out-splitting, which is a little more complicated than the case of state in-splitting. Readers can refer to [3] for more details.

**Definition 10.** For a vertex \( u \) of \( D \), let \( E(u) \) denote the set of edges of \( D \) with initial end \( u \). The state out-splitting of \( D \) at \( u \) induces a new weighted digraph \( D^+ \) in the following way: let \( S^+ = \{S_1, S_2, \ldots, S_r\} \) be a partition of \( E(u) \). Let \( q_i \) denote the sum of the weights of edges in \( S_i \). The vertex set of the new digraph is \( V(D^+) = (V(D) \setminus \{u\}) \cup \{u_1, u_2, \ldots, u_r\} \). The edge set and weight of \( D^+ \) are defined as follows.
(i) For \( x, y \in V(D) \setminus \{ u \} \), \((x, y) \in E(\overline{D^*})\) if and only if \((x, y) \in E(D)\) and in this case \(\overline{w}(x, y) = \omega(x, y)\).

(ii) For \( y \in V(D) \setminus \{ u \}, (u, y) \in E(\overline{D^*})\) if and only if \((u, y) \in S^*_1\) and in this case \(\overline{w}(u, y) = \omega(u, y)/q_i\).

(iii) For \( x \in V(D) \setminus \{ u \}, (x, u) \in E(\overline{D^*})\) if and only if \((x, u) \in E(D)\) and in this case \(\overline{w}(u, x) = q_i \omega(x, u)\).

(iv) If \((u, u) \in S^*_i\), then \((u_1, u_1) \in E(\overline{D^*})\), for \(j = 1, 2, \ldots, r\), and in this case \(\overline{w}(u_i, u_i) = \omega(u_i, u_i)/q_i\).

In the definition of \(W_k^*(\mathcal{D})\) and \(W^*_\varphi(t)\), by replacing outdegrees with indegrees, we get \(W_k^*(\overline{\mathcal{D}})\) and \(W^*_\varphi(t)\); that is,

\[
W_k^*(\overline{\mathcal{D}}) = \sum_v d^*(v) \sum_{C \in C_k^{\overline{\mathcal{D}}}} \omega(C),
\]

\[
W^*_\varphi(t) = \sum_{k=1}^{\infty} W_k^*(\overline{\mathcal{D}}) t^k,
\]

where \(d^*(v)\) is the indegree of \(v\).

**Theorem 11.** Let \(P\) be a row-stochastic matrix. Let \(\mathcal{D}\) be the weighted digraph with weight matrix \(P\). Then \(W_k^*(\mathcal{D})\) is an invariant under state out-splitting, and can be computed as

\[
W^*_\varphi(t) = \frac{\text{tr}(O^* \cdot \text{adj}(I - tP))}{\det(I - tP)} - \text{tr}(O^*),
\]

where \(O^*\) is the indegree matrix of \(D\).

**Proof.** We just need to prove the invariance of \(W_k^*(\overline{\mathcal{D}})\) for \(k \geq 1\). Without loss of generality, if there is a loop at vertex \(u\), we assume that it belongs to \(S^*_i\), where \(S_i = \{S^*_1, S^*_2, \ldots, S^*_r\}\) denotes the partition of \(E^u\) as in the definition of state out-splitting.

We define the mapping

\[
\varphi : \bigcup_{v \in V(D)} C^k_v(\mathcal{D}) \to \bigcup_{v \in V(D)} C^k_v(\overline{\mathcal{D}})
\]

in the following way: for a closed walk \(C\) of \(\mathcal{D}\) with length \(k\), if \(C = (u, u, \ldots, u)\), then \(\varphi(C) = (u_1, u_1, \ldots, u_1)\); otherwise, we replace each maximum path of \(C\) of the form \((u, u, \ldots, u, u, v)\) (\(v \neq u\)) with \((u_1, u_1, \ldots, u_1, u_1, v)\) if \((u, v) \in S_i^*\).

By the definition of state out-splitting, it is not difficult to prove that

\[
\varphi : C^k_v(\mathcal{D}) \to C^k_v(\overline{\mathcal{D}}),
\]

where \(v \neq u\), and

\[
\varphi : C^k_v(\mathcal{D}) \to \bigcup_{i=1}^{r} C^k_{u_i}(\overline{\mathcal{D}})
\]

are both bijections.

We now prove that they are also weight-preserving. In fact, if \(C = (u, u, \ldots, u)\), then \(\omega(C) = \omega(\varphi(C))\), since \(\omega(u_i, u_i) = \omega(u, u)\). On the other hand, for any walk \(C\) of the form \(S = (r, u, \ldots, u, u, v)\) (\(v \neq u\)), we have \(\omega(S) = \omega(r, u)\omega(u, u)\omega(u, v)\).

