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## MAGNETIC INERPRETATION OF THE NODAL DEFECT ON

 CRAPHS
# MAGNETIC INTERPRETATION OF THE NODAL DEFECT ON GRAPHS 

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#### Abstract

We present a natural proof of a recent and surprising result of Gregory Berkolaiko interpreting the Courant nodal defect as a Morse index. This proof is inspired by a nice paper of Miroslav Fiedler published in 1975.


## 1. Introduction

The "nodal defect" of an eigenfunction of a Schrödinger operator is closely related to the difference between the upper bound on the number of nodal domains given by Courant's theorem and the number of nodal domains. Berkolaiko [2013] has proved a nice formula for the nodal defect of an eigenfunction of a Schrödinger operator on a finite graph in terms of the Morse index of the corresponding eigenvalue as a function of a magnetic deformation of the operator. His proof remains mysterious and rather indirect. In order to get a better understanding in view of possible generalizations, it is desirable to have a more direct approach. This is what we do here, with a proof inspired by [Fiedler 1975].

After reviewing our notations, we state the main result, as well as a reinterpretation in terms of Hessians of a determinant, and give an informal description of the proof in Section 3. The proof itself is implemented in Sections 4 and 5 with an alternative view provided in Appendix A. The continuous Schrödinger operator on a circle was considered in the preprint version of this paper [Colin de Verdière 2012]. The case of quantum graphs, i.e., graphs as 1-dimensional simplicial complexes, is worked out in [Berkolaiko and Weyand 2012].

## 2. Notation

Let $G=(X, E)$ be a finite connected graph, where $X$ is the set of vertices and $E$ the set of unoriented edges. We denote by $\{x, y\}$ the edge linking the vertices $x$ and $y$. We denote by $\vec{E}$ the set of oriented edges and by $[x, y]$ the edge from $x$ to $y$; the set $\vec{E}$ is a 2 -fold cover of $E$. A 1-form $\alpha$ on $G$ is a map $\vec{E} \rightarrow \mathbb{R}$ such that $\alpha([y, x])=-\alpha([x, y])$ for all $\{x, y\} \in E$. We denote by $\Omega^{1}(G)$ the vector space of dimension \#E of 1-forms on $G$. The operator $d: \mathbb{R}^{X} \rightarrow \Omega^{1}(G)$ is defined by $d f([x, y])=f(y)-f(x)$. If $Q$ is a nondegenerate, not necessarily positive, quadratic form on $\Omega^{1}(G)$, we denote by $d^{\star}$ the adjoint of $d$, where $\mathbb{R}^{X}$ carries the canonical Euclidean structure and $\Omega^{1}(G)$ is equipped with the symmetric inner product $\hat{Q}$ associated to $Q$. We have $\operatorname{dim} \operatorname{ker} d^{\star}=\beta$, where $\beta=1+\# E-\# X$ is the dimension

[^0]of the space of cycles of $G$. We will show later that, in our context, we have the Hodge decomposition $\Omega^{1}(G)=d \mathbb{R}^{X} \oplus \operatorname{ker} d^{\star}$, where both spaces are $\hat{Q}$-orthogonal.

Following [Colin de Verdière 1998], we denote by $\mathbb{O}_{G}$ the set of $X \times X$ real symmetric matrices $H$ which satisfy $h_{x, y}<0$ if $\{x, y\} \in E$ and $h_{x, y}=0$ if $\{x, y\} \notin E$ and $x \neq y$. Note that the diagonal entries of $H$ are arbitrary. An element $H$ of $\mathcal{O}_{G}$ is called a Schrödinger operator on the graph $G$. It will be useful to write the quadratic form associated to $H$ as

$$
q_{1}(f)=-\sum_{\{x, y\} \in E} h_{x, y}(f(x)-f(y))^{2}+\sum_{x \in X} V_{x} f(x)^{2},
$$

with $V_{x}=h_{x, x}+\sum_{y \sim x} h_{x, y}$. A magnetic field on $G$ is a map $B: \vec{E} \rightarrow U(1)$ defined by $B([x, y])=e^{i \alpha_{x, y}}$, where $[x, y] \mapsto \alpha_{x, y}$ is a 1-form on $G$. We denote by $\mathscr{B}_{G}=e^{i \Omega^{1}(G)}$ the manifold of magnetic fields on $G$. The magnetic Schrödinger operator $H_{B}$ associated to $H \in \mathscr{O}_{G}$ and $B=e^{i \alpha}$ is defined by the quadratic form

