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Paper

**Original Citation:**


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Department of Applied Statistics and Data Processing
Wirtschaftsuniversität Wien

Preprint Series

Preprint 44
February 2002

http://statmath.wu-wien.ac.at/
Graph Laplacians, Nodal Domains, and Hyperplane Arrangements

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Abstract. Eigenvectors of the Laplacian of a graph \( G \) have received increasing attention in the recent past. Here we investigate their so-called nodal domains, i.e., the connected components of the maximal induced subgraphs of \( G \) on which an eigenvector \( \psi \) does not change sign. An analogue of Courant’s nodal domain theorem provides upper bounds on the number of nodal domains depending on the location of \( \psi \) in the spectrum. This bound, however, is not sharp in general. In this contribution we consider the problem of computing minimal and maximal numbers of nodal domains for a particular graph. The class of Boolean Hypercubes is discussed in detail. We find that, despite the simplicity of this graph class, for which complete spectral information is available, the computations are still non-trivial. Nevertheless, we obtained some new results and a number of conjectures.
1. Introduction

The foundations of spectral graph theory were laid in the fifties and sixties. Since then, spectral methods have become standard techniques in (algebraic) graph theory. The eigenvalues of graphs, most often defined as the eigenvalues of the adjacency matrix, have received much attention over the last thirty years as a means of characterizing classes of graphs and for obtaining bounds on properties such as the diameter, girth, chromatic number, connectivity, etc. [4, 13, 14, 34, 36]. More recently, the interest has shifted somewhat from the adjacency spectrum to the spectrum of the closely related graph Laplacian, see e.g., [12, 38, 49, 50]. Again, the dominating part of the theory is concerned with the eigenvalues.

The eigenvectors of graphs, however, have received only sporadic attention on their own. Even the recent book on Eigenspaces of Graphs [15] contains only a few pages on the geometric properties of the eigenvectors which are mostly used as a convenient proof technique.

Eigenvectors of graphs have been used to design heuristics for some combinatorial optimization problems such as graph partitioning [40, 52, 53] and graph coloring [3]. Their application in graph drawing is discussed in [32, 37, 46, 51]. The cost functions of a number of prominent combinatorial optimization problems, among them the TSP, graph bi-partitioning, and certain spin glass models, are eigenfunctions of graphs associated with search heuristics for these problems [39, 41, 56]. This observation was one of the starting points of the algebraic theory of fitness landscapes which is reviewed in [54]. In the latter context the Laplacian eigenvectors of the Boolean Hypercubes (binary Hamming Graphs, iterated cartesian product of $K_2$) are of particular interest.

2. Nodal Domain Theorems

Let $G(V, E)$ be a finite, connected, undirected graph, and denote its number of vertices by $N = |V|$. For standard graph-theoretical terms not defined here we refer to [58]. The entries of the adjacency matrix $A$ are $A_{xy} = 1$ if the vertices $x$ and $y$ are adjacent and 0 otherwise. The degree matrix $D$ is diagonal with $D_{xx}$ being the degree of vertex $x$. The Laplacian of $G$ is the matrix

$$-\Delta = D - A \quad (1)$$

The graph Laplacian is symmetric and non-negative definite. The constant vector $1 = (1, \ldots, 1)$ is the unique eigenvector with eigenvalue 0, $-\Delta 1 = 0$. The operator $\Delta$ can be viewed as a proper discretization of the familiar Laplacian differential operator.

The graph Laplacian is a member of a larger class of symmetric matrices associated with $G$. Let $H$ be a symmetric matrix with arbitrary diagonal elements, non-negative off-diagonal elements, and $H_{xy} = H_{yx} < 0$ if and only if $\{x, y\}$ is an edge in $G$. Such a matrix is called a Schrödinger operator associated with $G$, see e.g. [18]. Colin de Verdière’s famous graph invariant $\mu$ is closely related to this class of operators [17].
Discrete Schrödinger operators and their eigenfunctions are of interest in simplified quantum mechanical models of organic molecules, the so-called Hückel model [42].

Now consider a function $f : V \to \mathbb{R}$ on $G(V, E)$. Such a function is called a landscape on $G$ in [54]. A strong nodal domain of $f$ is a maximal connected induced subgraph $G[W]$ of $G$ with vertex set $W$ such that $f(x)f(y) > 0$ for all $x, y \in W$. A (weak) nodal domain of $f$ is a maximal connected induced subgraph $G[W]$ such that $f(x)f(y) \geq 0$ for all $x, y \in W$. A (strong or weak) nodal domain $G[W]$ is called positive (negative) if there is an $x \in W$ with $f(x) > 0$ ($f(x) < 0$). We write $\text{WND}(f)$ and $\text{SND}(f)$ for the number of weak and strong nodal domains, respectively. Obviously, $\text{WND}(f) \leq \text{SND}(f)$.

**Theorem 1.** Discrete Nodal Domain Theorem [16]

Let $H$ be a Schrödinger operator of $G$ with eigensystem $H\phi_k = \lambda_k \phi_k$, $1 \leq k \leq N$ and suppose the eigenvalues $\lambda_k$ are arranged in non-decreasing order

$$0 = \lambda_1 < \lambda_2 \leq \cdots \leq \lambda_N$$

and have multiplicities $m_k$. Then $\phi_k$ has at most $\text{WND}(\phi_k) = k$ weak nodal domains and at most $\text{SND}(\phi_k) = k + m_k - 1$ strong nodal domains.

