

CONTENTS

Preface	<i>page xi</i>
1 Perron-Frobenius theory and matrix games	1
1.1 Irreducible nonnegative matrices	1
1.2 Perron's Theorem on positive matrices	4
1.3 Completely mixed games	7
1.4 The Perron-Frobenius theorem	15
1.5 Nonsingular M-matrices	24
1.6 Polyhedral sets with least elements	30
1.7 Reducible nonnegative matrices	34
1.8 Primitive matrices	40
1.9 Finite Markov chains	44
1.10 Self maps of the Lorentz cone	51
Exercises	54
 2 Doubly stochastic matrices	 59
2.1 The Birkhoff–von Neumann Theorem	59
2.2 Fully indecomposable matrices	66
2.3 König's Theorem and rank	69
2.4 The optimal assignment problem	72
2.5 A probabilistic algorithm	78
2.6 Diagonal products	80
2.7 A self map of doubly stochastic matrices	83
2.8 van der Waerden conjecture and its solution	88
2.9 Cooperative games with side payments	94
2.10 Lexicographic center	98
2.11 Open shop scheduling	105

viii	<i>Contents</i>	
	2.12 A fair division problem	108
	Exercises	111
3	Inequalities	115
	3.1 Perron root and row sums	115
	3.2 Applications of the Information Inequality	118
	3.3 Inequalities of Levinger and Kingman	121
	3.4 Sum-symmetric matrices	124
	3.5 Circuit geometric means	130
	3.6 The Hadamard Inequality	134
	3.7 Inequalities of Fiedler and Oppenheim	141
	3.8 Schur power matrix	145
	3.9 Majorization inequalities for eigenvalues	149
	3.10 The parallel sum	153
	3.11 Symmetric function means	156
	Exercises	158
4	Conditionally positive definite matrices	161
	4.1 Distance matrices	161
	4.2 Quasi-convex quadratic forms	165
	4.3 An interpolation problem	173
	4.4 A characterization theorem	177
	4.5 Log-concavity and discrete distributions	184
	4.6 The q -permanent	189
	Exercises	193
5	Topics in combinatorial theory	196
	5.1 Matroids	196
	5.2 Mixed discriminants	200
	5.3 The Alexandroff Inequality	203
	5.4 Coxeter graphs	209
	5.5 Matrices over the max algebra	219
	5.6 Boolean matrices	225
	Exercises	235
6	Scaling problems and their applications	239
	6.1 Practical examples of scaling problems	243
	6.2 Kronecker Index Theorem and scaling	247
	6.3 Hilbert's projective metric	251
	6.4 Algorithms for scaling	261

<i>Contents</i>		ix
6.5	Maximum likelihood estimation	263
	Exercises	272
7	Special matrices in economic models	275
7.1	Pure exchange economy	276
7.2	Linear slave economies	279
7.3	Substitution Theorem	281
7.4	Sraffa system	282
7.5	Dual Sraffa system on quantities	285
7.6	A linear model of an expanding economy	287
7.7	Factor price equalization	290
7.8	P -matrices	293
7.9	N -matrices	298
7.10	Global univalence	302
7.11	Stability and market prices	305
7.12	Historical notes	310
	Exercises	312
	References	315
	Index	329
	Author Index	333