$$
q_{B}(f)=-\frac{1}{2} \sum_{[x, y] \in \vec{E}} h_{x, y}\left|f(x)-e^{i \alpha_{x, y}} f(y)\right|^{2}+\sum_{x \in X} V_{x}|f(x)|^{2}
$$

associated to a Hermitian form on $\mathbb{C}^{X}$. More explicitly, if $f \in \mathbb{C}^{X}$,

$$
\begin{equation*}
H f(x)=h_{x, x} f(x)+\sum_{y \sim x} h_{x, y} e^{i \alpha_{x, y}} f(y) \tag{1}
\end{equation*}
$$

We fix $H$ and we denote by

$$
\lambda_{1}(B) \leq \lambda_{2}(B) \leq \cdots \leq \lambda_{n}(B) \leq \cdots \leq \lambda_{\# X}(B)
$$

the eigenvalues of $H_{B}$. It will be important to notice that $\lambda_{n}(\bar{B})=\lambda_{n}(B)$. Moreover, we have a gauge invariance: the operators $H_{B}$ and $H_{B^{\prime}}$ with $\alpha^{\prime}=\alpha+d f$ for some $f \in \mathbb{R}^{X}$ are unitarily equivalent. Hence they have the same eigenvalues. This implies that, if $\Omega^{1}(G)=d \mathbb{R}^{X} \oplus \operatorname{ker} d^{\star}$ (this is not always the case because $Q$ is not positive), it is enough to consider 1-forms in the subspace ker $d^{\star}$ of $\Omega^{1}(G)$ when studying the map $\Lambda_{n}: B \rightarrow \lambda_{n}(B)$. This holds in particular for investigations concerning the Hessian and the Morse index.

## 3. Statement of Berkolaiko's magnetic theorem

Before stating the main result, we recall:
Definition 1. The Morse index $j(q) \in \mathbb{N} \cup\{+\infty\}$ of a quadratic form $q$ on a real vector space $E$ is defined by $j(q)=\sup _{F} \operatorname{dim} F$, where $F$ is a subspace of $E$ such that $q_{\mid F \backslash 0}$ is less than 0 . The nullity of $q$ is the dimension of the kernel of $q$.

The Morse index of a smooth real-valued function $f$ defined on a smooth manifold $M$ at a critical point $x_{0} \in M$ (i.e., a point satisfying $d f\left(x_{0}\right)=0$ ) is the Morse index of the Hessian of $f$, which is a canonically defined quadratic form on the tangent space $T_{x_{0}} M$. The critical point $x_{0}$ is called nondegenerate if the previous Hessian is nondegenerate. The nullity of the critical point $x_{0}$ of $f$ is the nullity of the Hessian of $f$ at the point $x_{0}$.

The aim of this note is to prove the following nice results due to Berkolaiko [2008; 2013]:
Theorem 1. Let $G=(X, E)$ be a finite connected graph and $\beta$ the dimension of the space of cycles of $G$. We suppose that the $n$-th eigenvalue $\lambda_{n}$ of $H \in \mathcal{O}_{G}$ is simple. We assume moreover that an associated nonzero eigenfunction $\phi_{n}$ satisfies $\phi_{n}(x) \neq 0$ for all $x \in X$. Then, the number $v$ of edges along which $\phi_{n}$ changes sign satisfies $n-1 \leq \nu \leq n-1+\beta$.

Moreover $\Lambda_{n}: B \rightarrow \lambda_{n}(B)$ is smooth at $B \equiv 1$ which is a critical point of $\Lambda_{n}$ and the nodal defect, $\delta_{n}=v-(n-1)$, is the Morse index of $\Lambda_{n}$ at that point. If $M$ is the manifold of dimension $\beta$ of magnetic fields on $G$ modulo the gauge transforms, the function $[B] \rightarrow \Lambda_{n}(B)$ has $[B=1]$ as a nondegenerate critical point.

Remark 1. The previous results can be extended by replacing the critical point $B \equiv 1$ by $B_{x, y}= \pm 1$ for all edges $\{x, y\} \in E$. The number $v$ is then the number of edges $\{x, y\} \in E$ satisfying $B_{x, y} \phi_{n}(x) \phi_{n}(y)<0$ where $\phi_{n}$ is the corresponding eigenfunction.

