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Complete List of Authors:	Zou, Jiahui; Jiangsu University Dai, Meifeng; Nonlinear Scientific Research Center, Faculty of Science Wang, Xiaoqian; Jiangsu University Tang, Hualong; Jiangsu University He, Di; Jiangsu University Sun, Yu ; Jiangsu University Su, Weiyi; Jiangsu University
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Eigenvalues of transition weight matrix and eigentime identity of weighted network with two hub nodes

Jiahui Zou^a Meifeng Dai^{a1} Xiaoqian Wang^a Hualong Tang^a Di He^a Yu Sun^a
Weiyi Su^b

^a Institute of Applied System Analysis, Jiangsu University,
Zhenjiang, Jiangsu 212013, P.R. China

^b Department of Mathematics, Nanjiang University, Nanjing, 210093, P. R. China

ABSTRACT

The eigenvalues of the normalized Laplacian of a graph provide information on its structural properties and also on some relevant dynamical aspects, in particular those related to weight-dependent walk. In this paper, we first present a study on the transition weight matrix of a weighted network. In order to get the eigentime identity for weight-dependent walk and weighted counting of spanning trees, we need to obtain all the eigenvalues and their multiplicities of the transition weight matrix. Then we obtain the recursive relationship of its eigenvalues at two successive generations of transition weight matrix. By substituting, we can obtain the relationship of normalized Laplacian matrix's eigenvalues at two successive generations. Using the relationship and Vietas formulas, we obtain the scalings of the eigentime identity. Afterwards, we classify normalized Laplacian matrix's eigenvalues and compute the product of all nonzero normalized Laplacian eigenvalues by the product recursive relationship. The product is used to obtain weighted counting of spanning trees. Finally, by weighted counting of spanning trees, we validate the obtained eigenvalues and their multiplicities. The obtained results show that the weight factor has a strong effect on the behavior of weight-dependent walks.

Keywords: *weighted network, eigentime identity, weighted counting of spanning trees, eigenvalue, multiplicity*

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1 Introduction

In the recent years, the study of networks associated with complex systems has received much attention of researchers from different scientific fields, especially the weighted network [1, 2, 3]. The eigentime identity of weighted network has gained much interest [4, 5, 6].

In the past few years, there has been an increasing interest in the study of the normalized Laplacian as many measures for random walks on un-weighted networks. The eigenvalues and eigenvectors of normalized Laplacian of the associated graph are related to the hitting time, mixing time and Kemeny's constant which can be used as a measure of efficiency of navigation on the network [7, 8, 9]. Julaiti et al. mentioned that the sum of reciprocals of each nonzero eigenvalues of normalized Laplacian matrix for a network determines the eigentime identity for random walks on the network, which is a global characteristic of the network, and reflects the architecture of the whole network [5]. Zhang et al. presented a first study on the transition weight matrix of a family of weight driven networks. They applied the obtained eigenvalues to derive a closed-form expression for the random target access time for biased random walks occurring on the studied weighted networks [10]. Previous works about spectra of the transition matrix were limited to binary networks, and the influence of inhomogeneous weight distribution on the spectral properties of transition matrix still remains unknown. Now we study the weighted network with weight distribution decided by the weighter factor.

There are many differences between this model (i.e., weighted network with two hub nodes) and other weighted networks. Firstly, the weighted networks are divided into two cases by the total number of nodes. One case is that the total number of nodes is exponential [6]. The Laplacian matrix is used to study the

¹ Corresponding author. Tel.: +86 13815158555.
E-mail address: daimf@mail.ujs.edu.cn , daimf0225@163.com (M. Dai).

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structure and dynamics of the network. The other case is that the number of nodes is not exponential [10, 11]. The normalized Laplacian matrix is used to study the architectures and dynamics of the network. Since the total number of nodes of this model is not exponential, we use the normalized Laplacian matrix to study the architectures and dynamics of the network. Comparing with the model in Ref. [10], the weight of each edge at two successive generations of this model constructed by the weight factor is invariable, while the weight of each edge at two successive generations is variable in Ref. [10]. Comparing with the two models in Ref. [11], the number of hub nodes is different from the polymer networks, and the solution method is different from treelike networks in Ref. [11]. We use the definition of eigenvalues and eigenvectors to compute the relationship of normalized Laplacian matrix's eigenvalues at two successive generations while Dai et al. (in Ref. [11]) use the characteristic equation of normalized Laplacian matrix to compute the relationship at two successive generations of treelike networks.

In this paper, intuited by the weight driven networks [10] and the weighted networks with weight factor [12, 13, 14], the weighted network with two hub nodes is built. We study analytically the eigentime identity for normalized Laplacian matrix of weighted network with two hub nodes carrying a weight factor. Based on the particular construction of this network, we get all the eigenvalues and their corresponding multiplicities for transition weight matrix of weighted network with two hub nodes. Using the obtained eigenvalues for transition weight matrix, we can obtain the eigenvalues for normalized Laplacian matrix of weighted network with two hub nodes. Then, we could deduce an explicit expression for the eigentime identity and its leading scalings, which is different from those previously obtained for binary heterogeneous networks, implying that the weight factor has an important impact for weight-dependent walk behavior. Furthermore, we use two methods to compute the weighted counting of spanning trees in the studied network. By comparing the solutions got from different methods, we could verify the validity of our computation for the eigenvalues.