This is the graph version of Courant’s celebrated Nodal Domain Theorem for Riemannian manifolds, see e.g. [10, 11]. Various versions of the nodal domain theorem and partial proofs were obtained independently by different authors [18, 24, 33, 53, 59], beginning with the work of M. Fiedler who proved the following two results that are corollaries of the nodal domain theorem:

**Corollary 1.** [27, 28] The eigenvector $\psi_2$ to the smallest non-zero eigenvalue of any connected graph $G(V, E)$ has $\text{WND}(\psi_2) = 2$ weak nodal domains.

**Corollary 2.** [29] The eigenvector $\psi_k$ has at most $k - 1$ positive weak nodal domains for $k > 1$.

The eigenvector $\psi_2$ is often called a Fiedler vector of $G$. The associated eigenvalue $\lambda_2$ is the algebraic connectivity of $G$, which is closely related to the vertex and edge connectivities of $G$:

$$\lambda_2 \leq v(G) \leq e(G) \quad (2)$$

A general method for obtaining asymptotic isoperimetric inequalities for families of graphs based on $\lambda_2$ is developed is described in [1]. A Cheeger like inequality has been shown in, e.g., [19].

As for manifolds, the nodal domain theorem for graphs does not provide a sharp inequality for all graphs. For manifolds equality for every eigenvalue holds only in dimension one, i.e. for a string. For spheres with the standard metric a sharp lower bound on the number of nodal domains exists [47] but so far no sharp upper bounds are available, see e.g. [2, 44, 45, 48]. For graphs the situation is similar. There only exist improved upper bounds for trees, see [6], and for cographs and threshold graphs, see [5]. These results show that the “Courant bounds” are not sharp on non-trivial graph classes.
The number of nodal domains can be much smaller than the bound obtained from the Nodal Domain Theorem. An example are the so-called Faria vectors [26]: A vector $\xi$ is called a Faria vector, if $\xi$ has only two non-zero elements $\xi(x) = -\xi(y) = 1$.

**Proposition 1.** A Faria vector $\xi$ is an eigenvector of the Laplacian of the graph $G$ if and only if $x$ and $y$ are twins, i.e., if every vertex $v \notin \{x, y\}$ is either adjacent to both $x$ and $y$ or to neither one of them.

We refer to [8] for a more detailed discussion of twin vertices. Obviously, Faria vectors exist for arbitrarily large graphs if there is a vertex that is adjacent to at least two vertices of degree 1.

Lower bounds are unknown with the exception of the trivial bound $\text{SND}(\psi_k) \geq 2$ for $k > 1$ and the following result on the largest eigenvalue of a bipartite graph.

**Theorem 2.** [55] Let $G(V_1 \cup V_2, E)$ be a connected bipartite graph with $N = |V_1 \cup V_2|$ vertices and let $H$ be any Schrödinger operator on $G$. Then there is a unique eigenvector $\psi_N$ to the largest eigenvalue of $H$. The eigenvector $\psi_N$ is positive on $V_1$ and negative on $V_2$ or vice versa and hence satisfies $\text{WND}(\psi_N) = \text{SND}(\psi_N) = N$.

Theorem 2 generalizes an analogous result for the smallest eigenvalue of the adjacency matrix $A$ [3].

In the case of degenerate eigenvalues the situation becomes even more difficult because the number of nodal domains may vary considerably depending on which vector from the $m_k$-dimensional eigenspace of $\lambda_k$ is chosen.

Hence, given a fixed graph $G(V, E)$ and an eigenvalue $\lambda_k$ three questions immediately arise:

What is the “typical” number of nodal domains of a corresponding eigenvector $\psi_k$?
What is the minimal number of nodal domains of $\psi_k$?
What is the maximal number of nodal domains of $\psi_k$?

Given a fixed tree $T$ and an eigenvalue $\lambda_k$, $2 < k < N$, the problem of finding an eigenvector $\psi_k$ with the minimal number of nodal domains is NP-complete, i.e., really hard to solve [6].

### 3. Nodal Domains and Hyperplane Arrangements

It is easy to compute the number of nodal domains for a given eigenvector. Thus it is no problem to compute the possible number of nodal domains, when all eigenvalues are simple. The situation changes completely in the case of degenerate eigenvalues because the number of nodal domains may vary considerably depending on which vector from the $m_k$-dimensional eigenspace of $\lambda_k$ is chosen. To handle this situation we choose an orthonormal basis $u_1, \ldots, u_{m_k}$ for the eigenspace of $\lambda_k (\cong \mathbb{R}^{m_k})$. Every eigenvector $\psi$ to the eigenvalue $\lambda_k$ is then given by

$$\psi(x) = \sum_{j=1}^{m_k} a_j u_j(x) = \langle a, u(x) \rangle$$

(3)
where \( a = (a_1, \ldots, a_{m_1}) \), and \( u(x) = (u_1(x), \ldots, u_{m_1}(x)) \) is the vector that contains the values of the basis at the vertex \( x \). Notice that if \( U \) is the matrix containing the basis vectors \( u_j \) as its columns then \( u(x) \) forms the \( x \)-th row of \( U \).

The convex hull of the vectors \( u(x) \), for \( x \in V \), forms a polytope in \( \mathbb{R}^{m_k} \), which is called the eigenpolytope of the graph, see e.g. [9, 35].

It is obvious that the number of nodal domains only depends on the signs of the eigenvector on each vertex. There is a one-to-one relation between the eigenvector \( \psi \) and its “coordinate vector” \( a \). The sign at vertex \( x \) is given by the sign of \( \langle a, u(x) \rangle \). The set of eigenvectors that vanish on vertex \( x \) corresponds to the set

\[
H_x = \{ a \in \mathbb{R}^{m_k} : \langle a, u(x) \rangle = 0 \}
\]

which is either a hyperplane through the origin in \( \mathbb{R}^{m_k} \) or, if \( u(x) = 0 \), \( H_x = \mathbb{R}^{m_k} \).