Remark 2. The assumptions on $H$ are satisfied for $H$ in an open dense subset of $\mathbb{O}_{G}$.
The upper bound of $v$ in the first part of Theorem 1 is related to the Courant nodal theorem (see [Courant and Hilbert 1953, Section VI.6]) as follows: a nodal domain on a graph for the eigenfunction $\phi_{n}$ is a connected component of the subgraph $G^{\prime}$ of $G$ obtained by removing the edges along which $\phi_{n}$ changes sign. Denoting by $\mu$ the number of nodal domains of $\phi_{n}$, the Courant theorem for graphs (see [Colin de Verdière 1998, Theorem 2.4]) asserts that $\mu \leq n$; using the Euler formula for the graph $G^{\prime}$ and because $\mu=b_{0}\left(G^{\prime}\right)$, the number of connected components of the graph $G^{\prime}$, we get also a lower bound (see [Berkolaiko 2008]):

Corollary 1. Under the assumptions of Theorem 1 , we have $n-\beta \leq \mu \leq n$.
Example 3.1 (bipartite graphs). Let $G=(V, E)$ be a bipartite graph: $V=Y \cup Z$ and all edges have one vertex in $Y$ and the other in $Z$. Let $U$ be the involution on $\mathbb{R}^{V}$ given by $U f(x)=-f(x)$ if $x \in Y$ and $U f(x)=f(x)$ if $x \in Z$ and let $B$ be a magnetic field. Then $U H_{B} U=-H_{B}^{\prime}$ with $H^{\prime} \in O_{G}$, so that $\lambda_{|V|}\left(H_{B}\right)=-\lambda_{1}\left(H_{B}^{\prime}\right)$. And hence it follows from the diamagnetic inequality that $B \rightarrow \lambda_{|V|}\left(H_{B}\right)$ has a maximum at $B \equiv 1$. And hence the Morse index of the Hessian of $B \rightarrow \lambda_{|V|}\left(H_{B}\right)$ at $B \equiv 1$ is the dimension of the manifold of magnetic fields, namely $\beta$. On the other hand the first eigenfunction $\phi_{1}$ of $H^{\prime}$ is everywhere greater than 0 and the number of sign changes of $U \phi_{1}$ is $|E|$. So Berkolaiko's formula for $\lambda_{|V|}$ gives $(|V|-1)+\beta=|E|$. This is the Euler formula.

Theorem 1 can be reinterpreted as follows:
Theorem 2. Under the assumptions as in Theorem 1 , consider the functional $D_{n}: B \mapsto \operatorname{det}\left(H_{B}-\lambda_{n}(1)\right)$. Then $B \equiv 1$ is a nondegenerate critical point of $D_{n}$ whose Morse index is $\delta_{n}$ if $n$ is odd and $\beta-\delta_{n}$ if $n$ is even.

Proof. Under the assumptions of the theorem we have

$$
\operatorname{det}\left(H_{B}-\lambda_{n}(1)\right)=\left(\lambda_{n}(B)-\lambda_{n}(1)\right) \operatorname{det}^{\prime}\left(H_{B}-\lambda_{n}(1)\right)
$$

where $\operatorname{det}^{\prime}\left(H_{B}\right)=F(B)$ is the product of the eigenvalues $\lambda_{j}-\lambda_{n}(1)$ for $j \neq n$. The following lemma is easy to check by direct computations of the second derivatives:

Lemma 1. Let $F=f G$ where $F, f, G$ are smooth real valued functions defined near a point $x_{0}$ on a smooth manifold. Let us assume that $f\left(x_{0}\right)=0$ and $f^{\prime}\left(x_{0}\right)=0$; then the Hessian of $F$ at the point $x_{0}$ is $G\left(x_{0}\right)$ times the Hessian of $f$ at $x_{0}$.

From the lemma, we get that the Hessian of $D_{n}$ at $B \equiv 1$ is $F(1)$ times the Hessian of $\Lambda_{n}$. We have $(-1)^{n-1} F(1)>0$. The conclusion follows.

There is a formula for the characteristic polynomial of a magnetic Laplacian on graphs due to Robin Forman [1993] and reproved by Richard Kenyon [2012] and Yurii Burman [2012]. Using the gauge change $f \rightarrow f \phi_{n}$ as in [Colin de Verdière 1998] gives a Laplace type operator whose entries can be of any sign. Forman's formula extends to that case and it would be nice to relate Berkolaiko's formula to Forman's formula.

