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#### MAGNETIC INTERPRETATION OF THE NODAL DEFECT ON GRAPHS

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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  $\vec{E} \to \mathbb{R}$  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  $d : \mathbb{R}^X \to \Omega^1(G)$  is defined by df([x, y]) = f(y) - f(x). If Q is a nondegenerate, not necessarily positive, quadratic form on  $\Omega^1(G)$ , we denote by  $d^*$  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 dim ker  $d^* = \beta$ , where  $\beta = 1 + \#E - \#X$  is the dimension

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of the space of cycles of *G*. We will show later that, in our context, we have the Hodge decomposition  $\Omega^1(G) = d\mathbb{R}^X \oplus \ker d^*$ , 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  $\mathbb{O}_G$  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  $B : \vec{E} \to U(1)$  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  $\mathfrak{B}_G = e^{i\Omega^1(G)}$  the manifold of magnetic fields on *G*. The magnetic Schrödinger operator  $H_B$  associated to  $H \in \mathbb{O}_G$  and  $B = e^{i\alpha}$  is defined by the quadratic form

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

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

$$Hf(x) = h_{x,x}f(x) + \sum_{y \sim x} h_{x,y}e^{i\alpha_{x,y}}f(y).$$
 (1)

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  $H_{B'}$  with  $\alpha' = \alpha + df$  for some  $f \in \mathbb{R}^X$  are unitarily equivalent. Hence they have the same eigenvalues. This implies that, if  $\Omega^1(G) = d\mathbb{R}^X \oplus \ker d^*$  (this is not always the case because Q is not positive), it is enough to consider 1-forms in the subspace ker  $d^*$  of  $\Omega^1(G)$  when studying the map  $\Lambda_n : B \to \lambda_n(B)$ . 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  $j(q) = \sup_F \dim F$ , where F is a subspace of E such that  $q_{|F\setminus 0}$  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  $df(x_0) = 0$ ) 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  $x_0$ .

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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  $H \in \mathbb{O}_G$  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  $\nu$  of edges along which  $\phi_n$ changes sign satisfies  $n - 1 \leq \nu \leq n - 1 + \beta$ .

Moreover  $\Lambda_n : B \to \lambda_n(B)$  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  $[B] \to \Lambda_n(B)$  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  $\nu$  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' 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' and because  $\mu = b_0(G')$ , the number of connected components of the graph G', we get also a lower bound (see [Berkolaiko 2008]):

**Corollary 1.** Under the assumptions of Theorem 1, we have  $n - \beta \le \mu \le n$ .

**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 Uf(x) = -f(x) if  $x \in Y$ and Uf(x) = f(x) if  $x \in Z$  and let B be a magnetic field. Then  $UH_BU = -H'_B$  with  $H' \in O_G$ , so that  $\lambda_{|V|}(H_B) = -\lambda_1(H'_B)$ . And hence it follows from the diamagnetic inequality that  $B \rightarrow \lambda_{|V|}(H_B)$  has a maximum at  $B \equiv 1$ . And hence the Morse index of the Hessian of  $B \rightarrow \lambda_{|V|}(H_B)$  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' 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  $D_n : B \mapsto \det(H_B - \lambda_n(1))$ . 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

$$\det(H_B - \lambda_n(1)) = (\lambda_n(B) - \lambda_n(1)) \det'(H_B - \lambda_n(1))$$

where det'( $H_B$ ) = 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 = fG where F, f, G are smooth real valued functions defined near a point  $x_0$  on a smooth manifold. Let us assume that  $f(x_0) = 0$  and  $f'(x_0) = 0$ ; then the Hessian of F at the point  $x_0$  is  $G(x_0)$  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

$$Q(\omega) = \frac{1}{2} \sum_{\vec{E}} a_{x,y} \omega([x, y])^2 \quad \text{with } a_{x,y} = -h_{x,y} \phi_n(x) \phi_n(y) = a_{y,x}.$$
 (2)

Considered as a quadratic form in  $\omega$ , Q is already in the diagonal form. Its index is clearly the number of negative values among  $\{-h_{x,y}\phi_n(x)\phi_n(y)\}$ , or, in other words, the number  $\nu$  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  $\omega \in \ker d^*$ , where  $d^*$  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  $\nu$  in the whole of  $\Omega^1(G)$ , whereas we should be restricting ourselves to our chosen gauge,  $\omega \in \ker d^*$ . We will show that this restriction reduces the index precisely by n - 1. Indeed, the splitting  $\Omega^1(G) = d\mathbb{R}^X \oplus \ker d^*$  is orthogonal with respect to the form Q; therefore

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

We establish that  $ind(Q|_{d\mathbb{R}^X}) = n - 1$  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  $f \to (f(x) - f(y))^2$  where  $\{x, y\} \in \mathcal{P}_2(X)$ , the set of subsets with two elements of X, and  $f \to f(x)^2$  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  $f \to (f(x) - f(y))^2$ ,  $\{x, y\} \in \mathcal{P}_2(X)$  is a basis of the space of quadratic forms of Laplace type.

The form  $\tilde{q}_1 : f \to q_1(\phi_n f)$ , where  $\phi_n f$  is the pointwise product of  $\phi_n$  and f, is of Laplace type because

$$\widehat{\tilde{q}}_1(1,g) = \langle H\phi_n | \phi_n g \rangle = \langle 0 | \phi_n g \rangle.$$

Hence  $\widehat{\tilde{q}}_1(1, g) = 0$ .

Moreover,  $\tilde{q}_1(f) = Q(df)$ . Indeed, because of Lemma 3, it is enough to compare the coefficients of the basis forms  $f \to (f(x) - f(y))^2$ . The form  $f \to Q(df)$  is already expanded in this basis. To find the coefficient for the form  $f \to \tilde{q}_1(f)$ , 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  $\hat{Q}(df, dg) = \langle H(\phi_n f) | \phi_n g \rangle$ .