The set of all proper hyperplanes forms a hyperplane arrangement

\[
\mathcal{H} = \{ H_x | x \in V \}
\]

in \( \mathbb{R}^{m_k} \), see e.g. [25, 61]. The union of all these hyperplanes creates a cellular complex in \( \mathbb{R}^{m_k} \) or (if we look at normalized eigenvectors) in the sphere \( S^{m_k-1} \). A cellular complex consists of disjoint cells, where each cell is either homeomorphic to an open disc \( D_d = \{ a \in \mathbb{R}^d : ||a|| < 1 \} \) or a single point. In the former case we say that the cell has dimension \( d \) and the cell is called a \( d \)-cell. In the latter case we have a 0-cell. Additionally, a cellular complex satisfies the following properties: (i) The union of all cells is the entire space \( \mathbb{R}^{m_k} \) (or \( S^{m_k-1} \)); (ii) The boundary of a \( d \)-cell consists of the union of cells of dimension less than \( d \).

Each of the hyperplanes \( H_x \) splits the \( \mathbb{R}^{m_k} \) into three pieces: the hyperplane \( H_x \) itself and the two open half-spaces \( \{ a \in \mathbb{R}^{m_k} | \langle a, u(x) \rangle > 0 \} \) and \( \{ a \in \mathbb{R}^{m_k} | \langle a, u(x) \rangle < 0 \} \). Hence, for each vector \( a \in \mathbb{R}^{m_k} \) we may introduce the covector or position vector \( c_a \) with coordinates

\[
c_a(x) = \text{sgn} \langle a, u(x) \rangle
\]

The covector \( c_a \) is constant in each cell of the cellular complex and it uniquely determines each cell. Moreover it corresponds to the sign pattern of the associated eigenvector. The co-vectors represent an oriented matroid [7]. Finding all possible values for the number of nodal domains is equivalent to finding all cells of this complex. However the number of cells explodes with the number of vertices and the multiplicity \( m_k \) of the eigenvalue. Using a general upper bound for hyperplane arrangements [25] we have the asymptotic behavior

\[
\text{number of } d \text{-cells} \sim N^{m_k}
\]

An exact and sharp upper bound is given, e.g., in [25].

The following observations will simplify our task. Assume that we go along a path within a cell towards its boundary. As long as we stay inside the cell nothing happens and the number of nodal domains remains unchanged. But if we reach the boundary the eigenvector vanishes on some (but at least one) of the non-zero vertices whereas all other remain unchanged. This has two consequences.

If we look at weak nodal domains, then their number is either decreasing or remains constant, since zero vertices do not separate weak nodal domains. So we have to look
Figure 1. Hyperplane arrangement (l.h.s.) and the corresponding cells on the sphere (r.h.s.) of eigenvalue 4 for the cube $K_3^2$. We have $m_k = 3$ and $N = 8$. The vectors $u(x)$ are given by the eight vectors $(\pm 1, \pm 1, \pm 1)$. Due to symmetry we only have the following cells

<table>
<thead>
<tr>
<th>dim</th>
<th>shape</th>
<th>SND</th>
<th>WND</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>rectangle</td>
<td>4</td>
<td>4</td>
</tr>
<tr>
<td>2</td>
<td>triangle</td>
<td>3</td>
<td>3</td>
</tr>
<tr>
<td>1</td>
<td>edge</td>
<td>4</td>
<td>3</td>
</tr>
<tr>
<td>0</td>
<td>point</td>
<td>3</td>
<td>2</td>
</tr>
</tbody>
</table>

on the sphere $S^2$. This is easily checked using Mathematica.

at 0-cells if we want to minimize $\text{WND}(\psi_k)$ and to cells of highest dimension if we want to maximize $\text{WND}(\psi_k)$.

If we look at strong nodal domains the situation is much more complicated. Because then zeros separate nodal domains, and $\text{SND}(\psi_k)$ may increase. However, if the eigenvector vanishes on too many vertices when we reach the boundary, it might happen that nodal domains disappear which decreases $\text{SND}(\psi_k)$. This happens for example with some eigenvectors to the second eigenvalue of stars (connected graphs where all but one vertex have degree 1), or more generally with some eigenvectors to eigenvalues where Faria vectors exist. Figure 1 illustrates the situation.

Because of equ.(7) it is in practice impossible to calculate all cells of a hyperplane arrangement for any reasonably sized graph. We have therefore devised a hillclimbing algorithm to search for the minimum (or maximum) number of (strong) nodal domains. This algorithm is based on the above observations, moving from a cell to neighboring cells in search of an improved number of nodal domains.

Briefly, the algorithm works as follows. Starting from some random point $a$ in the hyperplane arrangement with corresponding eigenvector $\psi(x) = \langle a, u(x) \rangle$. Pick a second random point $a'$ and move into the direction of this second point until a boundary in the cellular complex is crossed (i.e., at least one of the coordinates of the position vector has changed sign and a neighboring cell is entered). To this end we define $\delta(x) = \frac{\langle a-u(x), u(x) \rangle}{\langle a', u(x) \rangle}$, and find the vertices $x_1$ and $x_2$ such that $\delta(x_1)$ is smallest with $\delta(x) > 0$ and $\delta(x_2)$ is smallest with $\delta(x) > \delta(x_1)$. Then set $\delta = (\delta(x_1) + \delta(x_2))/2$ and move from $a$ to $a' = a - \delta a'$, with corresponding eigenvector $\psi'(x) = \langle a', u(x) \rangle$. If
the number of (strong) nodal domains of this new cell is less than or equal to that of the cell that was moved from, accept this move (i.e., make the new point the current one). Otherwise, return to the original point (i.e., do not update the current point). Now repeat this sequence of picking a random second point, moving towards it from the current point until a cellular boundary is crossed, and determining whether the move is accepted or not, until some stopping criterion is reached.