2 The weighted network with two hub nodes and related quantities

The weighted network with two hub nodes, parameterized by a positive number r , is constructed in an iterative manner [15]. We denote the network after g ($g \geq 0$) steps by F_g , which is built as follows. For $g = 0$, F_0 is an edge with unit weight connecting two nodes. For $g \geq 1$, F_g is obtained from F_{g-1} by performing the following operations. For each edge with weight w in F_{g-1} , we add two new nodes and link them to either end of the edge, respectively, and each new edge carries weight rw . Here we call r the weight factor. And for the old edges existed in F_{g-1} , the weight remains the same. Figure 1 illustrates the network generation process from $g = 0$ to 2.

Let N_g , E_g , Q_g denote the total number of nodes, the total number of edges, and the total weight of all edges in F_g , respectively. By construction, for $g \geq 0$, we have

$$Q_g = (1 + 4r)Q_{g-1},$$

which under the initial condition $Q_0 = 1$ yields

$$Q_g = (1 + 4r)^g. \quad (1)$$

Furthermore, by construction, for $g \geq 0$, we have

$$E_g = 5E_{g-1} = 5^g E_0 = 5^g,$$

and

$$N_g = E_g + 1 = 5^g + 1. \quad (2)$$

For an edge connecting two nodes i and j in F_g , we use $w_{ij}(g)$ to denote its weight. Let $d_i(g)$, $s_i(g)$ denote the degree and strength of node i in F_g , respectively, which is added to the network at generation g_i . It is easy to obtain

$$d_i(g) = 3d_i(g-1) = 3^{g-g_i},$$

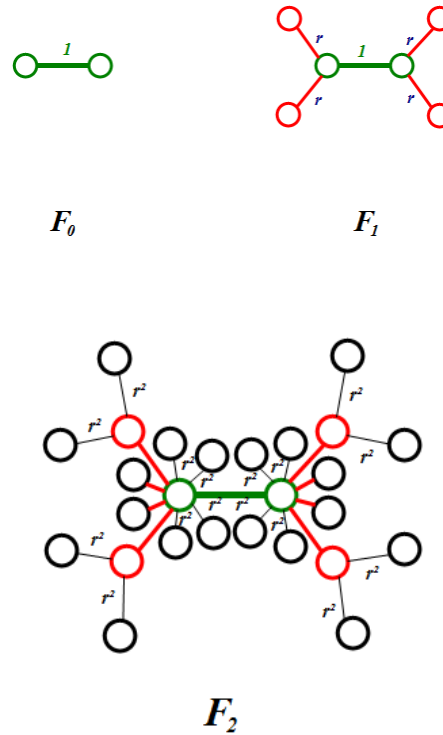


Figure 1: Illustration of the growth for a network F_0 , F_1 and F_2 for example. The weight of edge (green on-line) is 1. The weight of edge (red on-line) is r . The weight of edge (black on-line) is r^2 .

and

$$\begin{aligned} s_i(g) &= \sum_{j \in v(i)} w_{ij}(g) = (1 + 2r)s_i(g-1) \\ &= (1 + 2r)^{g-g_i} s_i(g_i), \end{aligned} \quad (3)$$

where $v(i)$ is the set of neighbors of i in F_g .

3 Eigentime identity and weighted counting of spanning trees

Let W_g be the generalized adjacency matrix (weight matrix) of F_g . The entries $W_g(i, j)$ of W_g are defined as follows: $W_g(i, j) = w_{ij}(g)$ if nodes i and j are adjacent in F_g , or $W_g(i, j) = 0$ otherwise. Afterwards, the transition weight matrix for weight-dependent walk (i.e., the walker moves to any of its neighbors with probability proportional to the weight of edge linking them [16, 17]) in F_g , denoted by T_g , is defined as $T_g = S_g^{-1}W_g$, where S_g is the diagonal strength matrix of F_g with its i th diagonal entry being the strength $s_i(g)$ of node i . Thus, The (i, j) th element of T_g is $T_g(i, j) = w_{ij}(g)/s_i(g)$, which represents the local transition probability for a walker going from node i to node j .

3.1 Eigentime identity

The eigentime identity and the relationship of the eigentime identity and the normalized Laplacian eigenvalues of weighted networks are introduced in [10].

Transition weight matrix T_g describes the weight-dependent walk in F_g , and thus various interesting quantities for weight-dependent walk are reflected in eigenvalues of the transition matrix. For example, the sum of reciprocals of 1 minus each eigenvalue (excluding eigenvalue 1 itself) of transition weight matrix T_g determines the random target access time, also called eigentime identity, in F_g [18, 19, 20].