**Lemma 4.** The Morse index of  $Q_{|d\mathbb{R}^X}$  is equal to n-1.

It is a general fact that the Morse index of the quadratic form  $f \to Q(Af)$  is the same as the Morse index of the restriction of Q to the image of A. Hence, the Morse index of  $Q_{|d\mathbb{R}^X}$  is the Morse index of  $\tilde{q}_1$  on  $\mathbb{R}^X$ . Because  $f \to \phi_n f$  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  $d^*$  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

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

(Hodge type splitting), and this decomposition is Q-orthogonal.

More explicitly  $d^*$  is given by

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

If  $\omega = df$  satisfies  $d^*\omega = 0$ , we have  $d^*df = 0$ . Hence  $\hat{Q}(df, dg) = 0$  for all g and  $\langle H(\phi_n f) | \phi_n g \rangle = 0$ . Because  $\lambda_n$  is of multiplicity 1, this implies that f is constant and hence df = 0. So  $d\mathbb{R}^X \cap \ker d^* = \{0\}$  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 ker  $d^*$  of dimension  $\beta$ . The first part of Theorem 1 follows.

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#### 5. The magnetic Hessian

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

Let us denote by  $S \subset \mathbb{C}^X$  the set of unit vectors f normalized so that  $f(x_0)$  is real and  $f(x_0) > 0$ 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  $B \to \phi_n(B)$  vanishes at  $B \equiv 1$  on ker  $d^*$ .

The first property comes from the fact that  $\Lambda_n(\bar{B}) = \Lambda_n(B)$ . We can compute, for any variation  $e^{it\alpha}$ , t close to 0, of  $B \equiv 1$ , that  $\dot{H}_B \phi_n + H \dot{\phi}_n = 0$ . The condition  $d^*\alpha = 0$  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  $H(\dot{\phi}_n) = 0$  and  $\dot{\phi}_n = c\phi_n$  since  $\lambda_n$  is simple. From the normalization  $\|\phi_n(B)\| = 1$ , we get  $c \in i\mathbb{R}$  and, since  $\dot{\phi}_n(x_0) \in \mathbb{R}$ , the number *c* is real. We deduce that  $\dot{\phi}_n = 0$ .

**Lemma 7.** The function  $F: S \times e^{i \ker d^*} \to \mathbb{R}$  defined by  $F(f, e^{i\alpha}) = \langle H_{e^{i\alpha}} f | f \rangle$  admits  $(\phi_n, 0)$  as a critical point and the Hessian of  $(\Lambda_n)_{|e^{i \ker d^*}}$  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  $d^*$  vanishes, because  $F(f, e^{i\alpha}) = F(f, e^{-i\alpha})$ . The Hessian of *F* at  $(\phi_n, 0)$  is well defined. Because the differential at B = 1 of  $B \to \phi_n(B)$  vanishes on  $e^{i\ker d^*}$ , the Hessians of  $\Lambda_n : B \to F(\phi_n(B), B)$  and  $M_n : B \to F(\phi_n(1), B)$  agree. A simple calculation of the Hessian of  $M_n$  gives the result:

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

Computing the second derivative with respect to  $\alpha$  at  $\alpha = 0$  gives  $\text{Hessian}(M_n) = Q(\alpha)$ .

#### Appendix A: A pedestrian approach to the calculus of the Hessian of $\Lambda_n$ 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  $t \to A(t)$  be a  $C^2$  curve defined near t = 0 in the space of Hermitian matrices on a finite-dimensional Hilbert space  $(\mathcal{H}, \langle \cdot | \cdot \rangle)$ . 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

$$\lambda'(0) = \langle A'(0)\phi(0) | \phi(0) \rangle.$$

If  $\lambda'(0) = 0$ , we have

$$\lambda''(0) = \langle A''(0)\phi(0)|\phi(0)\rangle + 2\langle \phi'(0)|A'(0)\phi(0)\rangle$$

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

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

*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

$$(A'(t) - \lambda'(t))\phi(t) + (A(t) - \lambda(t))\phi'(t) = 0.$$
(3)

Putting t = 0 and taking the scalar product with  $\phi(0)$ , we get the formula for  $\lambda'(0)$ . Similarly, the *t*-derivative of (3) is

$$(A''(t) - \lambda''(t))\phi(t) + 2(A'(t) - \lambda'(t))\phi'(t) + (A(t) - \lambda(t))\phi''(t) = 0.$$
(4)

Putting t = 0, taking the scalar product with  $\phi(0)$  and using  $\lambda'(0) = 0$ , we get the result.

We can apply this to  $A(t) := H_{e^{it\alpha}}$  with  $\alpha \in \ker d^*$  in order to get the Hessian of  $\Lambda_n$  in Section 5. The condition  $A'(0)\phi(0) = 0$  is exactly  $d^*\alpha = 0$ !

#### 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  $H_t \in \mathbb{O}_G$  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  $|n_+ - n_-|$  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  $\dot{\phi}(x_0) = 1$ . 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  $|n_+ - n_-|$ . This gives the lower bound on the nullity.

**Corollary 2.** If  $|n_+ - n_-| > \beta$ , 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: (1 + 1 + 1 + 0)

$$[H] = -\begin{pmatrix} 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 2 & 0 & 0 \\ 1 & 2 & 1 & 1 & 2 \\ 0 & 0 & 1 & 1 & 1 \\ 0 & 0 & 2 & 1 & 1 \end{pmatrix}$$

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  $K \subset \ker d^*$ . It is then easy to check that the magnetic Hessian evaluated on *K* vanishes.

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