Convex Polyhedra of Doubly Stochastic Matrices. 
I. Applications of the Permanent Function

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Communicated by the Managing Editors

Received March 21, 1975

The permanent function is used to determine geometrical properties of the set $\Omega_n$ of all $n \times n$ nonnegative doubly stochastic matrices. If $\mathcal{F}$ is a face of $\Omega_n$, then $\mathcal{F}$ corresponds to an $n \times n (0, 1)$-matrix $A$, where the permanent of $A$ is the number of vertices of $\mathcal{F}$. If $A$ is fully indecomposable, then the dimension of $\mathcal{F}$ equals $\sigma(A) - 2n + 1$, where $\sigma(A)$ is the number of 1's in $A$. The only two-dimensional faces of $\Omega_n$ are triangles and rectangles. For $n \geq 6$, $\Omega_n$ has four types of three-dimensional faces. The facets of the faces of $\Omega_n$ are characterized. Faces of $\Omega_n$ which are simplices are determined. If $\mathcal{F}$ is a face of $\Omega_n$ which is two-neighborly but not a simplex, then $\mathcal{F}$ has dimension 4 and six vertices. All $k$-dimensional faces of $\Omega_n$ with $k + 2$ vertices are determined. The maximum number of vertices of a $k$-dimensional face is $2^k$. All $k$-dimensional faces with at least $2^{k-1} + 1$ vertices are determined.

1. INTRODUCTION

In this paper we investigate some geometrical properties of the set $\Omega_n$ of all $n \times n$ nonnegative doubly stochastic matrices. It is a well-known fact that $\Omega_n$ is a closed bounded convex polyhedron in Euclidean $n^2$-space whose dimension is $(n - 1)^2$ and whose vertices are the $n \times n$ permutation matrices (see, e.g., [11, pp. 95-101]). One reason for the interest in $\Omega_n$ is that it is the polyhedron that arises in the optimal assignment problem [5, pp. 111-112]. Doubly stochastic matrices have been studied quite extensively,

* Research supported by National Science Foundation Grant No. GP-37978X.
† Research conducted while on sabbatical leave at the University of Wisconsin.

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especially in their relation with the van der Waerden conjecture for the permanent [12]. Apart from some applications in combinatorics and probability, the permanent, unlike the determinant, appears to be a specialized function with limited application in mathematics. However, in our approach to the investigation of properties of $\Omega_n$, the permanent turns out to be a very useful tool.

The nonempty faces of $\Omega_n$ correspond to $n \times n$ matrices of 0's and 1's whose rows and columns can be permuted to give a direct sum of fully indecomposable matrices. Let $A$ be an $n \times n$ fully indecomposable matrix of 0's and 1's. The number of vertices of the face $F$ corresponding to $A$ equals the permanent of $A$. We shall see that the dimension of $F$ is given by $\sigma(A) - 2n + 1$, where $\sigma(A)$ is the total number of 1's in $A$. Since the number of vertices of $F$ exceeds its dimension, we conclude that $\text{per } A \geq \sigma(A) - 2n + 2$, which is an inequality for the permanent due to Minc [13]. We determine when equality holds in this inequality and in this way determine all faces of $\Omega_n$ which are simplices.

The faces of $\Omega_n$ are themselves convex polyhedra, and we determine their facets. The faces of $\Omega_n$ have rather special properties which, in general, are not shared by other convex polyhedra. The only two-dimensional faces of $\Omega_n$ are triangles and rectangles. Also, there are only four types of three-dimensional faces, and we determine them. The convex polyhedron $\Omega_3$ is four-dimensional and two-neighborly, and has six vertices. We shall show that any face of $\Omega_n$ which is two-neighborly but not a simplex must have dimension 4 and six vertices. Other special faces of $\Omega_n$ are investigated. We characterize the $k$-dimensional faces of $\Omega_n$ with $k + 2$ vertices. We show that a $k$-dimensional face of $\Omega_3$ has at most $2^k$ vertices and determine when equality holds.

In subsequent parts of this paper, other properties of $\Omega_n$ are investigated. In particular, a number of results concerning the vertex–edge graph of faces of $\Omega_n$ are derived. We also look more thoroughly at general combinatorial and affine properties of faces of $\Omega_n$.