Notice that the algorithm also accepts neutral moves, i.e., moves to neighboring cells that have an equal number of nodal domains. This way, getting stuck in the middle of some plateau is avoided. Since it is not obvious with this “random move” algorithm when a local optimum is reached, we terminate the search when the number $M$ of moves without improvement exceeds a user-defined upper bound.

In practice, one wants to avoid moving back to the cell out of which a move was just made. This can be easily achieved by either explicitly excluding this cell from consideration when calculating $\delta$ for the next step, or by multiplying the randomly picked $a'$ with $-1$ if it turns out that it causes a move back into the previously visited cell. We use the latter solution in our implementation of the algorithm.

Obviously this algorithm can be used for maximizing the number of nodal domains as well. The maximum number $M$ of unproductive moves and the probability distribution from which the random vectors $a$ and $a'$ are sampled are parameters of the algorithm.

It must be noted here that this algorithm only deals with coordinate vectors in cells of highest dimension correctly, i.e., the corresponding eigenvectors have no vanishing vertices (except those vertices where all eigenvectors to the given eigenvalue vanish). It can be adopted such that it also including searching on cells of lower dimension. However, there are some difficult numerical problems that require sophisticated methods from computational geometry for their solution.

4. Boolean Hypercubes

The hypercube $K_2^n$ is the graph with vertex set $V = \{(x_1, x_2, \ldots, x_n)|x_i = \pm 1\}$ and edges connecting two vertices that differ in a single coordinate, i.e., $\{x, y\} \in E$ iff $x_i = y_i$, for all but one index $j$ for which we then have $x_j = -y_j$. The number $n$ of coordinates is usually called the dimension of $K_2^n$. The graph has $N = 2^n$ vertices and $|E| = n2^{n-1}$ edges.

Given two non-empty graphs $G = (V_G, E_G)$ and $H = (V_H, E_H)$ the Cartesian product $G \square H$ has vertex set $V_G \times V_H$ and $(x_1, x_2)(y_1, y_2)$ is an edge in $E_{G \square H}$ iff either $x_2 = y_2$ and $x_1y_1 \in E_G$ or if $x_1 = y_1$ and $x_2y_2 \in E_H$, see e.g. [43]. It is not hard to verify that the hypercube is equivalently defined as $n$-fold Cartesian product of $K_2$, the graph consisting of a single edge and its two end vertices.

The Walsh functions [30, 60]

$$\varphi_I(x) = \prod_{k \in I} x_k$$

(8)
Table 1. Upper bounds on the number of strong and weak nodal domains as function of \( n \) and \( p = |I| \) as given in equ.(13).

| \( p \) = \( |I| \) | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 |
|-----------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| \( n \) \( s_{n,p} \) | 2   | 1   | 3   | 4   | 5   | 6   | 7   | 8   | 9   | 10  | 11  | 12  | 13  | 14  | 15  |
| \( n \) \( w_{n,p} \) | 2   | 1   | 2   | 4   | 3   | 1   | 2   | 5   | 8   | 4   | 1   | 2   | 6   | 12  | 16  |
|                 | 5   | 1   | 2   | 7   | 17  | 27  | 32  | 6   | 8   | 23  | 43  | 58  | 64  |     |     |
|                 | 7   | 1   | 2   | 9   | 30  | 65  | 100 | 121 | 128 |     |     |     |     |     |     |
|                 | 8   | 1   | 2   | 10  | 38  | 94  | 164 | 220 | 248 | 256 |     |     |     |     |     |
|                 | 9   | 1   | 2   | 11  | 47  | 131 | 257 | 383 | 467 | 503 | 512 |     |     |     |     |
|                 | 10  | 1   | 2   | 12  | 57  | 177 | 387 | 639 | 849 | 969 | 1014 | 1024 |     |     |     |
|                 | 11  | 1   | 2   | 13  | 68  | 233 | 563 | 1025 |1487 |1817 |1982 |2037 |2048 |     |     |
|                 | 12  | 1   | 2   | 14  | 80  | 300 | 795 |1587 |2511 |3303 |3798 |4017 |4084 |4096 |     |
|                 | 13  | 1   | 2   | 15  | 93  | 379 |1094 |2381 |4097 |5813 |7100 |7815 |8101 |8178 |8192 |
|                 | 14  | 1   | 2   | 16  | 107 | 471 |1472 |3474 |6477 |9909 |12912 |14913 |15914 |16278 |16369 |

where \( I \subseteq \{1,2,\ldots,n\} \) are a complete set of eigenvectors of the Laplacian of the hypercube. These functions satisfy the eigenvalue equation

\[-\Delta \varphi_I = 2|I|\varphi_I\]  \( (9) \)

and the orthogonality relation

\[\langle \varphi_I, \varphi_J \rangle = \sum_{x \in V} \varphi_I(x)\varphi_J(x) = \delta_{I,J}|V|\]  \( (10) \)

Thus there are \( m = \binom{n}{|I|} \) eigenvectors with eigenvalue \( 2|I| \). It is customary to call \( p = |I| \) the order of the Walsh function \( \varphi_I \).

