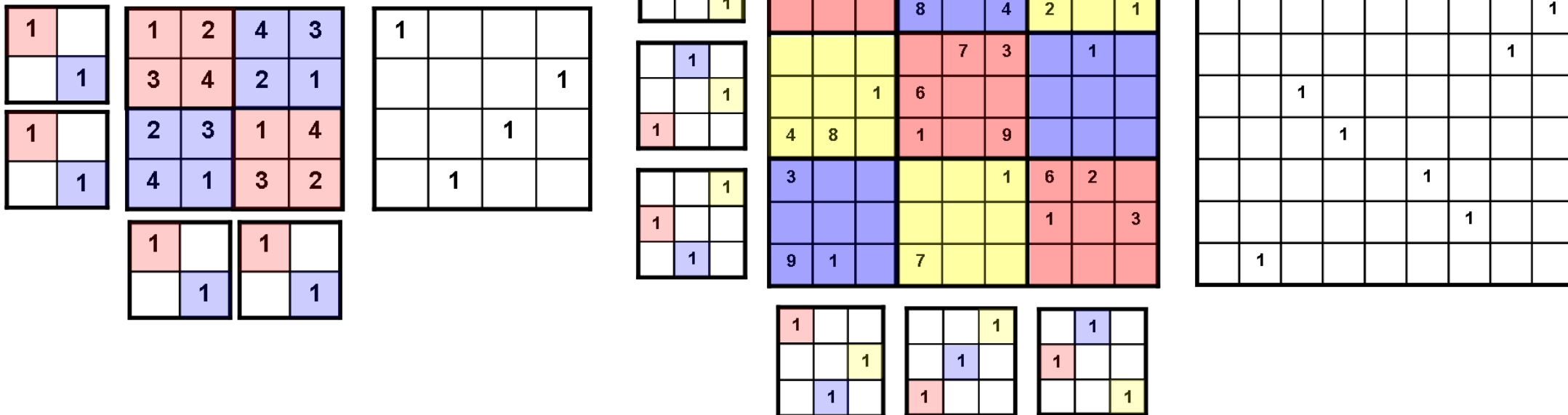




# THEOREM OF THE DAY

**The Birkhoff–von Neumann Theorem** *The set of  $n \times n$  doubly stochastic matrices forms a convex polytope whose vertices are the  $n \times n$  permutation matrices.*



A *doubly stochastic* matrix is one in which every row and column consists of non-negative reals adding to one. Permutation matrices are a very special case: they can be thought of as  $n \times n$  grids, empty except for a one appearing exactly once in each row and column. Sudoku puzzles are a good source of  $9 \times 9$  permutation matrices, since the ones in any completed puzzle satisfy this defining property. The puzzles shown above,  $4 \times 4$  as well as  $9 \times 9$ , illustrate this twice over: they have been carefully constructed so that each set of horizontal and vertical blocks produces a smaller permutation matrix. Complete the  $9 \times 9$  square (by applying your sudoku skills or by going to a website such as [www.dkmssoftware.com/sudoku](http://www.dkmssoftware.com/sudoku)): you will find it is even more special in this respect.

A *convex polytope* is the region of  $n$ -dimensional space that is ‘enclosed’ by a given collection of points — some or all of these will be the extreme points or *vertices* of the polytope, no part of the region lying ‘beyond’ them. This is made precise by saying that any point in the polytope may be written as a weighted sum of the vertices, the weights lying in the interval  $[0, 1]$ .

Garrett Birkhoff’s 1946 theorem, discovered independently by John von Neumann in 1953, is important in many ways, not least because it means that ordering a set of objects, in order to minimise a linear function defined on them, can be solved rapidly as a linear programming problem.

**Web link:** [www-igm.univ-mlv.fr/~fpsac/FPSAC07/SITE07/conpro.htm](http://www-igm.univ-mlv.fr/~fpsac/FPSAC07/SITE07/conpro.htm): click on **Jessica Striker’s paper**.

**Further reading:** *Combinatorial Optimization: Polyhedra and Efficiency* by Alexander Schrijver, Springer, Berlin, 2002.