2. Basic Properties

An $n \times n$ real matrix $A$ is doubly stochastic provided all row and column sums equal 1. Let $\Omega_n$ denote the compact convex polyhedron of all $n \times n$ nonnegative doubly stochastic matrices. As already pointed out, the vertices of $\Omega_n$ are the $n \times n$ permutation matrices [4], and the dimension of $\Omega_n$ is $(n - 1)^2$ [11, pp. 99–101]. We adopt the geometric terminology of Grünbaum [7]; in particular, a compact convex polyhedron with a finite number of vertices is called a polytope. If $P$ is a fixed $n \times n$ permutation matrix and $X$ is an $n \times n$ real matrix, then $X \rightarrow PX$ defines an orthogonal transformation of Euclidean $n^2$-space which maps $\Omega_n$ onto $\Omega_n$. Since
given \( n \times n \) permutation matrices \( Q_1 \) and \( Q_2 \) there exists a permutation matrix \( P \) such that \( PQ_1 = Q_2 \), there exists such an orthogonal transformation which maps \( Q_1 \) to \( Q_2 \). We shall often use this homogeneity property by fixing a particular permutation matrix.

The polytope \( \Omega_n \) consists of all \( n \times n \) real matrices \( X = [x_{ij}] \) which satisfy the following constraints:

\[
\begin{align*}
x_{ij} &\geq 0 \quad (i,j = 1,\ldots, n), \\
\sum_{k=1}^{n} x_{ik} &= 1 = \sum_{k=1}^{n} x_{kj} \quad (i = 1,\ldots, n).
\end{align*}
\]

Thus \( \Omega_n \) is a polytope in the \( (n-1)^2 \)-dimensional linear manifold defined by Eqs. (2.2). We obtain the faces of \( \Omega_n \) by replacing some of the inequalities of (2.1) by equalities. Note that because of the constraints given in (2.2), the constraints of (2.1) are not independent. Let \( K \subseteq \{(i,j) : i,j = 1,\ldots, n\} \) and determine a face \( \mathcal{F} \) of \( \Omega_n \) by replacing (2.1) by

\[
\begin{align*}
x_{ij} &\geq 0 \quad ((i,j) \in K), \\
x_{ij} &= 0 \quad ((i,j) \notin K).
\end{align*}
\]

Let \( B = [b_{ij}] \) be the \( n \times n \) \((0,1)\)-matrix, where \( b_{ij} = 1 \) if and only if \( (i,j) \in K \). Thus the face \( \mathcal{F} \) consists of all \( n \times n \) nonnegative matrices \( X = [x_{ij}] \) satisfying (2.2) and \( x_{ij} \leq b_{ij} \) \( (i,j = 1,\ldots, n) \). We denote this face by \( \mathcal{F}(B) \).

The \( n \times n \) permutation matrices \( P \) such that \( P \leq B \) are precisely the vertices of the faces \( \mathcal{F}(B) \). Hence if \( B' \) is an \( n \times n \) \((0,1)\)-matrix such that for each permutation matrix \( P, P \leq B \) if and only if \( P \leq B' \), then \( \mathcal{F}(B) = \mathcal{F}(B') \).

As a consequence, if there exist \( r, s \in \{1,\ldots, n\} \) with \( b_{rs} = 1 \) for which there is no permutation matrix \( P = [p_{ij}] \) with \( p_{rs} = 1 \) and \( P \leq B \), then \( \mathcal{F}(B) = \mathcal{F}(B') \), where \( B' \) is obtained from \( B \) by replacing \( b_{rs} \) by 0. Hence in determining the nonempty faces of \( \Omega_n \) we need only consider those \( n \times n \) nonzero \((0,1)\)-matrices \( B = [b_{ij}] \), with the property that \( b_{rs} = 1 \) implies there exists a permutation matrix \( P = [p_{ij}] \) with \( p_{rs} = 1 \) and \( P \leq B \). Such matrices \( B \) are said to have total support [17].