The Walsh functions satisfy the following important recursion w.r.t. the number \( n \) of coordinates:

\[\varphi'_I(x;x_{n+1}) = \varphi_I(x) \quad \text{and} \quad \varphi'_{I \cup \{x_n\}}(x;x_{n+1}) = x_{n+1} \varphi_I(x) \]  \( (11) \)

It is sometime more convenient to write equ.(11) as a tensor product:

\[\varphi_I = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \otimes \varphi_I \quad \text{and} \quad \varphi'_{I \cup \{x_{n+1}\}} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \otimes \varphi_I \]  \( (12) \)

Clearly, \( \varphi'_{I \cup \{x_{n+1}\}} \) is an eigenvector of \( K^{n+1} \) with eigenvalues \( 2(|I| + 1) \). It follows that all Walsh functions can be obtained recursively in this way. For more details and further applications of this construction see e.g. [14, 23].
Equ.(11) of course holds for any eigenvector $\phi$ of $K_2^n$ with eigenvalue $2p$: The vector $\phi^+ = (1) \otimes \phi$ is an eigenvector of $K_2^{n+1}$ with eigenvalue $2p$, while $\phi^- = (-1) \otimes \phi$ is an eigenvector of $K_2^{n+1}$ with eigenvalue $2(p + 1)$.

It follows immediately from Theorem 1 that an eigenvector $\xi$ with eigenvalue $2p$ has at most

$$\text{SND}(\xi) \leq s_{n,p} = \sum_{k=0}^{p} \binom{n}{k} \quad \text{and} \quad \text{WND}(\xi) \leq w_{n,p} = 1 + \sum_{k=0}^{p-1} \binom{n}{k}$$

strong and weak nodal domains, respectively. Numerical values are listed in Table 1.

We can use the recursive construction of the Walsh functions in equ.(11) to obtain bounds on the number of nodal domains. The following technical result will be used repeatedly:

**Lemma 1.** Let $f$ be any vector on $K_2^n$ and let $f^+ = (1) \otimes f$ and $f^- = (-1) \otimes f$ be vectors on $K_2^{n+1}$. Then $\text{WND}(f^+) = \text{WND}(f)$, $\text{SND}(f^+) = \text{SND}(f)$, $\text{WND}(f^-) \leq 2 \text{WND}(f)$, and $\text{SND}(f^-) = 2 \text{SND}(f)$.

**Proof.** Let $W$ be a connected vertex subset of $K_2^n$ and denote its boundary by

$$\partial W = \{ y \in V \setminus W \mid \exists x \in W : \{x, y\} \in E \}$$

We write $(W, x_{n+1}) = \{ x' \in K_2^{n+1} \mid x' = (x, x_{n+1}), x \in W \}$ and $W' = (W, +1) \cup (W, -1)$. Clearly, $W'$ is connected and its boundary is $\partial W' = (\partial W, +1) \cup (\partial W, -1)$. Furthermore $(\partial W, +1) \cap (\partial W, -1) = \emptyset$ and $\partial(W, x_{n+1}) = (\partial W, x_{n+1}) \cup (W, -x_{n+1})$.

Now let $P$ be a positive strong nodal domain of $f$. Then $f^+$ is positive on both $(P, +1)$ and $(P, -1)$ and hence on $P'$, while $f^-$ is non-positive on $\partial P'$, i.e., $P'$ is a positive strong nodal domain of $f^+$, and consequently $\text{SND}(f^+) = \text{SND}(f)$. The same argument works analogously for weak nodal domains.

If $P$ is a strong positive nodal domain of $f$ then $f^-((P, +1)) > 0$, $f^-((P, -1)) < 0$, $f^-((\partial P, +1)) \leq 0$, $f^-((\partial P, -1)) \geq 0$. It follows immediately that $(P, +1)$ is a strong positive nodal domain while $(P, -1)$ is a strong negative nodal domain. Hence $\text{SND}(f^-) = 2 \text{SND}(f)$.

Finally, suppose $P$ is a weak positive nodal domain. Then analogously to the case of strong nodal domains we find $\text{WND}(f^-) \leq 2 \text{WND}(f)$. However it might happen that $P$ contains a vertex $x$ with $f(x) = 0$. Then there exists a weak negative nodal domain $Q$ that also contains $x$. Then $(P, +1)$ and $(Q, -1)$ are weak positive nodal domains that are connected by the vertices $(x, +1) \in (P, +1)$ and $(x, -1) \in (Q, -1)$, since $f^-((P, +1)) = f^-((Q, -1)) = 0$. Thus $\text{WND}(f^-) < 2 \text{WND}(f)$.

**Remark.** The same results also holds for the cartesian product of an arbitrary graph with $K_2$.

5. The Typical Number of Nodal Domains

In order to define more what we mean by the “typical number of nodal domains” we must be precise about which vectors in the eigenspace $\{\psi \mid -\Delta \xi = \lambda_k \xi\}$ we want to
consider. Since we have

$$\xi(x) = \sum_{I: |I| = p} a_I \varphi_I(x)$$  \hspace{1cm} (14)$$

for hypercubes this amounts to specifying a distribution of the coefficients $a_I$.

From a physics point of view it is most natural to assume that $a_I$ are independent identically distributed Gaussian random variables. In this case equ.(14) defines Derrida’s $p$-spin models [20, 21] which form an important and well-studied class of spin glasses which also play an important role in the theory of fitness landscapes [57].