(1) If \((u, v) \in S^*_1\), we have

\[
\omega(\varphi(S)) = \omega(r, u_1) \omega(u_1, u_1)^k \omega(u_1, v)
\]

\[
= \frac{q_i \omega(r, u) \omega(u, u)^k \omega(u, v)}{q_1}
\]

\[
= \omega(S).
\]

(2) If \((u, v) \in S^*_i\) (\(i \neq 1\)) and \(k \geq 1\), we have

\[
\omega(\varphi(S)) = \omega(r, u_1) \omega(u_1, u_k)^{k-1} \omega(u_1, u_1) \omega(u_1, v)
\]

\[
= \frac{q_i \omega(r, u) \omega(u, u)^k \omega(u, v)}{q_1}
\]

\[
= \omega(S).
\]

(3) If \((u, v) \in S^*_i\) (\(i \neq 1\)) and \(k = 0\), we have

\[
\omega(\varphi(S)) = \omega(r, u) \omega(u, v)
\]

\[
= \frac{q_i \omega(r, u) \omega(u, v)}{q_1}
\]

\[
= \omega(S).
\]

Thus the maps above are weight preserving. Since \(d^*(v)(v \neq u)\) is the same for \(\mathcal{D}\) and \(\overline{\mathcal{D}}\), and \(d^*(u) = d^*(u_1) = d^*(u_2) = \ldots = d^*(u_r)\), we know that \(W_k^*(\mathcal{D}) = W_k^*(\overline{\mathcal{D}})\), for \(k \geq 1\), and the invariance of \(W^*_\varphi(t)\) follows.

The proof of the equality is similar to that of Theorem 4.

\[\square\]

Similarly, we can define \(\tau^*_k(\mathcal{D})\) and prove that it is also an invariant under state out-splitting on the basis of the above result.

Now, we consider some weighted digraphs from [10] in the following two examples.

**Example 12.** The weight matrices of two weighted digraphs are as follows:

\[
A = \begin{bmatrix} 3 & 1 & 1 \\ 8 & 2 & 8 \\ -15 & 4 & 1 \\ 7 & 2 & 7 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 0 & 6 \\ 7 & 0 & 7 \\ 5 & 3 & 15 \\ 56 & 8 & 28 \end{bmatrix}
\]

By some computation, we get that \(W_{A,1/2} = 1316/471\), \(W_{A,2} = 1615/471\), and \(W_{B,2} = W_{B,1/2} = 1559/471\). Thus \(B\) cannot be archived by a sequence of in-splittings or reverse operations, but may be archived by a sequence of out-splittings or reverse operations.
Example 13. The weight matrices of three weighted digraphs are as follows:

\[
A = \begin{bmatrix} 1 & 2 \\ 3 & 3 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 2 \\ 3 & 3 \end{bmatrix}, \quad C = \begin{bmatrix} 2 & 1 \\ 3 & 3 \end{bmatrix}.
\]

By some computation, we get that \( \tau_d^*(A) = 2 = \tau_d(A) \), \( \tau_d^*(B) = 8/3 = \tau_d(B) \), \( \tau_d^*(C) = 4/3 = \tau_d(C) \). Thus for any pair of them, we cannot get one from the other and by a sequence of in-splittings or reverse operations either nor by a sequence of out-splittings or reverse operations.

4. Invariants for Weighted Digraphs with Double-Stochastic Matrices

Let \( \mathcal{D} = (D, P) \) be a weighted digraph. If the weight matrix \( P \) is column stochastic, the weight distribution after state out-splitting can be defined in an easier way, that is, without multiplying by the coefficients about \( \alpha_i \) in Definition 10. Under this definition, we can get that \( \tau_d^*(\mathcal{D}) \) is still an invariant under state out-splitting, the proof of which is similar to that of Corollary 8. We also know from [9] that the in-weighted line digraph can be obtained by a sequence of such state out-splittings, so the following result is immediate.

Corollary 14. Let \( \mathcal{D} = (D, P) \) be a weighted digraph. If the weight matrix \( P \) is column stochastic, then \( \tau_d^*(\mathcal{D}) \) is an invariant under in-weighted line digraph operation.

Especially, if the weight matrix is doubly stochastic, we have the following result.

Corollary 15. Let \( \mathcal{D} = (D, P) \) be a weighted digraph. If the weight matrix \( P \) is doubly stochastic, then \( \tau_d(L^+(\mathcal{D})) = \tau_d^*(L^-(\mathcal{D})) \).

Proof. Since \( P \) is doubly stochastic, we have by Corollary 8 that

\[
\tau_d(L^+(\mathcal{D})) = \tau_d(\mathcal{D}) = \text{tr}(O \cdot \text{adj}(I - P)).
\]

and by Corollary 14 that

\[
\tau_d^*(L^-(\mathcal{D})) = \tau_d^*(\mathcal{D}) = \text{tr}(O^* \cdot \text{adj}(I - P)).
\]

By Matrix-Tree theorem (Theorem 2 in [8]), we know that both \( \text{adj}(I - P) \) and \( \text{adj}(I - P)^t \) are row-constant matrices, where \( P^t \) is \( P \) transposed. Thus \( \text{adj}(I - P) \) is a constant matrix. Since the sum of indegrees is equal to that of outdegrees, the result follows.

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