Let $H_{ij}(g)$ denote the mean first-passage time for weight-dependent walk from node i to node j in F_g , defined as the expected time for a walker starting from node i to visit node j for the first time. Let $\pi = (\pi_1, \pi_2, \dots, \pi_{N_g})^T$ represent the steady state distribution on F_g [8, 21], where $\pi_i = s_i(g)/(2Q_g)$ satisfying $\sum_{i=1}^{N_g} \pi_i = 1$ and $\pi^T T_g = \pi^T$. The eigentime identity, denoted by H_g , for weight-dependent walk on F_g , is defined as the expected time needed by a walker from a node i to another target node j , chosen randomly from all nodes according to the steady state distribution, that is,

$$H_g = \sum_{j=1}^{N_g} \pi_j H_{ij}(g),$$

which does not depend on the starting node and can be recast as

$$H_g = \sum_{i=1}^{N_g} \pi_i \sum_{j=1}^{N_g} \pi_j H_{ij}(g) = \sum_{j=1}^{N_g} \pi_j \sum_{i=1}^{N_g} \pi_i H_{ij}(g).$$

Since H_g can be looked upon as the average trapping time of a special trapping problem [22], it encodes much useful information about trapping in F_g .

Since T_g is asymmetric, we can normalize it to obtain the following real and symmetric matrix P_g , which is defined as

$$P_g = S_g^{-\frac{1}{2}} W_g S_g^{-\frac{1}{2}} = S_g^{\frac{1}{2}} T_g S_g^{-\frac{1}{2}}.$$

We introduce a matrix $L_g = I_g - P_g$, where I_g denotes the $N_g \times N_g$ identity matrix. Actually, L_g is the normalized Laplacian matrix [23, 24, 25] of F_g . Let $\lambda_i(g)$ ($1 \leq i \leq N_g$) be the N_g eigenvalues of P_g . By definition, for any i , $\sigma_i(g) = 1 - \lambda_i(g)$ is an eigenvalue of L_g . And $\sigma_1(g) = 1 - \lambda_1(g) = 0$. It can be proved [26] that H_g can be represented in terms of the nonzero eigenvalues of L_g , given by

$$H_g = \sum_{i=2}^{N_g} \frac{1}{\sigma_i(g)}. \quad (4)$$

3.2 Weighted counting of spanning trees

For a weighted network \mathcal{G} , the set of its spanning trees is denoted by $\Upsilon(\mathcal{G})$. For a tree $T \in \Upsilon(\mathcal{G})$, its weight $w(T)$ is defined to be the product of weights of all edges e in T , that is, $w(T) = \prod_{e \in T} w_e$, where w_e is the weight of edge e . Let $\tau(\mathcal{G})$ denote the weighted counting of spanning trees of \mathcal{G} , which is defined by $\tau(\mathcal{G}) = \sum_{T \in \Upsilon(\mathcal{G})} w(T)$.

Since F_g is a tree, which has only one spanning tree, in fact F_g itself. Then, the weighted counting of spanning trees in F_g is $\tau(F_g) = \prod_{e \in F_g} w_e(g)$, where the product is running over the weight $w_e(g)$ of all edges $e \in F_g$. According to previous results [26, 27], we have

$$\tau(F_g) = \frac{\prod_{i=1}^{N_g} s_i(g) \prod_{i=2}^{N_g} \sigma_i(g)}{\sum_{i=1}^{N_g} s_i(g)}. \quad (5)$$

From Eqs. (4) and (5), we know that both eigentime identity and weighted counting of spanning trees are computed by the eigenvalues of normalized Laplacian matrix. Eigentime identity is quantified as the sum of reciprocals of all nonzero normalized Laplacian eigenvalues while weighted counting of spanning trees is quantified as the product of of all nonzero normalized Laplacian eigenvalues. So, we need to compute the eigenvalues of normalized Laplacian matrix. The eigenvalue σ_i of normalized Laplacian matrix and the eigenvalue λ_i of the transition weight matrix satisfies $\sigma_i = 1 - \lambda_i$. So, in the next section, we will study the eigenvalues and their multiplicities of the transition weight matrix for the network.

4 Eigenvalues and multiplicities of transition weight matrix

To obtain eigentime identity and weighted counting of spanning trees, we will study the eigenvalues and their multiplicities of the transition weight matrix for the network.

4.1 Recursive relationship of eigenvalues at two successive generations

In this subsection, the recursive relationship of eigenvalues at two successive generations is studied.

