ON THE MINIMUM OF THE PERMANENT OF A DOUBLY STOCHASTIC MATRIX

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1. Introduction. A real $n \times n$ matrix S is called *doubly stochastic* (d.s.) if

$$(1.1) s_{ij} \ge 0$$

(1.2)
$$\sum_{j=1}^{n} s_{ij} = 1 \qquad i = 1, \cdots, n$$

(1.3)
$$\sum_{i=1}^{n} s_{ii} = 1 \qquad j = 1, \cdots, n.$$

The problem we investigate here is the determination of the extreme values of the permanent of S for S d.s. More specifically, let K_n be the (convex) set of all $n \times n$ d.s. matrices. K_n^0 will denote the relative interior of K_n in the Euclidean topology. The permanent of X is the function

per
$$(X) = \sum_{(i_1, \dots, i_n)} x_{1i_1} x_{2i_2} \cdots x_{ni_n}$$

where (i_1, \dots, i_n) runs over all permutations of $(1, \dots, n)$. We sometimes will write

per (X) =
$$\sum_{\sigma} \prod_{i=1}^{n} x_{i\sigma(i)}$$

where the summation extends over all permutations σ . We wish to determine those $S \in K_n$ for which per (S) is a maximum or a minimum. The determination of the minimum is a problem set by B. L. van der Waerden [3] and stated later by König [2]. Our main result is Theorem 3, which regrettably contains only a partial answer to this question.

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LEMMA 1. For $S \in K_n$,

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