Let \( A \) be an \( n \times n \) nonnegative matrix. If \( n > 1 \), \( A \) is fully indecomposable, provided there do not exist permutation matrices \( P \) and \( Q \) such that

\[
PAQ = \begin{bmatrix}
A_1 & 0 \\
A_2 & A_3
\end{bmatrix},
\]

where \( A_1 \) and \( A_2 \) are square matrices. If \( n = 1 \), \( A \) is fully indecomposable if and only if \( A \) is positive. If \( A \) is doubly stochastic matrix of the form (2.3), then it follows easily that \( A_3 = 0 \). Hence it follows that if \( A \) is a doubly stochastic matrix, then there exist permutation matrices \( P \) and \( Q \) such that \( PAQ \) is a direct sum of fully indecomposable matrices. It follows from [16]
that a \((0, 1)\)-matrix has total support if and only if there exist permutation matrices \(P\) and \(Q\) such that \(PAQ\) is a direct sum of fully indecomposable matrices. Thus the nonempty faces of \(\Omega_n\) are in one-to-one correspondence with the \(n \times n\) \((0, 1)\)-matrices which can be permuted to direct sums of fully indecomposable matrices. If \(A\) is an \(n \times n\) \((0, 1)\)-matrix with total support, then we say that the matrix \(A\) and the face \(\mathcal{F}(A)\) correspond to each other. The matrix corresponding to \(\Omega_n\) is the \(n \times n\) matrix \(K_{n,n}\) all of whose entries are 1. Note that if \(P\) and \(Q\) are \(n \times n\) permutation matrices and \(A^T\) is the transpose of \(A\), then \(\mathcal{F}(A), \mathcal{F}(PAQ),\) and \(\mathcal{F}(A^T)\) are all congruent.

Let \(A = [a_{ij}]\) be an \(n \times n\) real matrix. Then the permanent of \(A\) is defined by

\[
\text{per } A = \sum_{\sigma \in S_n} \prod_{i=1}^{n} a_{\sigma(i)} ,
\]

where \(S_n\) is the symmetric group on \(\{1, \ldots, n\}\). The basic properties of the permanent can be found in the survey article [12]. If \(A\) is an \(n \times n\) \((0, 1)\)-matrix, then the permanent of \(A\) is the number of permutation matrices \(P\) with \(P \leq A\). Thus if \(A\) is an \(n \times n\) \((0, 1)\)-matrix with total support, then the permanent of \(A\) is the number of vertices of the face of \(\Omega_n\) corresponding to \(A\).

**Theorem 2.1.** Let \(P_1, \ldots, P_t\) be distinct \(n \times n\) permutations matrices. Let \(A = [a_{ij}]\) be the \(n \times n\) \((0, 1)\)-matrix such that \(a_{ij} = 1\) if and only if the \((i, j)\)-entry of at least one of the \(P_k\)'s is 1. Then \(A\) has total support and \(\mathcal{F}(A)\) is the smallest face of \(\Omega_n\) which contains the vertices \(P_1, \ldots, P_t\). Moreover, \(P_1, \ldots, P_t\) are the vertices of a face of \(\Omega_n\) if and only if \(\text{per } A = t\).

**Proof.** From the definition of \(A\), \(A\) has total support. Clearly, \(\mathcal{F}(A)\) is a face containing \(P_1, \ldots, P_t\). Now suppose that \(B\) is a \((0, 1)\)-matrix with total support such that \(\mathcal{F}(B)\) contains \(P_1, \ldots, P_t\). Then \(P_i \leq B\) \((i = 1, \ldots, t)\), so that \(A \leq B\). Hence \(\mathcal{F}(A) \subseteq \mathcal{F}(B)\). Therefore \(\mathcal{F}(A)\) is the smallest face containing \(P_1, \ldots, P_t\). This, in turn, implies that \(P_1, \ldots, P_t\) are the vertices of a face if and only if they are the vertices of \(\mathcal{F}(A)\). Since \(\text{per } A\) equals the number of vertices of \(\mathcal{F}(A)\), \(P_1, \ldots, P_t\) are the vertices of \(\mathcal{F}(A)\) if and only if \(\text{per } A = t\).