We now consider the eigenvalues and their corresponding eigenvectors of T_g . Since T_g is asymmetric, we can normalize it to obtain the following real and symmetric matrix P_g , which is defined as

$$P_g = S_g^{-\frac{1}{2}} W_g S_g^{-\frac{1}{2}} = S_g^{\frac{1}{2}} T_g S_g^{-\frac{1}{2}}. \quad (6)$$

By definition of P_g , the (i, j) th element of P_g is $P_g(i, j) = \frac{w_{ij}(g)}{\sqrt{s_i(g)}\sqrt{s_j(g)}}$. As P_g and T_g are similar matrixes, they have the connection as follows. First and foremost, they have the same set of eigenvalues. Furthermore, if ϕ is an eigenvector of matrix P_g associated with eigenvalue λ , then $S_g^{-\frac{1}{2}}\phi$ is an eigenvector of T_g corresponding to eigenvalue λ . Therefore, we reduce the problem of finding eigenvalues for an asymmetric matrix T_g to the issue of determining eigenvalues for a symmetric matrix P_g .

Suppose that λ is an eigenvalue of P_g , and $\phi = (\phi_1, \phi_2, \dots, \phi_{N_g})^T$ is its corresponding eigenvector, where ϕ_j is the component corresponding to node j in F_g . Let $\tilde{\phi}$ be a vector of dimension N_{g-1} that is obtained from ϕ by restricting its components to the old nodes, namely, nodes generated before or at iteration $g - 1$. As will be shown below, $\tilde{\phi}$ is an eigenvector of P_{g-1} , associated with eigenvalue $\tilde{\lambda}$, from which λ is generated. By definition, we have

$$\lambda\phi = P_g\phi. \quad (7)$$

Let o be an old node in F_g . According to Eq. (7),

$$\lambda\phi_o = \sum_{i \in v(o)} P_g(o, i)\phi_i, \quad (8)$$

where $v(o)$ denotes the set of the $d_o(g)$ neighbors of node o . It is obvious that $v(o)$ consists of two parts. One part is the set of the $d_o(g - 1)$ old neighbors of node o . The other part is $d_o(g) - d_o(g - 1)$ new neighbors. Let $\tilde{v}(o)$, $\bar{v}(o)$ denote, respectively, the old neighbors and the new ones. For each new neighboring node $i \in \bar{v}(o)$, the component ϕ_i satisfies

$$\lambda\phi_i = \sum_{j \in v(o)} P_g(i, j)\phi_j = P_g(o, i)\phi_o,$$

implying

$$\phi_i = \frac{P_g(o, i)}{\lambda}\phi_o. \quad (9)$$

In the case $\lambda \neq 0$, inserting Eq. (9) into Eq. (8), we obtain

$$\begin{aligned} \lambda\phi_o &= \sum_{i \in \tilde{v}(o)} P_g(o, i)\phi_i + \sum_{i \in \bar{v}(o)} P_g(o, i)\phi_i \\ &= \sum_{i \in \tilde{v}(o)} P_g(o, i)\phi_i + \sum_{i \in \bar{v}(o)} \frac{P_g^2(o, i)}{\lambda}\phi_o. \end{aligned} \quad (10)$$

For each new neighboring node $i \in \bar{v}(o)$, one has

$$P_g(o, i) = \sqrt{s_i(g)/s_o(g)}. \quad (11)$$

Considering the three relations $[P_g(o, i)]^2 = s_i(g)/s_o(g)$, $\sum_{i \in \bar{v}(o)} s_i(g) = 2rs_o(g - 1)$ and $s_o(g) = (1 + 2r)s_o(g - 1)$, Eq. (10) can be solved as

$$\begin{aligned}
\lambda\phi_o &= \sum_{i \in \tilde{v}(o)} P_g(o, i)\phi_i + \sum_{i \in \tilde{v}(o)} \frac{s_i(g)}{\lambda s_o(g)}\phi_o \\
&= \sum_{i \in \tilde{v}(o)} P_g(o, i)\phi_i + \frac{2r s_o(g-1)}{\lambda s_o(g)}\phi_o \\
&= \sum_{i \in \tilde{v}(o)} P_g(o, i)\phi_i + \frac{2r s_o(g-1)}{\lambda(1+2r)s_o(g-1)}\phi_o \\
&= \sum_{i \in \tilde{v}(o)} P_g(o, i)\phi_i + \frac{2r}{(1+2r)\lambda}\phi_o.
\end{aligned}$$

Thus, we can obtain

$$\left[\lambda - \frac{2r}{(1+2r)\lambda}\right]\phi_o = \sum_{i \in \tilde{v}(o)} P_g(o, i)\phi_i. \quad (12)$$

Eq. (12) only involves old nodes, which were already existing at iteration $g-1$. For $\lambda \neq 0$, Eq. (12) is true for an arbitrary node present at generation $g-1$. It is not difficult to see that for each old neighboring node $i \in \tilde{v}(o)$,

$$P_g(o, i) = \frac{1}{1+2r}P_{g-1}(o, i).$$

We also have the following corresponding equation for the old node o at iteration $g-1$:

$$\begin{aligned}
\tilde{\lambda}\phi_o &= \sum_{i \in \tilde{v}(o)} P_{g-1}(o, i)\phi_i \\
&= (1+2r) \sum_{i \in \tilde{v}(o)} P_g(o, i)\phi_i.
\end{aligned} \quad (13)$$

Comparing Eq. (12) with Eq. (13), we obtain that

$$\tilde{\lambda} = (1+2r)\lambda - \frac{2r}{\lambda}. \quad (14)$$

Solving the quadratic equation in the variable λ given by Eq. (14) yields

$$\lambda_{\pm} = \frac{\tilde{\lambda} \pm \sqrt{\tilde{\lambda}^2 + 8(1+2r)r}}{2(1+2r)}, \quad (15)$$

which shows that each eigenvalue $\tilde{\lambda}$ of P_{g-1} gives rise to two eigenvalues of P_g , λ_+ and λ_- .

