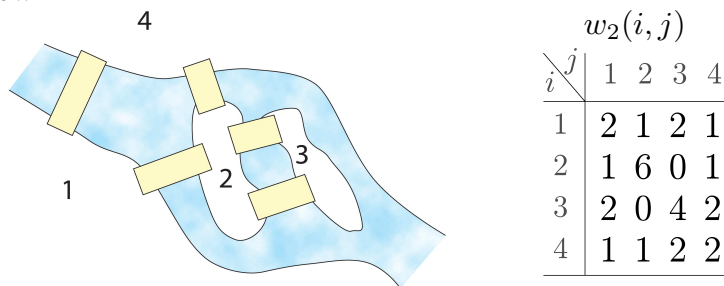


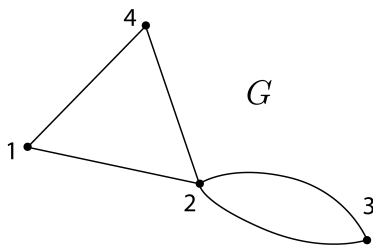
Counting Walks (Handout April 22, 2013)

We count the number of walks of length n between any two vertices in a graph.

Consider the following map with four land masses (labeled 1, 2, 3 and 4) and five bridges (not labeled). For each $i, j \in [4]$, denote by $w_n(i, j)$ the number of walks of length from land mass i to land mass j , where the *length* of a walk is the number of bridges crossed during the walk. A table of values of $w_2(i, j)$, the number of walks of length 2 from vertex i to vertex j , is shown:



We represent this map using the graph G whose vertices represent land masses, and whose edges represent bridges:



so that $w_n(i, j)$ is the number of walks of length n from vertex i to vertex j in G . The number of walks of length n in a graph G is simply expressed using matrix arithmetic, as we know explain.

Let G be a graph on n vertices. We may assume that the vertices are indexed using the elements of $[n] = \{1, 2, 3, \dots, n\}$. The *adjacency matrix* of G is the $n \times n$ matrix whose (i, j) -entry is

$$a_{ij} = \text{number of edges from vertex } i \text{ to vertex } j.$$

In a simple graph, where no loops or multiple edges are allowed, we have $a_{ij} = 0$ or 1, and $a_{ii} = 0$; but for our present purposes, such a restriction is not needed. A *walk of length n* in G from vertex v to vertex w , is a sequence of n edges, starting with an edge from vertex $v_0 = v$ to some vertex v_1 , followed by an edge from v_1 to a vertex v_2 , etc., and ending with

an edge from vertex v_{n-1} to vertex $v_n = w$. In a walk, repeated vertices and repeated edges are permitted (compare with a *trail*, where vertices may be repeated but not edges).

Theorem 1. The number $w_n(i, j)$ of walks of length n from vertex i to vertex j in a graph G , is the (i, j) -entry of A^n where A is the incidence matrix of G .

The following MAPLE code demonstrates using our graph G above, where we first enter the adjacency matrix A and then computes A^2 and A^3 :

```

> with(LinearAlgebra):
> A:=Matrix([[0,1,0,1],[1,0,2,1],[0,2,0,0],[1,1,0,0]]);
      A :=
      [ 0 1 0 1 ]
      [ 1 0 2 1 ]
      [ 0 2 0 0 ]
      [ 1 1 0 0 ]
      (1)

> A^2;
      [ 2 1 2 1 ]
      [ 1 6 0 1 ]
      [ 2 0 4 2 ]
      [ 1 1 2 2 ]
      (2)

> A^3;
      [ 2 7 2 3 ]
      [ 7 2 12 7 ]
      [ 2 12 0 2 ]
      [ 3 7 2 2 ]
      (3)
  
```

Note that the matrix A^2 yields our table of values of $w_2(i, j)$ above; and the number of walks of length 3 from vertex 1 to vertex 4, say, is $w_3(2, 4) = 7$, the $(2, 4)$ -entry of A^3 .

To see why this works, consider first the case $n = 2$. The number of walks of length 2 from vertex i to vertex j is

$$\begin{aligned}
 w_2(i, j) &= \sum_{k \in [n]} \binom{\text{number of edges}}{\text{from } i \text{ to } k} \binom{\text{number of edges}}{\text{from } k \text{ to } j} \\
 &= \sum_{k \in [n]} a_{ik} a_{kj} \\
 &= \text{the } (i, j)\text{-entry of } A^2
 \end{aligned}$$

by the definition of matrix multiplication. Similarly for arbitrary n , the number of walks