Let \(P\) be an \(n \times n\) permutation matrix. Then the cycles of \(P\) are defined to be the cycles of the permutation in \(S_n\) which corresponds to \(P\). If \(Q\) is also an \(n \times n\) permutation matrix, then the cycle number of \(P\) and \(Q\), \(\nu(P, Q)\), equals the number of cycles of length greater than 1 of \(P^{-1}Q\). Observe that \(\nu(P, Q) = \nu(Q, P)\) and that if \(I\) is the \(n \times n\) identity matrix, then \(\nu(I, P)\) equals the number of cycles of length greater than 1 of \(P\). If \(R\) is an \(n \times n\) permutation matrix, then it is easy to verify that \(\nu(RP, RQ) = \nu(P, Q) = \nu(PR, QR)\). The following result is essentially the same as [1, Theorem 2].
Theorem 2.2. Let $P$, $Q$ be distinct $n \times n$ permutation matrices. Then $v(P, Q) \geq 1$ with equality if and only if $P$ and $Q$ are the vertices of a (one-dimensional) face of $\Omega_n$.

Proof. Clearly, $v(P, Q) \geq 1$ if $P \neq Q$. By the homogeneity of $\Omega_n$ and the invariance properties of the cycle number we may take $P = I$. Let $A$ be the matrix obtained from $I$ and $Q$ as in Theorem 2.1. There exists a permutation matrix $R$ such that $RAR^{-1} = L_1 \oplus \cdots \oplus L_k \oplus I$, where $k = v(I, Q)$ and for each $i = 1, \ldots, k$, $L_i$ has order at least 2 and is of the form

\[
L = \begin{bmatrix}
1 & 0 & \cdots & 0 & 1 \\
1 & 1 & \cdots & 0 & 0 \\
\vdots & \vdots & \ddots & \vdots & \vdots \\
0 & 0 & \cdots & 1 & 0 \\
0 & 0 & \cdots & 1 & 1
\end{bmatrix}.
\]

(2.4)

Since $R$ is a permutation matrix, $\text{per } A = \text{per } RAR^{-1} = 2^k$. Hence, from Theorem 2.1, $I$ and $Q$ are the vertices of a face if and only if $k = 1$.

We determine the relationship between the number of 1's in a $(0, 1)$-matrix $A$ with total support and the dimension of $\mathcal{F}(A)$ by first considering nearly decomposable matrices. An $n \times n$ $(0, 1)$-matrix $A$ is called nearly decomposable provided it is fully indecomposable and no matrix obtained by replacing a 1 in $A$ with a 0 is fully indecomposable. Given a fully indecomposable nonnegative integral matrix $B$ there exists a nearly decomposable $(0, 1)$-matrix $A$ with $A \leq B$. It has been shown [9, 18] that given an $n \times n$ nearly decomposable matrix $A$ with $n > 1$ there exist permutation matrices $P$ and $Q$ such that $PAQ$ has the form

\[
\begin{bmatrix}
1 & 1 & \cdots & 1 \\
1 & 1 & \cdots & 1 \\
\vdots & \vdots & \ddots & \vdots \\
1 & 1 & \cdots & 1
\end{bmatrix},
\]

(2.5)

where $A_1$ is an $m \times m$ nearly decomposable matrix with $1 \leq m < n$ and where unspecified entries are 0. Let $A$ be a nearly decomposable matrix of order $n \geq 3$. It has been shown [10, 14] that $\sigma(A) \leq 3(n - 1)$. Hence $A$ has at least three rows (columns) with exactly two entries equal to 1.

If $\mathcal{F}$ is a face of $\Omega_n$, then $\dim \mathcal{F}$ denotes the dimension of $\mathcal{F}$. If $A$ is any matrix, then $\sigma(A)$ denotes the sum of the entries of $A$. 

198

BRUALDI AND GIBSON
APPLICATIONS OF THE PERMANENT

LEMMA 2.3. Let $A$ be an $n \times n$ nearly decomposable matrix. Then $\dim F(A) \geq \sigma(A) - 2n + 1$.

Proof. We induct on $n$. Clearly, the lemma is true for $n = 1$. Let $n > 1$. We may assume $A$ has the form (2.5), where $A_1$ is an $m \times m$ nearly decomposable matrix with $m < n$. Let $B$ be the matrix obtained from $A$ by replacing the 1 in the $(1, n)$-position by a 0. Then clearly $\dim F(B) = \dim F(A_0)$. Since $A$ is fully indecomposable, there exists a permutation matrix $P$ with $P \leq A$ and $P \not\preceq B$. Hence $\dim F(A) \geq \dim F(A_0) + 1$. Observing that $\sigma(A) - 2n + 1 = (\sigma(A_1) - 2m + 1) + 1$, we conclude from the inductive assumption that $\dim F(A) \geq \sigma(A) - 2n + 1$.