4.2 Multiplicities of eigenvalues

In this subsection, we will determine the multiplicity of each eigenvalue for matrix P_g . Let $D_g^{mul}(\lambda)$ represent the multiplicity of eigenvalue λ for matrix P_g .

For F_0 and F_1 , the eigenvalues and their multiplicities can be calculated directly. The eigenvalues of P_0 are 1 and -1 . For P_1 , its eigenvalues are 1, -1 , 0, $\frac{2r}{1+2r}$ and $-\frac{2r}{1+2r}$, where two pairs of eigenvalues 1, $-\frac{2r}{1+2r}$ and -1 , $\frac{2r}{1+2r}$ are generated, respectively, by eigenvalues 1 and -1 of P_0 . For $g \geq 2$, the eigenvalues of matrix P_g display the following remarkable nature. To begin with, every eigenvalue appearing at current generation g_i always exists at the next generation g_i+1 , and all new eigenvalues of P_{g_i+1} are produced by

the eigenvalues that were newly borne at generation g_i . Moreover, since both λ_+ and λ_- are monotonously increasing functions, every new eigenvalue inherits the multiplicity of its parent. Hence, for $g \geq 2$, all eigenvalues (excluding zero eigenvalue) of P_g are generated from 1, -1 and 0, with all the offspring eigenvalues of 1 and -1 being nondegenerate. Therefore, all that is left is to determine the multiplicity of 0, as well as the multiplicities of its descendants.

Let $r(M)$ denote the rank of matrix M . Then, the multiplicity of the zero eigenvalues for P_g is

$$D_g^{mul}(0) = N_g - r(P_g).$$

We now evaluate $r(P_g)$. For the set of all nodes in F_g , let α denote the subset of nodes in F_{g-1} , and β the subset of nodes newly produced at generation g . Then, P_g can be written in a block form

$$P_g = \begin{pmatrix} P_{\alpha,\alpha} & P_{\alpha,\beta} \\ P_{\beta,\alpha} & P_{\beta,\beta} \end{pmatrix}.$$

As $P_{\beta,\beta}$ is the $(N_g - N_{g-1}) \times (N_g - N_{g-1})$ zero matrix, so P_g is simplified as

$$P_g = \begin{pmatrix} P_{\alpha,\alpha} & P_{\alpha,\beta} \\ P_{\beta,\alpha} & 0 \end{pmatrix}.$$

Notice that $r(P_{\alpha,\beta}) = r(P_{\beta,\alpha})$. According to Eq. (11), we can know that any new node i connecting to old node o has the same value $P_g(o, i)$. So, $P_{\beta,\alpha}$ is a full column rank matrix. Then, $r(P_{\beta,\alpha}) = N_{g-1}$ and $r(P_g) = 2N_{g-1}$. So, we can obtain that $D_g^{mul}(0) = N_g - 2N_{g-1}$ and the degeneracy of eigenvalue 0 of P_g is

$$D_g^{mul}(0) = \begin{cases} 0, & \text{if } g = 0, \\ 3 \cdot 5^{g-1} - 1, & \text{if } g \geq 1. \end{cases}$$

We denote by $N_g^{seed}(0)$ the total number of eigenvalue 0 and all of its descendants in P_g ($g \geq 1$),

$$\begin{aligned} N_g^{seed}(0) &= \sum_{i=1}^g (3 \cdot 5^{i-1}) 2^{g-i} \\ &= 5^g - 2^{g+1} + 1. \end{aligned}$$

Similarly, for either -1 or 1, the total number of eigenvalues and their descendants in P_g ($g \geq 1$) is

$$N_g^{seed}(-1) = N_g^{seed}(1) = 2^g.$$

Summing up the number of eigenvalues obtained above gives

$$N_g^{seed}(0) + N_g^{seed}(-1) + N_g^{seed}(1) = 5^g + 1 = N_g,$$

which implies that we have found all the eigenvalues of matrix P_g and thus the transition weight matrix T_g .

5 The analytic expression of eigentime identity and weighted counting of spanning trees

In this section, we apply the obtained eigenvalues and their multiplicities to determine eigentime identity for weight-dependent walk and the weighted counting of spanning trees in the weighted network F_g . Notice that F_g has a treelike structure, the weighted counting of spanning trees is just be the product of weights of all edges in F_g . Thus, our aim for evaluating weighted counting of spanning trees is to verify that our computation for eigenvalues and their multiplicities is correct.