If we use the hyperplane arrangement described above we might be interested in the volume of the cells that correspond to a given number of nodal domains. Computing this volume is very hard to compute, but it can be done approximately using Monte Carlo integration (see e.g. [31]). For this purpose the coefficient vectors are sampled from a uniform distribution on the corresponding sphere.

Fortunately these two pictures are equivalent. Normalizing random vectors that follow a multivariate Gaussian law (as in the first approach) gives uniformly distributed points on the sphere (see e.g. [22]).
Figure 3. Average number of nodal domains for the eigenvectors of the hypercubes with $n = 2$ to 15 as a function of $p$. The l.h.s. panel gives an overview of the numerical survey. Black squares denote $(n, p)$-pairs for which all of the 1000 randomly generated instances had exactly 2 nodal domains, $\boxtimes$ denotes the $2^n$ nodal domains for $p = n$ and the gray boxes scale denote average numbers of strong nodal domains in the ranges 2, 3, 10, and larger 10.

The r.h.s. panel displays the $k$-th largest eigenvectors as a function of $n$. Note that the largest eigenvalue is unique and has the maximally possible number of $|V| = 2^n$ strong nodal domains.

6. The Minimal Number of Nodal Domains

In the case of weak nodal domains the situation is remarkably simple as the following result shows:

**Theorem 3.** For all $1 \leq p \leq n - 1$ there is an eigenvector $\phi$ of the Boolean Hypercube with eigenvalue $\lambda = 2p$ such that $\text{WND}(\phi) = 2$.

**Proof.** We will proceed by induction. The hypercube $K_2^n$ is a cycle with four vertices. It is straightforward to check that $\phi_1^{(2)} = (0, 1, 0, -1)$ is an eigenvector with eigenvalue $\lambda = 2$ and $\text{WND}(\phi_1^{(2)}) = 2$.

We construct eigenvectors of $K_2^n$ recursively, for $n \geq 3$:

$$
\phi_p^{(n+1)} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \otimes \phi_p^{(n)} = (\phi_p^{(n)})^+ \quad \text{for } p \leq n - 1
$$

$$
\phi_n^{(n+1)} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \otimes \phi_{n-1}^{(n)} = (\phi_{n-1}^{(n)})^-
$$

where we use the notation of Lemma 1. Recall from the discussion in section 4 that $\phi_p^{(n+1)}$ is an eigenvector of $K_2^{n+1}$ with eigenvalue $2p$. By Lemma 1 we find for $p \leq n$, $\text{WND}(\phi_p^{(n+1)}) = \text{WND}(\phi_p^{(n)}) = 2$, where the second equality holds by assumption of induction.

Now consider $\phi_{n-1}^{(n)}$. Assume by induction that $\text{WND}(\phi_{n-1}^{(n)}) = 2$. For an arbitrary vector $f$ we write $V_0(f), V_+(f)$ and $V_-(f)$ for the sets of vertices $x$ where $f(x) = 0$, $f(x) > 0$, and $f(x) < 0$, respectively. Let $V_0^+$ be a copy of $V_0(\phi_{n-1}^{(n)})$ in $K_2^{n+1}$ with coordinate $x_{n+1} = +1$ while $V_0^-$ is the copy with $x_{n+1} = -1$. The sets $V_+^+, V_-^-$,
Figure 4. The sign pattern of the eigenvector $\theta_4$.

$V^+$ and $V^-$ are defined analogously. We have $V_0(\phi^{(n+1)}_n) = V_0^+ \cup V_0^-$, $V_+(\phi^{(n+1)}_n) = V_0^+ \cup V_0^-$ and $V_-(\phi^{(n+1)}_n) = V_0^+ \cup V_0^-$. 

By induction hypothesis $V_+(\phi^{(n)}_{n-1}) \cup V_0(\phi^{(n)}_{n-1})$ and $V_-(\phi^{(n)}_{n-1}) \cup V_0(\phi^{(n)}_{n-1})$ are connected, thus the sets $V_+^+ \cup V_0^+$, $V_+^+ \cup V_0^+$, $V_0^+ \cup V_0^-$, and $V_0^+ \cup V_0^-$ are also connected. For each vertex in $V_0^+$ there is a neighboring vertex in $V_0^-$ and vice versa, hence

$$
V_+(\phi^{(n+1)}_n) \cup V_0(\phi^{(n+1)}_n) = V_0^+ \cup V_0^+ \cup V_0^- \cup V^-
$$

are connected sets, i.e., $\text{WND}(\phi^{(n+1)}_n) = 2$.

The eigenvector to the highest eigenvalue (which is simple) always has $N$ nodal domains (see Thm. 2).

For strong nodal domain theorems the situation is much more complicated (see Tab. 2). We can obtain at least a partial result.

**Theorem 4.** For all $1 \leq p \leq n/2$ there is an eigenvector $\phi$ of the Boolean Hypercube with eigenvalue $\lambda = 2p$ such that $\text{SND}(\phi) = 2$.

**Proof.** We will recursively construct eigenvectors $\theta_n$ for even $n$ with eigenvalue $n$ and $\text{SND}(\theta_n) = 2$.

Suppose $\xi(x) \in \{-1, 1\}$ for all $x \in V$ and $\sum_{x \in V} \xi(x) = 0$, i.e., half of the vertices have value $+1$, the others $-1$. Such a vector $\xi$ is an eigenvector of the Laplacian with eigenvalue $n$ if and only if for each vertex $x \in V$ half of its neighbors $y \in \partial \{x\}$ have $\xi(y) = +1$ and the other half satisfies $\xi(y) = +1$. Figure 4 shows that such a vector $\theta_4$ exists on $K_4^2$.