LEMMA 2.4. Let $A = [a_{ij}]$ and $B = [b_{ij}]$ be $n \times n$ fully indecomposable $(0, 1)$-matrices with $A \leq B$, $A \neq B$. Then $\dim F(A) < \dim F(B)$.

Proof. Choose $r, s$ such that $a_{rs} = 0$, $b_{rs} = 1$. Since $B$ is fully indecomposable, there exists a permutation matrix $P = [p_{ij}]$ such that $P \leq B$ and $p_{rs} = 1$. Since $P \preceq A$, $P$ is not in $F(A)$. Thus $F(A)$ is a proper subspace of $F(B)$, so $\dim F(A) < \dim F(B)$.

THEOREM 2.5. Let $A$ be an $n \times n$ fully indecomposable $(0, 1)$-matrix. Then $\dim F(A) = \sigma(A) - 2n + 1$.

Proof. Let $B$ be a nearly decomposable matrix with $B \preceq A$. Set $t = n^2 - \sigma(B)$. Then there exist fully indecomposable matrices $A_0, A_1, \ldots, A_t$ such that $A_0 = B$, $A_t = K_{n,n}$, $A_j = A$ for some $j$ and

$$A_i \leq A_{i+1}, \quad \sigma(A_{i+1}) - \sigma(A_i) + 1 \quad (i = 0, \ldots, t - 1).$$

By Lemma 2.3, $\dim F(B) \geq \sigma(B) - 2n + 1$. Hence it follows from Lemma 2.4 that $\dim F(A) \geq \sigma(A) - 2n + 1$.

From Eqs. (2.2) we conclude that $\dim F(K_{n,n}) \leq (n - 1)^2$. So from Lemma 2.4 again,

$$\dim F(A) \leq \sigma(A) - 2n + 1.$$

This proves the theorem.

Since $\dim F(A_1 \oplus \cdots \oplus A_t) = \dim F(A_1) + \cdots + \dim F(A_t)$ for non-zero square $(0, 1)$-matrices, we have the following.
COROLLARY 2.6. Let $A$ be an $n \times n$ $(0, 1)$-matrix with total support. Let $P$ and $Q$ be permutation matrices such that $PAQ = A_1 \oplus \cdots \oplus A_t$, where $A_i$ is a fully indecomposable matrix $(i = 1, \ldots, t)$. Then

$$\dim \mathcal{F}(A) = \sigma(A) - 2n + t.$$ 

Let $A$ be an $n \times n$ $(0, 1)$-matrix with total support, and let $v$ equal the number of vertices of $\mathcal{F}(A)$ and $d$ equal the dimension of $\mathcal{F}(A)$. We define $\Delta(A)$ by $\Delta(A) = v - d$. Clearly $\Delta(A) \geq 1$ with equality if and only if $\mathcal{F}(A)$ is a simplex. Since $v = \text{per } A$ and $d = \sigma(A) - 2n + t$, where $t$ is the number of fully indecomposable components of $A$, $\Delta(A) = \text{per } A - (\sigma(A) - 2n + t)$. In particular, we obtain the following inequality, due to Minc [13].

COROLLARY 2.7. If $A$ is an $n \times n$ fully indecomposable $(0, 1)$-matrix, then $\text{per } A \geq \sigma(A) - 2n + 2$.

In the next section, our study of faces of $\Omega_n$ which are simplices will enable us to determine when equality holds in Minc's inequality.

Let $A$ be an $n \times n$ $(0, 1)$-matrix with total support which is not a permutation matrix. Then there exist permutation matrices $P$ and $Q$ such that $PAQ = A_1 \oplus \cdots \oplus A_s \oplus I$, where $A_i$ is a fully indecomposable $(0, 1)$-matrix of order at least 2 $(i = 1, \ldots, s)$ and $I$ is a (possibly vacuous) identity matrix. The matrices $A_1, \ldots, A_s$ are called the nontrivial fully indecomposable components of $A$. They are unique up to permutations of their rows and columns. Clearly, $\dim \mathcal{F}(A) \geq s$.

