# ENCYCLOPEDIA OF MATHEMATICS AND ITS APPLICATIONS

## FOUNDED BY G.-C. ROTA

Editorial Board P. Flajolet, M. Ismail, E. Lutwak

Volume 108

Combinatorial Matrix Classes

### ENCYCLOPEDIA OF MATHEMATICS AND ITS APPLICATIONS

# FOUNDED EDITOR G.-C. ROTA Editorial Board

#### P. Flajolet, M. Ismail, E. Lutwak

- 40 N. White (ed.) Matroid Applications
- S. Sakai Operator Algebras in Dynamical Systems W. Hodges Basic Model Theory 41
- 42
- 43 H. Stahl and V. Totik General Orthogonal Polynomials
- 45 G. Da Prato and J. Zabczyk Stochastic Equations in Infinite Dimensions
- A. Björner et al. Oriented Matroids 46
- 47 G. Edgar and L. Sucheston Stopping Times and Directed Processes C. Sims Computation with Finitely Presented Groups
- 48 T. Palmer Banach Algebras and the General Theory of \*-Algebras I 49
- F. Borceux Handbook of Categorical Algebra I
- 50
- F. Borceux Handbook of Categorical Algebra II
- F. Borceux Handbook of Categorical Algebra III 5253V. F. Kolchin Random Graphs
- A. Katok and B. Hasselblatt Introduction to the Modern Theory of Dynamical Systems 54
- V. N. Sachkov Combinatorial Methods in Discrete Mathematics 55
- V. N. Sachkov Probabilistic Methods in Discrete Mathematics 56
- P. M. Cohn Skew Fields 57
- R. Gardner Geometric Tomography 58
- G. A. Baker, Jr., and P. Graves-Morris Padé Approximants, 2nd edn J. Krajicek Bounded Arithmetic, Propositional Logic, and Complexity Theory 59
- 60 H. Groemer Geometric Applications of Fourier Series and Spherical Harmonics 61
- H. O. Fattorini Infinite Dimensional Optimization and Control Theory
- A. C. Thompson Minkowski Geometry 63
- R. B. Bapat and T. E. S. Raghavan Nonnegative Matrices with Applications 64
- 65 K. Engel Sperner Theory
- D. Cvetkovic, P. Rowlinson and S. Simic Eigenspaces of Graphs 66
- F. Bergeron, G. Labelle and P. Leroux Combinatorial Species and Tree-Like Structures 67
- R. Goodman and N. Wallach Representations and Invariants of the Classical Groups
- T. Beth, D. Jungnickel, and H. Lenz Design Theory I, 2nd edn 69
- A. Pietsch and J. Wenzel Orthonormal Systems for Banach Space Geometry 7071
- R. Fletch and S. Weller Orthonorma Dysocal Systems (S. E. Andrews, R. Askey and R. Roy Special Functions R. Ticciati Quantum Field Theory for Mathematicians 72
- 73 M. Stern Semimodular Lattices
- I. Lasiecka and R. Triggiani Control Theory for Partial Differential Equations I
- I. Lasiecka and R. Triggiani Control Theory for Partial Differential Equations II 75
- A. A. Ivanov Geometry of Sporadic Groups I 76
- $A. \ Schinzel \ Polymomials \ with \ Special \ Regard \ to \ Reducibility \\$ 77
- H. Lenz, T. Beth, and D. Jungnickel Design Theory II, 2nd edn T. Palmer Banach Algebras and the General Theory of \*-Algebras II 78
- 79
- 80 O. Stormark Lie's Structural Approach to PDE Systems
- 81 C. F. Dunkl and Y. Xu Orthogonal Polynomials of Several Variables
- J. P. Mayberry The Foundations of Mathematics in the Theory of Sets C. Foias et al. Navier-Stokes Equations and Turbulence B. Polster and G. Steinke Geometries on Surfaces 82
- 83 84
- 85 R. B. Paris and D. Kaminski Asymptotics and Mellin-Barnes Integrals
- 86 R. McEliece The Theory of Information and Coding, 2nd edn
- 87 B. Magurn Algebraic Introduction to K-Theory
- 88 T. Mora Solving Polynomial Equation Systems I
- 89 K. Bichteler Stochastic Integration with Jumps
- 90 M. Lothaire Algebraic Combinatorics on Words
- A. A. Ivanov and S. V. Shpectorov Geometry of Sporadic Groups II 91
- 92P. McMullen and E. Schulte Abstract Regular Polytopes
- 93 G. Gierz et al. Continuous Lattices and Domains
- 94S. Finch Mathematical Constants
- 95Y. Jabri The Mountain Pass Theorem
- G. Gasper and M. Rahman Basic Hypergeometric Series, 2nd edn 96
- M. C. Pedicchio and W. Tholen (eds.) Categorical Foundations 97
- 98 M. Ismail Classical and Quantum Orthogonal Polynomials in One Variable aa
- T. Mora Solving Polynomial Equation Systems II
- 100 E. Olivieri and M. E. Vares Large Deviations and Metastability
  102 L. W. Beineke and R. J. Wilson (eds.) Topics in Algebraic Graph Theory
- O. J. Staffans Well-Posed Linear Systems 103 105 M. Lothaire Applied Combinatorics on Words