Important warning: Without loss of generality, we can and will assume in the rest of this note that $\lambda_{n}=\Lambda_{n}(1)=0$. This implies that the Morse index of $q_{1}$ is $n-1$.

In the course of the proof we will use a special choice of gauge in which we can compute the Hessian explicitly. More precisely, according to the classical perturbation formulae,

$$
\ddot{\lambda}=(\phi, \ddot{H} \phi)+2(\dot{H} \phi, \dot{\phi}),
$$

where we assumed that $\lambda$ is at a critical point: $\dot{\lambda}=0$. The first term is easy to calculate explicitly; for perturbation in the direction of the 1 -form $\omega$ it is

$$
\begin{equation*}
Q(\omega)=\frac{1}{2} \sum_{\vec{E}} a_{x, y} \omega([x, y])^{2} \quad \text { with } a_{x, y}=-h_{x, y} \phi_{n}(x) \phi_{n}(y)=a_{y, x} . \tag{2}
\end{equation*}
$$

Considered as a quadratic form in $\omega, Q$ is already in the diagonal form. Its index is clearly the number of negative values among $\left\{-h_{x, y} \phi_{n}(x) \phi_{n}(y)\right\}$, or, in other words, the number $v$ of edges where $\phi_{n}$ changes sign!

We will present an explicit choice of gauge in which the second term vanishes. The condition for this is $\dot{H} \phi=0$ which, after explicit calculation, can be interpreted as $\omega \in \operatorname{ker} d^{\star}$, where $d^{\star}$ is the conjugate of $d$ with respect to the inner product induced by (2).

Finally, we observe that the index of $Q(\omega)$ has been computed to be $v$ in the whole of $\Omega^{1}(G)$, whereas we should be restricting ourselves to our chosen gauge, $\omega \in \operatorname{ker} d^{\star}$. We will show that this restriction reduces the index precisely by $n-1$. Indeed, the splitting $\Omega^{1}(G)=d \mathbb{R}^{X} \oplus \operatorname{ker} d^{\star}$ is orthogonal with respect to the form $Q$; therefore

$$
\operatorname{ind}(Q)=\operatorname{ind}\left(\left.Q\right|_{d \mathbb{R}^{x}}\right)+\operatorname{ind}\left(\left.Q\right|_{\operatorname{ker} d^{*}}\right)
$$

We establish that $\operatorname{ind}\left(\left.Q\right|_{d \mathbb{R}^{X}}\right)=n-1$ by relating the form $Q$ on $d \mathbb{R}^{X}$ to the quadratic form $q_{1}$ around the point $\phi_{n}$.

## 4. The quadratic form $Q$

Lemma 2. The set of forms $f \rightarrow(f(x)-f(y))^{2}$ where $\{x, y\} \in \mathscr{P}_{2}(X)$, the set of subsets with two elements of $X$, and $f \rightarrow f(x)^{2}$ with $x \in X$ is a basis of the set of quadratic forms on $\mathbb{R}^{X}$.

Definition 2. A quadratic form $q$ on $\mathbb{R}^{X}$ is said of Laplace type if for all $f \in \mathbb{R}^{X}, \hat{q}(1, f) \equiv 0$ where $\hat{q}$ is the symmetric bilinear form associated to $q$.

Lemma 3. The set of forms $f \rightarrow(f(x)-f(y))^{2},\{x, y\} \in \mathscr{P}_{2}(X)$ is a basis of the space of quadratic forms of Laplace type.

The form $\tilde{q}_{1}: f \rightarrow q_{1}\left(\phi_{n} f\right)$, where $\phi_{n} f$ is the pointwise product of $\phi_{n}$ and $f$, is of Laplace type because

$$
\widehat{\tilde{q}_{1}}(1, g)=\left\langle H \phi_{n} \mid \phi_{n} g\right\rangle=\left\langle 0 \mid \phi_{n} g\right\rangle .
$$

Hence $\widehat{\tilde{q}}_{1}(1, g)=0$.
Moreover, $\tilde{q}_{1}(f)=Q(d f)$. Indeed, because of Lemma 3, it is enough to compare the coefficients of the basis forms $f \rightarrow(f(x)-f(y))^{2}$. The form $f \rightarrow Q(d f)$ is already expanded in this basis. To find the coefficient for the form $f \rightarrow \tilde{q}_{1}(f)$, we observe that (because we know it is of Laplace type) the coefficient in question is minus the coefficient in front of the term $f(x) f(y)$, divided by two. This evaluates to $a_{x, y}$ (see (2)).