THEOREM 2.8. Let $A$ be an $n \times n$ $(0, 1)$-matrix with total support having $s$ nontrivial fully indecomposable components. Then $\Delta(A) \geq s$. Equality holds if and only if either $s = 2$ and each of the nontrivial fully indecomposable components corresponds to a face of dimension 1, or $s \leq 1$ and $\mathcal{F}(A)$ is a simplex.

Proof. We may assume $A = A_1 \oplus \cdots \oplus A_t$, where $A_i$ is an $n_i \times n_i$ fully indecomposable matrix $(i = 1, \ldots, t)$ with $n_i \geq 1$ if and only if $1 \leq i \leq s$. The conclusions of the theorem clearly hold if $s = 0$. Suppose $s > 0$. We have

$$\Delta(A) = \text{per } A - (\sigma(A) - 2n + t)$$

$$= \prod_{i=1}^{t} \text{per } A_i - \sum_{i=1}^{t} (\sigma(A_i) - 2n_i + 1).$$
Since \( n_i = 1 \) for \( i = s + 1, \ldots, t \), and \( \text{per} \ A_i \geq 2 \) for \( i = 1, \ldots, s \), it follows that

\[
\Delta(A) = \prod_{i=1}^{s} \text{per} \ A_i - \sum_{i=1}^{s} \left( \sigma(A_i) - 2n_i + 1 \right)
\geq \sum_{i=1}^{s} \text{per} \ A_i - \sum_{i=1}^{s} \left( \sigma(A_i) - 2n_i + 1 \right)
= \sum_{i=1}^{s} \Delta(A_i) \geq s.
\]

The theorem now follows.

As an immediate consequence we have the following.

**Corollary 2.9.** Let \( A \) be an \( n \times n (0, 1) \)-matrix with total support and let \( A \) be different from a permutation matrix. Then \( \mathcal{F}(A) \) is a simplex if and only if \( A \) has exactly one nontrivial fully indecomposable component \( A_1 \) and \( \Delta(A_1) = 1 \).

The special nature of the polytope \( \Omega_n \) is pointed out by the fact that the only planar faces that can arise are triangles (2-simplices) and rectangles. Let \( A \) be an \( n \times n (0, 1) \)-matrix with total support, and suppose \( \dim \mathcal{F}(A) = 2 \). Suppose first that \( A \) has exactly one nontrivial fully indecomposable component. Then we may assume \( A = A_1 \oplus I \), where \( A_1 \) is fully indecomposable of order \( n_1 > 1 \). From Corollary 2.6 we conclude that \( \sigma(A_1) = 2n_1 + 1 \). Since \( A_1 \) is fully indecomposable, \( A_1 \) has exactly one row sum equal to 3 and all others equal to 2. But this implies that \( \text{per} \ A_1 = 3 \) (see, e.g., [15]). Thus \( \mathcal{F}(A_1) \) is a simplex.

Now suppose that \( A \) has more than one nontrivial fully indecomposable component. Then \( A \) has exactly two nontrivial fully indecomposable components, and we may assume that \( A = L_1 \oplus L_2 \oplus I \), where \( L_1 \) and \( L_2 \) have the form of the matrix \( L \) of (2.4). Let \( P_1 \) and \( P_2 \) be the permutation matrices such that \( I + P_1 = L_1 \) and \( I + P_2 = L_2 \). Then \( \mathcal{F}(A) \) has exactly four vertices, namely,

\[
V_1 = I \oplus I \oplus I, \quad V_2 = P_1 \oplus I \oplus I, \\
V_3 = P_1 \oplus P_2 \oplus I, \quad V_4 = I \oplus P_2 \oplus I.
\]

It is easy to verify that \( V_1, V_2, V_3, V_4 \) are the vertices of a polygon with consecutive sides orthogonal. Thus \( \mathcal{F}(A) \) is a rectangle.

Given a polytope of dimension \( k \), we define a *facet* to be a face of dimension \( k - 1 \). For \( n > 2 \), \( \Omega_n \) has exactly \( n^2 \) facets and they correspond to the \( n \times n (0, 1) \)-matrices obtained from \( K_{n,n} \) by replacing a 1 with a 0. However, \( \Omega_n \) has only two facets, since the replacement of any 1 in \( K_{2,2} \) gives a matrix
which does not have total support. More generally, we now determine the facets of the faces of $\Omega_n$. Let $A$ be an $n \times n \ (0,1)$-matrix with total support. Then the faces of $\mathcal{F}(A)$ are the faces $\mathcal{F}(B)$ of $\Omega_n$ corresponding to $(0,1)$-matrices $B$ for which $B \leq A$. Since $A$ has total support, if $B$ is obtained from $A$ by replacing a 1 by a 0, then $\dim \mathcal{F}(B) < \dim \mathcal{F}(A)$. Hence all of the facets of $\mathcal{F}(A)$ can be found among the faces $\mathcal{F}(B)$, where $B$ is obtained from $A$ by replacing a 1 by a 0.