ENCYCLOPEDIA OF MATHEMATICS AND ITS APPLICATIONS

# **Combinatorial Matrix Classes**

RICHARD A. BRUALDI

University of Wisconsin, Madison



> CAMBRIDGE UNIVERSITY PRESS Cambridge, New York, Melbourne, Madrid, Cape Town, Singapore, São Paulo

Cambridge University Press The Edinburgh Building, Cambridge CB2 2RU, UK

Published in the United States of America by Cambridge University Press, New York

www.cambridge.org Information on this title: www.cambridge.org/9780521865654  $\,$ 

© R. A. Brualdi 2006

This publication is in copyright. Subject to statutory exception and to the provisions of relevant collective licensing agreements, no reproduction of any part may take place without the written permission of Cambridge University Press.

First published 2006

Printed in the United Kingdom at the University Press, Cambridge

A catalog record for this publication is available from the British Library

# Contents

Preface			page ix		
1	Intr	oduction	1		
	1.1	Fundamental Concepts	1		
	1.2	Combinatorial Parameters	5		
	1.3	Square Matrices	8		
	1.4	An Existence Theorem	12		
	1.5	An Existence Theorem for Symmetric Matrices	14		
	1.6	Majorization	15		
	1.7	Doubly Stochastic Matrices and Majorization	19		
	Refe	rences	23		
2	Basic Existence Theorems for Matrices with				
	Pre	scribed Properties	<b>25</b>		
	2.1	The Gale–Ryser and Ford–Fulkerson Theorems	25		
	2.2	Tournament Matrices and Landau's Theorem	32		
	2.3	Symmetric Matrices	39		
	Refe	rences	42		
3	The	Class $\mathcal{A}(R,S)$ of (0,1)-Matrices	45		
	3.1	A Special Matrix in $\mathcal{A}(R,S)$	45		
	3.2	Interchanges	50		
	3.3	The Structure Matrix $T(R, S)$	57		
	3.4	Invariant Sets	62		
	3.5	Term Rank	69		
	3.6	Widths and Multiplicities	79		
	3.7	Trace	86		
	3.8	Chromatic Number	91		
	3.9	Discrepancy	97		
	3.10	Rank	100		
	3.11	Permanent	115		
	3.12	Determinant	121		
	Refe	rences	129		

vi

4	More on the Class $\mathcal{A}(R,S)$ of (0,1)-Matrices			
	4.1 Cardinality of $\mathcal{A}(R, S)$ and the RSK Correspondence	e 135		
	4.2 Irreducible Matrices in $\mathcal{A}(R, S)$	163		
	4.3 Fully Indecomposable Matrices in $\mathcal{A}(R, S)$	169		
	4.4 $\mathcal{A}(R,S)$ and $\mathcal{Z}^+(R,S)$ with Restricted Positions	174		
	4.5 The Bruhat Order on $\mathcal{A}(R,S)$	190		
	4.6 The Integral Lattice $\mathcal{L}(R,S)$	204		
	4.7 Appendix	210		
	References			
5	The Class $\mathcal{T}(R)$ of Tournament Matrices	219		
	5.1 Algorithm for a Matrix in $\mathcal{T}(R)$	219		
	5.2 Basic Properties of Tournament Matrices	222		
	5.3 Landau's Inequalities	227		
	5.4 A Special Matrix in $\mathcal{T}(R)$	230		
	5.5 Interchanges	234		
	5.6 Upsets in Tournaments	238		
	5.7 Extreme Values of $\tilde{v}(R)$ and $\bar{v}(R)$	247		
	5.8 Cardinality of $\mathcal{T}(R)$	256		
	5.9 The Class $\mathcal{T}(R; 2)$ of 2-Tournament Matrices	267		
	5.10 The Class $\mathcal{A}(R, *)_0$ of $(0, 1)$ -Matrices	274		
	References	282		
6	Interchange Graphs			
	6.1 Diameter of Interchange Graphs $G(R, S)$	285		
	6.2 Connectivity of Interchange Graphs	291		
	6.3 Other Properties of Interchange Graphs	295		
	6.4 The $\Delta$ -Interchange Graph $G_{\Delta}(R)$	300		
	6.5 Random Generation of Matrices in $\mathcal{A}(R,S)$ and $\mathcal{T}(R)$	R) $305$		
	References	308		
7	Classes of Symmetric Integral Matrices 311			
	7.1 Symmetric Interchanges	311		
	7.2 Algorithms for Symmetric Matrices	314		
	7.3 The Class $\mathcal{A}(R)_0$	322		
	7.4 The Class $\mathcal{A}(R)$	331		
	References	334		
8	Convex Polytopes of Matrices			
	8.1 Transportation Polytopes	337		
	8.2 Symmetric Transportation Polytopes	348		
	8.3 Term Rank and Permanent	356		
	8.4 Faces of Transportation Polytopes	365		
	References	376		