The following notation will be convenient. A **sign pattern** $\mathcal{X}$ is a map $V \to \{+,-\}$ that assign a sign to each vertex of the hypercube. Given two sign-patterns $\mathcal{X}$ and $\mathcal{Y}$ on $K_2^2$ we obtain the sign pattern $\mathcal{X}|\mathcal{Y}$ on $K_2^2 \boxplus K_2$ by labeling the vertices $(x,+1)$ according to $\mathcal{X}$ and the vertices $(x,+1)$ according to $\mathcal{Y}$, see Fig. 4. We write $-\mathcal{X}$ for the pattern with reversed signs.
Figure 5. The sign pattern on $K_{n+2}^n$ is built up from the sign sign patterns $X$ and $Y$ on two copies $K_{n+1}^n$ that together form a $K_2^n$. The negative patterns $-X$ and $-Y$ are shown with black and white exchanged.

Let us call a sign pattern $Z$ on $K_{n+2}^n$ admissible if:

(i) There is a product decomposition $K_{n+2}^n = K_2^n □ 1 2 □ K_2^n$ with sign patterns $X$ and $Y$ on each of the two copies of $K_2^n □ 1$ that have half of their vertices labeled $+$;

(ii) The subgraph $\Gamma_+^n$ of $K_2^n$ induced by $+$-labeled vertices of $X|Y$ is $n/2$-regular. Of course the same holds for the subgraph $\Gamma_-^n$ induced by $+$-labeled vertices.

Fig. 4 shows that the sign pattern of $\theta_4$ is admissible.

From $(X|Y)$ we construct the sign pattern

$$X^*|Y^* = ((X|Y)(Y|X)) \left( ((-Y|X)|(-X|Y)) \right) \quad (17)$$

on $K_{n+2}^n$, which is composed of eight copies of $K_{n+1}^n$ labelled $H_1$ through $H_8$ as in Fig. 5. Each of the four copies $K_2^n$ labeled $H_1, H_2, H_3, H_4$, and $H_5, H_6, H_7, H_8$ has either the sign pattern $X|Y$ or the sign pattern $-X|Y$ and hence is admissible. Furthermore both $(X|Y)(Y|X)$ and $(-Y|X)(-X|Y)$ have half of their vertices labeled $+$.

Now fix an arbitrary vertex $v$ of $H_1$ and consider its neighbors $v'$ and $v''$ in $H_3$ and $H_5$, respectively. These neighbors are of course uniquely defined. Since $H_3$ has sign pattern $Y$ while $H_5$ has sign pattern $-Y$ we conclude that $v'$ and $v''$ must have the opposite sign, and hence $v$ has $n/2 + 1 = (n + 2)/2$ positive neighbors. The same argument can be made for any vertex in each of the $n-1$ dimensional cubes. Thus the subgraph $\Gamma_+^{n+2}$ of $K_2^{n+2}$ induced by the $+$-labeled vertices is $(n + 2)/2$-regular. Therefore $X^*|Y^*$ is an admissible sign pattern on $K_2^{n+2}$ and the corresponding vector $\theta_{n+2}$ is a Laplacian eigenvector with eigenvalue $n + 2$.

Next we show that $\Gamma_+^{n+2}$ and $\Gamma_-^{n+2}$ are connected. Again we proceed by induction. The sign pattern of $\theta_4$ in Fig. 4 is such that there are edges with all four sign combinations $++, ++, -, -, +-$, and $-$ between the two copies of $K_2^3$ with the sign patterns $X$ and $Y$, i.e., $\Gamma_+^4$ and $\Gamma_-^4$ are connected.

Now assume that edges with all sign combinations exist also between $X$ and $-Y$ on, say, the cube
Table 2. Upper and Lower Bounds on the number of nodal domains as functions of \( n \) and \( p \) found by numerical experiments.

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† Numbers in bold are bounds that are better then Corollary 3. Entries in italics are numerical value that are known to be underestimates because of Lemma 1.

\( (H_1, H_3) \) and between \( -\mathcal{X} \) and \( \mathcal{Y} \) on \( (H_5, H_7) \). It follows that \( \Gamma_+^{n+2} \) and \( \Gamma_-^{n+2} \) are connected, and we see that \( \text{SND}(\theta_{n+2}) = 2 \).

Finally we construct for each \( p \leq n/2 \) the vector

\[
\phi_p^{(n)} = \begin{cases} 
\theta_n & \text{if } p = n/2 \\
\binom{1}{1} \otimes \phi_p^{(n-1)} & \text{if } p < n/2
\end{cases}
\]  

(18)

We know that \( \phi_p^{(n)} \) is an eigenvector with eigenvalue \( p \) by construction. Furthermore, Lemma 1 implies that \( \text{SND}(\phi_p^{(n)}) = \text{SND}(\phi_p^{(n-1)}) = \cdots = \text{SND}(\phi_p^{(2p)}) = \text{SND}(\theta_{2p}) = 2 \).

\[\Box\]

Remark. In general, if we find a partition \( (A, B) \) of \( K_n^2 = (A, B) \) with \( |A| = |B| \) such that the induced subgraphs \( G[A] \) and \( G[B] \) are connected and \( k \)-regular, then the eigenvalue \( \lambda = 2(n - k) \) has an eigenvector \( \psi \) with \( \text{SND}(\psi) = 2 \). This can be constructed by setting \( \psi(x) = 1 \) for \( x \in A \) and \( \psi(x) = -1 \) for \( x \in B \). In the proof of Theorem 4 we have found such a partition for \( k = n/2 \). Whether such a partition exists for \( 3 \leq k < n/2 \) is an open problem.
From an extensive numerical survey we conclude that probably a much stronger result than Theorem 4 holds:

**Conjecture 1.** For all $1 \leq p \leq n - 2$ there is an eigenvector $\psi$ of the Boolean Hypercube with eigenvalue $\lambda = 2p$ such that $\text{SND}(\psi) = 2$.