**Theorem 2.10.** Let $A = [a_{ij}]$ be a fully indecomposable $(0,1)$-matrix of order $n > 1$, and let $a_{rs} = 1$. Let $A'$ be the matrix obtained from $A$ by replacing $a_{rs}$ by 0. Then $\mathcal{F}(A')$ is a facet of $\mathcal{F}(A)$ if and only if either $A'$ is a fully indecomposable matrix or there exist permutation matrices $P$ and $Q$ such that

$$PAQ = \begin{bmatrix} A_1 & 0 & \cdots & 0 & E_k \\ E_1 & A_2 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & A_{k-1} & 0 \\ 0 & 0 & \cdots & E_{k-1} & A_k \end{bmatrix}, \quad PA'Q = \begin{bmatrix} A_1 & 0 & \cdots & 0 & 0 \\ E_1 & A_2 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & A_{k-1} & 0 \\ 0 & 0 & \cdots & E_{k-1} & A_k \end{bmatrix},$$

where $k \geq 2$, $A_1, \ldots, A_k$ are fully indecomposable, and $\sigma(E_i) = 1$ for $i = 1, \ldots, k$.

**Proof.** Observe that $\mathcal{F}(A')$ is a facet of $\mathcal{F}(A)$ if and only if $\dim \mathcal{F}(A') = \dim \mathcal{F}(A) - 1$. If $A'$ is fully indecomposable, then by Theorem 2.5,

$$\dim \mathcal{F}(A) = \sigma(A) - 2n + 1 = \sigma(A') + 1 - 2n + 1 = \dim \mathcal{F}(A') + 1.$$  

If $A'$ is not fully indecomposable, then there exist permutation matrices $P$ and $Q$ such that

$$PAQ = \begin{bmatrix} A_1 & 0 & \cdots & 0 & E_k \\ X_1 & A_2 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ X_{k-1,1} & X_{k-1,2} & \cdots & A_{k-1} & 0 \\ X_k & X_{k2} & \cdots & X_{k,k-1} & A_k \end{bmatrix}, \quad PA'Q = \begin{bmatrix} A_1 & 0 & \cdots & 0 & 0 \\ X_1 & A_2 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ X_{k-1,1} & X_{k-1,2} & \cdots & A_{k-1} & 0 \\ X_k & X_{k2} & \cdots & X_{k,k-1} & A_k \end{bmatrix},$$

where $k \geq 2$ and $A_1, \ldots, A_k$ are fully indecomposable. From Theorem 2.5,

$$\dim \mathcal{F}(A) = \left( \sum_{i=1}^{k} \sigma(A_i) + \sum_{i<j}^{k} \sigma(X_{ij}) + 1 \right) - 2n + 1.$$
Since $F(PA'Q) = F(A_1 \oplus \cdots \oplus A_k)$, from Corollary 2.6 we have

$$\dim F(A') = \sum_{i=1}^k \sigma(A_i) - 2n + k.$$  

Thus $F(A')$ is a facet of $F(A)$ if and only if

$$\sum_{i<j} \sigma(X_{ij}) = k - 1. \quad (2.8)$$

Since $A$ is fully indecomposable, there must be a 1 below each of $A_1, \ldots, A_{k-1}$ and a 1 to the left of each of $A_2, \ldots, A_k$ in the form (2.7). Thus (2.8) holds if and only if we have the form (2.6) as given in the statement of the theorem.

**Corollary 2.11.** Let $A = [a_{ij}]$ and $B = [b_{ij}]$ be $n \times n$ $(0, 1)$-matrices, where $A$ is fully indecomposable and $B$ has total support. Then $F(B)$ is a facet of $F(A)$ if and only if one of the following holds.