# CAMBRIDGE

Cambridge University Press 0521865654 - Combinatorial Matrix Classes Richard A. Brualdi Frontmatter <u>More information</u>

# Contents

vii

9	Dou	bly Stochastic Matrices	379	
	9.1	Random Functions	379	
	9.2	Basic Properties	380	
	9.3	Faces of the Assignment Polytope	385	
	9.4	Graph of the Assignment Polytope	403	
	9.5	Majorization Polytopes	417	
	9.6	A Special Subpolytope of $\Omega_n$	426	
	9.7	The Even Subpolytope of $\Omega_n$	433	
	9.8	Doubly Substochastic and Superstochastic Matrices	448	
	9.9	Symmetric Assignment Polytope	453	
	9.10	Doubly Stochastic Automorphisms	457	
	9.11	Diagonal Equivalence	464	
	9.12	Applications of Doubly Stochastic Matrices	471	
	9.13	Permanent of Doubly Stochastic Matrices	482	
	9.14	Additional Related Results	495	
	Refe	rences	500	
Master Bibliography				
Index			536	

# Preface

In the preface of the book *Combinatorial Matrix Theory*<sup>1</sup> (CMT) I discussed my plan to write a second volume entitled *Combinatorial Matrix Classes.* Here 15 years later (including 6, to my mind, wonderful years as Department of Mathematics Chair at UW-Madison), and to my great relief, is the finished product. What I proposed as topics to be covered in a second volume were, in retrospect, much too ambitious. Indeed, after some distance from the first volume, it now seems like a plan for a book series rather than for a second volume. I decided to concentrate on topics that I was most familiar with and that have been a source of much research inspiration for me. Having made this decision, there was more than enough basic material to be covered. Most of the material in the book has never appeared in book form, and as a result, I hope that it will be useful to both current researchers and aspirant researchers in the field. I have tried to be as complete as possible with those matrix classes that I have treated, and thus I also hope that the book will be a useful reference book.

I started the serious writing of this book in the summer of 2000 and continued, while on sabbatical, through the following semester. I made good progress during those six months. Thereafter, with my many teaching, research, editorial, and other professional and university responsibilities, I managed to work on the book only sporadically. But after 5 years, I was able to complete it or, if one considers the topics mentioned in the preface of CMT, one might say I simply stopped writing. But that is not the way I feel. I think, and I hope others will agree, that the collection of matrix classes developed in the book fit together nicely and indeed form a coherent whole with no glaring omissions. Except for a few reference to CMT, the book is self-contained.

My primary inspiration for combinatorial matrix classes has come from two important contributors, Herb Ryser and Ray Fulkerson. In a real sense, with their seminal and early research, they are the "fathers" of the subject. Herb Ryser was my thesis advisor and I first learned about the class  $\mathcal{A}(R, S)$ , which occupies a very prominent place in this book, in the fall of 1962 when I was a graduate student at Syracuse University (New York).

 $<sup>^1\</sup>mathrm{Authored}$  by Richard A. Brualdi and Herbert J. Ryser and published by Cambridge University Press in 1991.

х

Preface

In addition, some very famous mathematicians have made seminal contributions that have directly or indirectly impacted the study of matrix classes. With the great risk of offending someone, let me mention only Claude Berge, Garrett Birkhoff, David Gale, Alan Hoffman, D. König, Victor Klee, Donald Knuth, H.G. Landau, Leon Mirsky, and Bill Tutte. To these people, and all others who have contributed, I bow my head and say a heartfelt thank-you for your inspiration.

As I write this preface in the summer of 2005, I have just finished my 40th year as a member of the Department of Mathematics of the University of Wisconsin in Madison. I have been fortunate in my career to be a member of a very congenial department that, by virtue of its faculty and staff, provides such a wonderful atmosphere in which to work, and that takes teaching, research, and service all very seriously. It has also been my good fortune to have collaborated with my graduate students, and postdoctoral fellows, over the years, many of whom have contributed to one or more of the matrix classes treated in this book. I am indebted to Geir Dahl who read a good portion of this book and provided me with valuable comments.

My biggest source of support these last 10 years has been my wife Mona. Her encouragement and love have been so important to me.

Richard A. Brualdi Madison, Wisconsin