In fact, we will need to use $\hat{Q}(d f, d g)=\left\langle H\left(\phi_{n} f\right) \mid \phi_{n} g\right\rangle$.
Lemma 4. The Morse index of $Q_{\mid d \mathbb{R}^{x}}$ is equal to $n-1$.
It is a general fact that the Morse index of the quadratic form $f \rightarrow Q(A f)$ is the same as the Morse index of the restriction of $Q$ to the image of $A$. Hence, the Morse index of $Q_{\mid d \mathbb{R}^{x}}$ is the Morse index of $\tilde{q}_{1}$ on $\mathbb{R}^{X}$. Because $f \rightarrow \phi_{n} f$ is a linear isomorphism, this index is equal to the index of $q_{1}$ by the Sylvester theorem. Since $\lambda_{n}=0$, the index of $q_{1}$ is $n-1$ by elementary spectral theory.

Lemma 5. Let us denote by $d^{\star}$ the adjoint of $d$ where $\mathbb{R}^{X}$ is equipped with the canonical Euclidean structure and $\Omega^{1}(G)$ with the inner product associated to $Q$. The space $\Omega^{1}(G)$ splits as

$$
\Omega^{1}(G)=d \mathbb{R}^{X} \oplus \operatorname{ker} d^{\star}
$$

(Hodge type splitting), and this decomposition is $Q$-orthogonal.
More explicitly $d^{\star}$ is given by

$$
d^{\star} \omega(x)=\sum_{y \sim x} a_{x, y} \omega([y, x]) .
$$

If $\omega=d f$ satisfies $d^{\star} \omega=0$, we have $d^{\star} d f=0$. Hence $\hat{Q}(d f, d g)=0$ for all $g$ and $\left.\left.\left\langle H\left(\phi_{n} f\right)\right| \phi_{n} g\right)\right\rangle=0$. Because $\lambda_{n}$ is of multiplicity 1 , this implies that $f$ is constant and hence $d f=0$. So $d \mathbb{R}^{X} \cap \operatorname{ker} d^{\star}=\{0\}$ and the conclusions follow.

At this point, we know that the nodal defect is the Morse index of the restriction of $Q$ to the space $\operatorname{ker} d^{\star}$ of dimension $\beta$. The first part of Theorem 1 follows.

## 5. The magnetic Hessian

We need one more fact to complete the proof: to identify the Hessian of $\Lambda_{n}$ on $e^{i \text { ker } d^{\star}}$ at $B \equiv 1$ with the restriction of $Q$ to $\operatorname{ker} d^{\star}$.

Let us denote by $S \subset \mathbb{C}^{X}$ the set of unit vectors $f$ normalized so that $f\left(x_{0}\right)$ is real and $f\left(x_{0}\right)>0$ where $x_{0}$ is chosen in $X$.

Lemma 6. The point $B \equiv 1$ is a critical point of $\Lambda_{n}$. If $\phi_{n}(B) \in S$ is the eigenfunction of $H_{B}$ corresponding to the eigenvalue $\lambda_{n}(B)$, the differential of $B \rightarrow \phi_{n}(B)$ vanishes at $B \equiv 1$ on $\operatorname{ker} d^{\star}$.

The first property comes from the fact that $\Lambda_{n}(\bar{B})=\Lambda_{n}(B)$. We can compute, for any variation $e^{i t \alpha}$, $t$ close to 0 , of $B \equiv 1$, that $\dot{H}_{B} \phi_{n}+H \dot{\phi}_{n}=0$. The condition $d^{\star} \alpha=0$ can be written as

$$
\sum_{y \sim x} h_{x, y} \phi_{n}(y) \alpha_{x, y}=0 \quad \text { for all } x \in X
$$

From (1), this is equivalent to $\dot{H}_{B} \phi_{n}=0$. Hence $H\left(\dot{\phi}_{n}\right)=0$ and $\dot{\phi}_{n}=c \phi_{n}$ since $\lambda_{n}$ is simple. From the normalization $\left\|\phi_{n}(B)\right\|=1$, we get $c \in i \mathbb{R}$ and, since $\dot{\phi}_{n}\left(x_{0}\right) \in \mathbb{R}$, the number $c$ is real. We deduce that $\dot{\phi}_{n}=0$.