For the second largest eigenvalue we can find a lower bound:

**Theorem 5.** For every eigenvector $\psi$ of the Hypercube $K_n^2$, $n \geq 3$, with eigenvalue $\lambda = 2(n - 1)$ we have $\text{SND}(\psi) \geq n$.

**Proof.** In order to prove this theorem we first need the following technical result:

**Lemma 2.** Let $\vartheta$ be a Laplacian eigenvector to the eigenvalue $2(n - 1)$ that satisfies $\vartheta(x) \neq 0$ for all $x \in V$ and that has positive coefficients $a_I \geq 0$ for all $I$ with $|I| = n - 1$ in its Walsh expansion eqn. (14) and define $\widehat{\vartheta}(x) = \vartheta(x)\varphi_{\{1,\ldots,n\}}(x) = \vartheta(x) \prod_{i=1}^{n} x_i$.

Then:

1. $\widehat{\vartheta}(x) = \sum_{I,|I|=n-1} x_i a_I$, where $i_I$ is the unique coordinate not contained in $I$.
2. $\widehat{\vartheta}$ is monotonically decreasing on every path of length $n$ from $1 = (1, \ldots, 1)$ to $-1 = (-1, \ldots, -1)$.
3. For every path of length $n$ from $1$ to $-1$ there is exactly one edge where $\vartheta$ does not change sign.

**Remark.** $\widehat{\vartheta}(x)$ is an eigenvector to eigenvalue 2.

**Proof of the Lemma.** (1) From the definition we obtain

\[
\widehat{\vartheta}(x) = \vartheta(x) \prod_{j=1}^{n} x_j = \sum_{I,|I|=n-1} a_I \varphi_{I}(x) \prod_{j=1}^{n} x_j = \sum_{I,|I|=n-1} a_I \prod_{k \in I} x_k \prod_{j=1}^{n} x_j
\]

\[
= \sum_{I,|I|=n-1} a_I x_{i_I} \prod_{k=1}^{n} x_k \prod_{j=1}^{n} x_j = \sum_{I,|I|=n-1} x_{i_I} a_I.
\]

(2) On any path from $1$ to $-1$ the number of negative coordinates of $x$ is strictly increasing. The result follows since $a_k \geq 0$ by assumption.

(3) By (2) there is exactly one edge $e$ in every such path where $\widehat{\vartheta}$ changes sign. Since $\prod_{j=1}^{n} x_j$ has alternating signs on every path, the sign of $\vartheta(x) = \widehat{\vartheta}(x) \prod_{j=1}^{n} x_j$ changes except along the edge $e$. \hfill \Box

First assume that $\psi$ does not vanish on any vertex. Then using Lemma 2 it is easy to show that for every path of length $n$ from the absolute maximum of $\psi$ to its antipodal point, $\psi$ changes sign exactly $(n - 1)$ times. Since every such path is isometric in $K_n^2$, vertices of the same sign that are not adjacent in this path cannot belong to the same nodal domain. Thus such a path intersects exactly $n$ (different) nodal domains and the proposition follows.

If $\psi(x) = 0$ for some vertex $x \in V$ then we can use the same idea as in the proof of Lemma 2. However we find on this path (at most) one vertex $x$ where $\psi$ vanishes.
Now on each edge of this path $\psi$ either changes sign or joins $x$ with a vertex of positive of negative sign. Again the result follows. □

Our experiments show that this bound is not sharp, see Table 2.

7. The Maximal Number of Nodal Domains

Much less can be said on the maximal number of nodal domains a function of $p$. It follows from Lemma 1 that the maximum number of strong nodal domains (listed in the lower part of Table 2) must be non-decreasing with $n$ for fixed $p$. As trivial consequence of Theorem 2 we have therefore

**Corollary 3.** The eigenvalue $2p$ has an associated eigenvector $\xi$ with at least
$\text{SND}(\xi) \geq \text{WND}(\xi) \geq 2^p$ nodal domains for all $n \geq p$.

For reasons that we do not fully understand maximizing the number of nodal domains on a given eigenspace seems to be much harder than minimizing.

8. Open Questions

We suspect that the bounds in Tab. 2 for the minimum number of strong nodal domains for the 2nd largest eigenvalue are sharp at least for $n \leq 10$. However, the sequence 2, 3, 4, 8, 14, 24, 44, 84, 160, ... does not appear to be a known integer sequence.

A direct computational approach for the maximum number of strong nodal domains fails because we would have to compute all cells of dimension 0; this is not only numerically difficult but the number of 0-cells is also too large. A completely different approach is therefore required.

The difference in difficulty between minimizing and maximizing the number of nodal domains deserves an explanation.

It would be interesting to know whether the lower bound $\text{WND}(\psi) = 2$ for almost all eigenvectors is sharp for e.g. for all expander graphs.

Acknowledgements. This work was supported by the Austrian *Fonds zur Förderung der Wissenschaftlichen Forschung*, Proj.No. P14094-MAT.

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T. Bıyıkoğlu et al.: Nodal Domains 17