5.1 Eigentime identity

Suppose that Ω_g is the set of all the N_g eigenvalues of matrix L_g at generation g . $\Omega_0 = \{0, 2\}$, $0 \in \Omega_0$ generates two eigenvalues $0, \frac{1+4r}{1+2r} \in \Omega_1$. $2 \in \Omega_0$ generates two eigenvalues $2, \frac{1}{1+2r} \in \Omega_1$. We have $\Omega_1 = \{0, \Omega_1^{(1)}, \Omega_1^{(2)}, \Omega_1^{(3)}\} = \{0, \underbrace{\{1, 1\}}_2, \frac{1+4r}{1+2r}, \{2, \frac{1}{1+2r}\}\}$. Similarly, $\Omega_2 = \{0, \Omega_2^{(1)}, \Omega_2^{(2)}, \Omega_2^{(3)}\} = \{0, \underbrace{\{1, 1, \dots, 1\}}_{14}, \frac{1+4r}{1+2r}, \Omega_2^{(3)}\}$, where $\Omega_2^{(3)}$ is generated by $1, \frac{1+4r}{1+2r}, 2$, and $\frac{1}{1+2r}$, i.e., $\Omega_2^{(3)}$ is initially generated by $1, \frac{1+4r}{1+2r}$ and 2 .

Generally, Ω_g can be classified into four subsets represented by $0, \Omega_g^{(1)}, \Omega_g^{(2)}$, and $\Omega_g^{(3)}$, respectively. That is, $\Omega_g = 0 \cup \Omega_g^{(1)} \cup \Omega_g^{(2)} \cup \Omega_g^{(3)}$, where $\Omega_g^{(1)}$ consists of eigenvalue 1 with multiplicity $3 \cdot 5^{g-1} - 1$, and $\Omega_g^{(2)}$ contains only eigenvalue $\frac{1+4r}{1+2r}$ with a single degeneracy, and $\Omega_g^{(3)}$ includes those eigenvalues generated by 1, 2 and $\frac{1+4r}{1+2r}$. For $\Omega_g^{(1)}$, we have $\sum_{i \in \Omega_g^{(1)}} \frac{1}{\sigma_i(g)} = 3 \cdot 5^{g-1} - 1$. For $\Omega_g^{(2)}$, we have $\sum_{i \in \Omega_g^{(2)}} \frac{1}{\sigma_i(g)} = \frac{1+2r}{1+4r}$. Hence, in order to determine H_g , we only need to evaluate $\sum_{i \in \Omega_g^{(3)}} \frac{1}{\sigma_i(g)}$.

From Eq. (14), we can easily obtain the following relation governing the eigenvalues of L_g and L_{g-1} :

$$(1 + 2r)\sigma_i^2(g) - [1 + 4r + \sigma_i(g - 1)]\sigma_i(g) + \sigma_i(g - 1) = 0,$$

which means that each eigenvalue $\sigma_i(g - 1)$ in Ω_{g-1} generates two eigenvalues, $\sigma_{i,1}(g)$ and $\sigma_{i,2}(g)$, belonging to $\Omega_g^{(3)}$. According to Vietas formulas, we have

$$\sigma_{i,1}(g) + \sigma_{i,2}(g) = \frac{1 + 4r + \sigma_i(g - 1)}{1 + 2r},$$

and

$$\sigma_{i,1}(g)\sigma_{i,2}(g) = \frac{\sigma_i(g - 1)}{1 + 2r}. \quad (16)$$

Then

$$\frac{1}{\sigma_{i,1}(g)} + \frac{1}{\sigma_{i,2}(g)} = \frac{1 + 4r}{\sigma_i(g - 1)} + 1,$$

indicating that

$$\sum_{\sigma_i(g) \in \Omega_g^{(3)}} \frac{1}{\sigma_i(g)} = (1 + 4r) \sum_{\sigma_i(g-1) \in \Omega_{g-1}} \frac{1}{\sigma_i(g-1)} + 5^{g-1}.$$

Combining the above-obtained results, the recursive relation between H_g and H_{g-1} can be given

$$\begin{aligned} H_g &= \sum_{\sigma_i(g) \in \Omega_g^{(3)}} \frac{1}{\sigma_i(g)} + \sum_{\sigma_i(g) \in \Omega_g^{(2)}} \frac{1}{\sigma_i(g)} + \sum_{\sigma_i(g) \in \Omega_g^{(1)}} \frac{1}{\sigma_i(g)} \\ &= (1 + 4r)H_{g-1} + 5^{g-1} + 3 \cdot 5^{g-1} - 1 + \frac{1 + 2r}{1 + 4r} \\ &= (1 + 4r)H_{g-1} + 4 \cdot 5^{g-1} - \frac{2r}{1 + 4r}. \end{aligned}$$