Lemma 7. The function $F: S \times e^{i \mathrm{ker} d^{\star}} \rightarrow \mathbb{R}$ defined by $F\left(f, e^{i \alpha}\right)=\left\langle H_{e^{i \alpha}} f \mid f\right\rangle$ admits $\left(\phi_{n}, 0\right)$ as a critical point and the Hessian of $\left(\Lambda_{n}\right)_{\mid e^{i k e r} d^{\star}}$ at the point $B \equiv 1$ is the form $Q$.

The differential of $F$ with respect to $f$ vanishes because $f$ is an eigenfunction of $H$. The differential with respect to ker $d^{\star}$ vanishes, because $F\left(f, e^{i \alpha}\right)=F\left(f, e^{-i \alpha}\right)$. The Hessian of $F$ at $\left(\phi_{n}, 0\right)$ is well defined. Because the differential at $B=1$ of $B \rightarrow \phi_{n}(B)$ vanishes on $e^{i \operatorname{ker} d^{\star}}$, the Hessians of $\Lambda_{n}: B \rightarrow F\left(\phi_{n}(B), B\right)$ and $M_{n}: B \rightarrow F\left(\phi_{n}(1), B\right)$ agree. A simple calculation of the Hessian of $M_{n}$ gives the result:

$$
\begin{aligned}
M_{n}\left(e^{i \alpha}\right) & =-\frac{1}{2} \sum_{[x, y] \in \vec{E}} h_{x, y}\left|\phi_{n}(x)-e^{i \alpha_{x, y}} \phi_{n}(y)\right|^{2}+\sum_{x \in X} V_{x}\left|\phi_{n}(x)\right|^{2} \\
& =-\sum_{[x, y] \in E} h_{x, y}\left(\phi_{n}(x)^{2}+\phi_{n}(y)^{2}-2 \cos \alpha_{x, y} \phi_{n}(x) \phi_{n}(y)\right)+\sum_{x \in X} V_{x}\left|\phi_{n}(x)\right|^{2}
\end{aligned}
$$

Computing the second derivative with respect to $\alpha$ at $\alpha=0$ gives $\operatorname{Hessian}\left(M_{n}\right)=Q(\alpha)$.

## Appendix A: A pedestrian approach to the calculus of the Hessian of $\boldsymbol{\Lambda}_{\boldsymbol{n}}$ in Section 5

We will derive a direct approach to the calculus of the second derivative of an eigenvalue which could be used directly in the proof of Lemma 7. Let $t \rightarrow A(t)$ be a $C^{2}$ curve defined near $t=0$ in the space of Hermitian matrices on a finite-dimensional Hilbert space $(\mathscr{H},\langle\cdot \mid \cdot\rangle)$. Let us assume that $\lambda(0)$ is an eigenvalue of $A(0)$ of multiplicity one with a normalized eigenvector $\phi(0)$. Then, for $t$ close to $0, A(t)$ has a simple eigenvalue $\lambda(t)$ of multiplicity one which is a $C^{2}$ function of $t$. We can choose an associated eigenfunction $\phi(t)$ which is $C^{2}$ with respect to $t$. The following assertions give the values of the first and second derivatives of $\lambda(t)$ at $t=0$ :

Proposition 1. Under the previous assumptions, we have

$$
\lambda^{\prime}(0)=\left\langle A^{\prime}(0) \phi(0) \mid \phi(0)\right\rangle .
$$

If $\lambda^{\prime}(0)=0$, we have

$$
\lambda^{\prime \prime}(0)=\left\langle A^{\prime \prime}(0) \phi(0) \mid \phi(0)\right\rangle+2\left\langle\phi^{\prime}(0) \mid A^{\prime}(0) \phi(0)\right\rangle,
$$

where $\phi^{\prime}(0)$ is any solution of $(A(0)-\lambda(0)) \phi^{\prime}(0)=-A^{\prime}(0) \phi(0)$.
In particular, if $A^{\prime}(0) \phi(0)=0$,

$$
\lambda^{\prime \prime}(0)=\left\langle A^{\prime \prime}(0) \phi(0) \mid \phi(0)\right\rangle
$$

Proof. We start with $(A(t)-\lambda(t)) \phi(t)=0$ where $\phi(t)$ is an eigenfunction of $A(t)$ which depends in a $C^{2}$ way on $t$. Taking the first derivative, we get

$$
\begin{equation*}
\left(A^{\prime}(t)-\lambda^{\prime}(t)\right) \phi(t)+(A(t)-\lambda(t)) \phi^{\prime}(t)=0 \tag{3}
\end{equation*}
$$