of length n from vertex i to vertex j is

$$\begin{aligned} w_n(i, j) &= \sum_{v_1, v_2, \dots, v_{n-1} \in [n]} \binom{\text{number of edges}}{\text{from } i \text{ to } v_1} \binom{\text{number of edges}}{\text{from } v_1 \text{ to } v_2} \cdots \binom{\text{number of edges}}{\text{from } v_{n-1} \text{ to } j} \\ &= \sum_{v_1, v_2, \dots, v_{n-1} \in [n]} a_{iv_1} a_{v_1 v_2} a_{v_2 v_3} \cdots a_{v_{n-1} j} \\ &= \text{the } (i, j)\text{-entry of } A^n \end{aligned}$$

which proves Theorem 1. □

For each pair of vertices (i, j) , we can compute as many terms as desired of the sequence $w_0(i, j), w_1(i, j), w_2(i, j), w_3(i, j), \dots$ by ‘simply’ taking successive powers of the adjacency matrix A , then reading off the (i, j) entry. Better yet, we can explicitly obtain the (ordinary) generating function for this sequence,

$$W(x) = W_{ij}(x) = \sum_{n \geq 0} w_n(i, j)x^n = w_0(i, j) + w_1(i, j)x + w_2(i, j)x^2 + w_3(i, j)x^3 + \cdots,$$

sometimes known as the *walk generating function*.

Theorem 2. The generating function $W_{ij}(x)$ for $w_n(i, j)$ equals the (i, j) -entry of $(I - xA)^{-1}$.

Proof. By direct expansion we see that

$$\begin{aligned} (I - xA)(I + xA + x^2A^2 + x^3A^3 + x^4A^4 + \cdots) \\ &= I - xA + xA - x^2A^2 + x^2A^2 - x^3A^3 - x^4A^4 + x^4A^4 - \cdots \\ &= I, \end{aligned}$$

so that

$$(I - xA)^{-1} = I + xA + x^2A^2 + x^3A^3 + x^4A^4 + \cdots.$$

The (i, j) -entry of this matrix is $\sum_{n \geq 0} x^n w_n(i, j) = W_{ij}(x)$. □

In our original example, the generating function for the number of walks of length n from vertex i to vertex j is the (i, j) -entry of

$$(I - xA)^{-1} = \frac{1}{d(x)} \begin{bmatrix} 1 - 5x^2 & x(1+x) & 2x^2(1+x) & x(1+x-4x^2) \\ x(1+x) & 1 - x^2 & 2x(1-x^2) & x(1+x) \\ 2x^2(1+x) & 2x(1-x^2) & (1+x^2)(1-2x) & 2x^2(1+x) \\ x(1+x-4x^2) & x(1+x) & 2x^2(1+x) & 1 - 5x^2 \end{bmatrix}$$

where the common denominator $d(x) = (1+x)(1-x-6x^2+4x^3)$. In particular

$W_{13}(x) = 2x^2 + 2x^3 + 14x^4 + 18x^5 + 94x^6 + 146x^7 + 638x^8 + 1138x^9 + 4382x^{10} + \dots$,
 so the number of walks of length n from vertex 1 to vertex 3 is given by

$$0, 0, 2, 2, 14, 18, 94, 146, 638, 1138, 4382, \dots$$

for $n = 0, 1, 2, 3, \dots$. All these computations are demonstrated in the MAPLE session

```

> with(LinearAlgebra):
> A:=Matrix([[0,1,0,1],[1,0,2,1],[0,2,0,0],[1,1,0,0]]);
      A :=
      [ 0 1 0 1 ]
      [ 1 0 2 1 ]
      [ 0 2 0 0 ]
      [ 1 1 0 0 ]
      (1)

> M:=(IdentityMatrix(4)-x*A)^(-1);
> M[1,3];
      2x^2
      -----
      4x^3 - 6x^2 - x + 1
      (2)

> series(%,x=0,20);
2x^2 + 2x^3 + 14x^4 + 18x^5 + 94x^6 + 146x^7 + 638x^8 + 1138x^9 + 4382x^10 + 8658x^11 + 30398x^12 + 64818x^13
+ 212574x^14 + 479890x^15 + 1496062x^16 + 3525106x^17 + 10581918x^18 + 25748306x^19 + O(x^20)
      (3)

The following polynomial d is the common denominator of all entries in M.
> d:=factor(Determinant(IdentityMatrix(4)-x*A));
      d:=(1+x)(4x^2-6x^2-x+1)
      (4)

> simplify(d*M);
      [ 1-5x^2      x(1+x)      2x^2(1+x)      -x(4x^2-x-1) ]
      [ x(1+x)      1-x^2      -2x(-1+x^2)      x(1+x) ]
      [ 2x^2(1+x)   -2x(-1+x^2)  -(1+x)^2(2x-1)  2x^2(1+x) ]
      [ -x(4x^2-x-1)  x(1+x)      2x^2(1+x)      1-5x^2 ]
      (5)
    
```

This concludes the solution of the 4-part problem Will solved in the 1997 film *Good Will Hunting*.