Using the initial condition $H_0 = \frac{1}{2}$, we obtain

$$H_g = \begin{cases} 2(2g + 1) \cdot 5^{g-1} + \frac{1}{10}, & \text{if } r = 1, \\ \frac{5^g}{1-r} + \frac{1}{2(1+4r)} + \frac{2r^2+2r+1}{r-1}(1+4r)^{g-1}, & \text{if } r > 0 \text{ and } r \neq 1. \end{cases} \quad (17)$$

For very large networks (i.e., $N_g \rightarrow \infty$), using Eqs. (2) and (17), the leading term of H_g obey

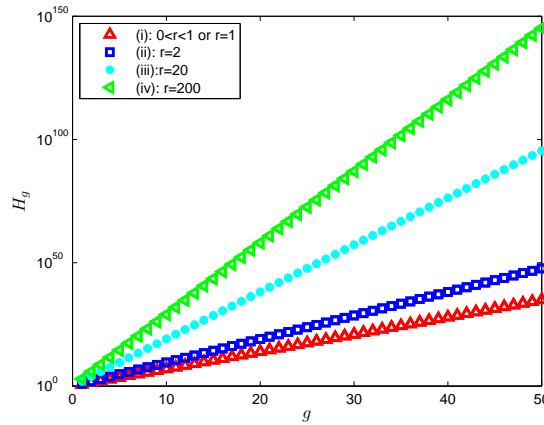


Figure 2: Eigentime identity H_g versus g is on a semilogarithmic scale.

$$H_g \sim \begin{cases} N_g, & \text{if } 0 < r \leq 1, \\ N_g^{\log_5(1+4r)}, & \text{if } r > 1. \end{cases}$$

We note that for eigentime identity studied in this paper, when $0 < r \leq 1$, H_g grows linearly with the network size. When $r > 1$, H_g grows superlinearly with the network size. For the range of $g \leq 50$, eigentime identity H_g versus g on a semilogarithmic scale is shown in Fig. 2.

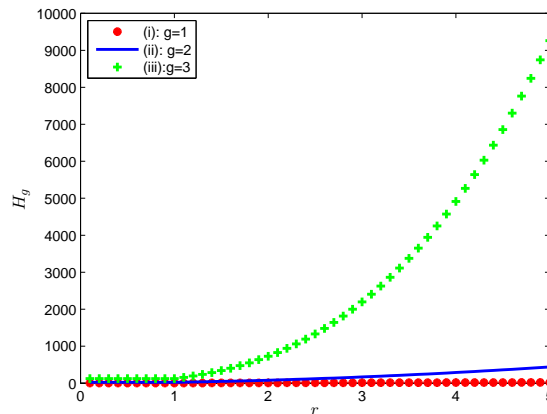


Figure 3: Eigentime identity H_g versus r .

We note that for eigentime identity studied in this paper, when $g = 1, 2, 3$, eigentime identity H_g versus r is shown in Fig. 3.

5.2 Weighted counting of spanning trees

On the one hand, $\tau(F_g)$ equals the product of weight of all edges in F_g . Thus, $\tau(F_g)$ can be directly obtained by evaluating this product. Notice that Q_g is the total weight of all edges in F_g , we have

$$Q_g = (1 + 4r)^g = \sum_{i=0}^g C_g^i 4^i r^i.$$

Thus, we can obtain

$$\tau(F_g) = r^{\sum_{i=0}^g i C_g^i} 4^{\sum_{i=0}^g i C_g^i}.$$

Let $Z_g = \sum_{i=0}^g i C_g^i 4^i$, Z_g can be simplified as follows

$$\begin{aligned} Z_g &= \sum_{i=0}^g 4^i (i C_g^i) \\ &= \sum_{i=1}^g 4^i (g C_{g-1}^{i-1}) \\ &= 4g \sum_{i=0}^{g-1} 4^i C_{g-1}^i. \end{aligned}$$

Let $S_g = \sum_{i=0}^{g-1} 4^i C_{g-1}^i$, so $\tau(F_g)$ can be represented as

$$\tau(F_g) = r^{4g S_g}. \quad (18)$$

As

$$\begin{aligned} S_g &= \sum_{i=0}^{g-1} 4^i C_{g-1}^i \\ &= 4^0 C_{g-1}^0 + 4^1 C_{g-1}^1 + 4^2 C_{g-1}^2 \\ &\quad + \cdots + 4^{g-1} C_{g-1}^{g-1}, \end{aligned} \quad (19)$$

and

$$\begin{aligned} 4S_g &= 4^1 C_{g-1}^0 + 4^2 C_{g-1}^1 + \cdots \\ &\quad + 4^{g-1} C_{g-1}^{g-2} + 4^g C_{g-1}^{g-1}. \end{aligned} \quad (20)$$