Putting $t=0$ and taking the scalar product with $\phi(0)$, we get the formula for $\lambda^{\prime}(0)$. Similarly, the $t$-derivative of (3) is

$$
\begin{equation*}
\left(A^{\prime \prime}(t)-\lambda^{\prime \prime}(t)\right) \phi(t)+2\left(A^{\prime}(t)-\lambda^{\prime}(t)\right) \phi^{\prime}(t)+(A(t)-\lambda(t)) \phi^{\prime \prime}(t)=0 \tag{4}
\end{equation*}
$$

Putting $t=0$, taking the scalar product with $\phi(0)$ and using $\lambda^{\prime}(0)=0$, we get the result.
We can apply this to $A(t):=H_{e^{i t \alpha}}$ with $\alpha \in \operatorname{ker} d^{\star}$ in order to get the Hessian of $\Lambda_{n}$ in Section 5. The condition $A^{\prime}(0) \phi(0)=0$ is exactly $d^{\star} \alpha=0$ !

## Appendix B: The case where the eigenfunction vanishes at some vertex

In this appendix, we take $H \in \mathbb{O}_{G}$ and assume that $\lambda_{n}=0$ is nondegenerate eigenvalue of $H$ with a normalized eigenfunction $\phi$. We have:
Proposition 2. Let us assume that, for all vertices $x$ satisfying $\phi(x)=0$, there exists a vertex $y \sim x$ so that $\phi(y) \neq 0$. Then, for any $\psi \in \mathbb{R}^{X}$ orthogonal to $\phi$, there exists a smooth deformation $H_{t} \in \mathscr{O}_{G}$ of $H$ so that $\dot{\phi}=\psi$.

It is enough to check that the space of $\dot{H} \phi$ is $\mathbb{R}^{X}$ and to use the first variation formulae given in Appendix A.
Theorem 3. Let us assume that the function $\phi$ vanishes at the unique vertex $x_{0}$. Then, the nullity of the Hessian of the "magnetic variation" of $H$ is at least $\left|n_{+}-n_{-}\right|$where $n_{ \pm}$is the number of vertices $x \sim x_{0}$ so that $\pm \phi(x)>0$.
Proof. Choose a smooth variation $H_{t}$ of $H$ so that $\dot{\phi}\left(x_{0}\right)=1$. Let $v$ be the number of sign changes of $\phi$ away from $x_{0}$. Then, for $t>0$ small enough, the number of sign changes of $\phi_{t}$ is $v+n_{-}$while, for $t<0$ small enough, it is $v+n_{+}$. We see from Theorem 1 that the magnetic Morse index is $v+n_{-}(n-1)$ for $t>0$ and $v+n_{+}-(n-1)$. The discontinuity of the Morse index at $t=0$ is $\left|n_{+}-n_{-}\right|$. This gives the lower bound on the nullity.
Corollary 2. If $\left|n_{+}-n_{-}\right|>\beta$, the eigenvalue 0 is degenerate.

Let us remark that this lower bound is not always sharp. In the following example, we have $n_{+}=n_{-}$, $\beta=2$ and the nullity of the Hessian is 2 .

Example B.1. The graph $G$ is made of 2 cycles of length 3 with a common vertex. The matrix of $H$ is chosen as follows:

$$
[H]=-\left(\begin{array}{lllll}
1 & 1 & 1 & 0 & 0 \\
1 & 1 & 2 & 0 & 0 \\
1 & 2 & 1 & 1 & 2 \\
0 & 0 & 1 & 1 & 1 \\
0 & 0 & 2 & 1 & 1
\end{array}\right)
$$

Using the fact that the graph has a symmetry of order 2 exchanging the 2 cycles, one can split $\mathbb{R}^{X}$ and the matrix $H$ into the even and odd parts. This allows us to check that $\lambda_{4}=0$ is nondegenerate. In order to compute the magnetic Hessian, we check that it is possible to build a decomposition $\Omega^{1}(G)=d \mathbb{R}^{X} \oplus K$ which is $Q$-orthogonal and with $K \subset \operatorname{ker} d^{\star}$. It is then easy to check that the magnetic Hessian evaluated on $K$ vanishes.

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