From Eqs. (19) and (20), we have

$$\begin{aligned} 5S_g &= 4^0 C_{g-1}^0 + 4^1 (C_{g-1}^1 + C_{g-1}^0) + 4^2 (C_{g-1}^2 + C_{g-1}^1) \\ &\quad + \cdots + 4^{g-1} (C_{g-1}^{g-1} + C_{g-1}^{g-2}) + 4^g C_{g-1}^{g-1} \\ &= 4^0 C_g^0 + \sum_{i=1}^{g-1} 4^i (C_{g-1}^i + C_{g-1}^{i-1}) + 4^g C_g^g. \end{aligned} \quad (21)$$

Notice that

$$C_g^i = C_{g-1}^{i-1} + C_{g-1}^i.$$

Thus, Eq. (21) can be simplified as

$$\begin{aligned} 5S_g &= 4^0 C_g^0 + \sum_{i=1}^{g-1} 4^i C_g^i + 4^g C_g^g \\ &= \sum_{i=0}^g 4^i C_g^i \\ &= S_{g+1}. \end{aligned} \quad (22)$$

By Eqs. (18) and (22), we can obtain the following recursive relation

$$\ln \tau(F_{g+1}) = 5\left(1 + \frac{1}{g}\right) \ln \tau(F_g).$$

Considering $\ln \tau(F_1) = 4 \ln r$, we have

$$\tau(F_g) = r^{4g \cdot 5^{g-1}}. \quad (23)$$

Let R_g denote the product of the weight of new edges that generated at step g . As the weight of old edges existed in F_{g-1} remains the same in F_g , we can obtain

$$\begin{aligned} R_g &= \frac{\tau(F_g)}{\tau(F_{g-1})} \\ &= r^{4(4g+1) \cdot 5^{g-2}}. \end{aligned} \quad (24)$$

On the other hand, in order to solve Eq. (5), we first compute the denominator of Eq. (5)

$$\sum_{i=1}^{N_g} s_i(g) = 2Q_g = 2(1 + 4r)^g. \quad (25)$$

For the two product terms $\prod_{i=1}^{N_g} s_i(g)$ and $\prod_{i=2}^{N_g} \sigma_i(g)$ in the numerator of Eq. (5), we use Δ_g and Λ_g to represent them, respectively. According to the above-obtained results, the two quantities Δ_g and Λ_g obey the following two recursive relations.

According to Eq. (24), we obtain

$$\begin{aligned} \Delta_g &= \prod_{i=1}^{N_{g-1}} s_i(g) \cdot \prod_{i=N_{g-1}+1}^{N_g} s_i(g) \\ &= \prod_{i=1}^{N_{g-1}} (1 + 2r) s_i(g-1) \cdot R_g \\ &= (1 + 2r)^{N_{g-1}} \cdot r^{4(4g+1) \cdot 5^{g-2}} \Delta_{g-1}, \end{aligned}$$

and from Eq. (16), we can obtain

$$\begin{aligned} \Lambda_g &= \prod_{i \in \Omega_g^{(1)}} \sigma_i(g) \cdot \prod_{i \in \Omega_g^{(2)}} \sigma_i(g) \cdot \prod_{i \in \Omega_g^{(3)}} \sigma_i(g) \\ &= \frac{1 + 4r}{1 + 2r} \cdot \prod_{i \in \Omega_g^{(3)}} \sigma_i(g) \\ &= \frac{1 + 4r}{1 + 2r} \cdot \frac{\Lambda_{g-1}}{(1 + 2r)^{N_{g-1}-1}} \\ &= \frac{1 + 4r}{(1 + 2r)^{N_{g-1}}} \Lambda_{g-1}. \end{aligned}$$

Thus,

$$\Delta_g \Lambda_g = (1 + 4r) r^{4(4g+1) \cdot 5^{g-2}} \Delta_{g-1} \Lambda_{g-1}. \quad (26)$$

Applying $\Delta_0 = 1$ and $\Lambda_0 = 2$, Eq. (26) is solved to give

$$\Delta_g \Lambda_g = 2(1 + 4r)^g \cdot r^{4g \cdot 5^{g-1}}. \quad (27)$$

Inserting the results in Eqs. (25) and (27) into Eq. (5) yields

$$\tau(F_g) = r^{4g \cdot 5^{g-1}},$$

which is consistent with Eq. (23), indicating the validity of our computation on the eigenvalues and their multiplicities for the transition weight matrix T_g of F_g .

6 Conclusions

In conclusion, we have considered the eigentime identity for normalized Laplacian matrix of weighted network with two hub nodes. We have determined all the eigenvalues and their corresponding multiplicities for transition weight matrix of weighted network with two hub nodes. We can obtain the eigenvalues for normalized Laplacian matrix of weighted network with two hub nodes by using the obtained eigenvalues for transition weight matrix. Furthermore, we have used the obtained eigenvalues of normalized Laplacian matrix to derive an explicit expression about the eigentime identity for weight-dependent walk taking place on the network. Finally, we confirmed our results for the eigenvalues and their multiplicities for transition weight matrix via enumerating the weighted spanning trees, based on the connection between the eigenvalues and the weighted spanning trees.

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