(i) $B$ is fully indecomposable and there exist $r$ and $s$ such that $a_{rs} = 1$ and $B$ is obtained from $A$ by replacing $a_{rs}$ by 0.

(ii) $B$ is not fully indecomposable and there exist permutation matrices $P$ and $Q$ such that

$$PAQ = \begin{bmatrix} A_1 & 0 & \cdots & 0 & E_k \\ E_1 & A_2 & \cdots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & A_{k-1} & 0 \\ 0 & 0 & \cdots & E_{k-1} & A_k \end{bmatrix}, \quad PBQ = A_1 \oplus \cdots \oplus A_k, \quad (2.9)$$

where for $i = 1, \ldots, k$, $A_i$ is fully indecomposable and $\sigma(E_i) = 1$.

**Proof.** Suppose $F(B)$ is a facet of $F(A)$. Then $B \leq A$ and $\dim F(B) = \dim F(A) - 1$. Hence there exist $r$ and $s$ such that $a_{rs} = 1$, $b_{rs} = 0$. Let $A'$ be the matrix obtained from $A$ by replacing $a_{rs}$ by 0. Then

$$F(B) \subseteq F(A') \subseteq F(A), \quad F(A') \neq F(A).$$

Therefore, since $F(B)$ is a facet of $F(A)$, we conclude that $F(B) = F(A')$. It now follows from Theorem 2.10 that (i) or (ii) holds.

The converse follows easily using Corollary 2.6.

If $A_1, \ldots, A_k$ are fully indecomposable $(0, 1)$-matrices then

$$\dim F(A_1 \oplus \cdots \oplus A_k) = \dim F(A_1) + \cdots + \dim F(A_k).$$

Thus if $A$ is an $n \times n$ $(0, 1)$-matrix with total support, Corollary 2.11 can be used to determine the facets of $F(A)$. 
Let $A = [a_{ij}]$ be a fully indecomposable $(0, 1)$-matrix of order $n > 1$. Let $K = \{(i, j): a_{ij} = 1\}$. The face $\mathcal{F}(A)$ consists of all those real $n \times n$ matrices $X = [x_{ij}]$ satisfying

$$
\begin{align*}
    x_{ij} &\geq 0 & (i, j) \in K, \\
    x_{ij} &\leq 0 & (i, j) \notin K, \\
    \sum_{r=1}^{n} x_{ir} &= \sum_{r=1}^{n} x_{ri} & (i = 1, \ldots, n).
\end{align*}
$$

(2.10) (2.11) (2.12)

We now show how Corollary 2.11 can be used to determine a minimal subset $M$ of $K$ such that $\mathcal{F}(A)$ consists of all those real $n \times n$ matrices $X = [x_{ij}]$ satisfying (2.11), (2.12), and (2.13)

$$
\sum_{r=1}^{n} x_{ir} = \sum_{r=1}^{n} x_{ri} &\geq 0 & ((i, j) \in M).
$$

Because $\mathcal{F}(A)$ is a polytope in the linear manifold of Euclidean $n^2$-space defined by (2.11) and (2.12), there may be several minimal sets $M$, but they all have the same cardinality.

Let $\mathcal{F}_1, \ldots, \mathcal{F}_m$ be the facets of $\mathcal{F}(A)$. From Corollary 2.11 we see that for each facet $\mathcal{F}_r$ of $\mathcal{F}(A)$ there exists a nonempty subset $S_r = \{(i_r, j_r), \ldots, (i_k, j_k)\}$ of $K$ such that if $(u, v) \in S_r$ then $a_{uv} = 1$ and $\mathcal{F}_r = \mathcal{F}(B)$, where $B$ is the $(0, 1)$-matrix with total support obtained from $A$ by replacing $a_{i_r,j_r}$ by 0 for $r = 1, \ldots, k$. Moreover, if $X = [x_{ij}]$ is an $n \times n$ real matrix satisfying (2.10), (2.11), and (2.12), then $x_{i_1,j_1} = \cdots = x_{i_k,j_k}$. If $k = 1$, then $B$ is a fully indecomposable matrix. If $k > 1$, then $A$ and $B$ have the form of (2.9) where $a_{i_1,j_1}, \ldots, a_{i_k,j_k}$ are the 1's appearing in $E_1, \ldots, E_k$ in some order. The sets $S_1, \ldots, S_m$ are pairwise disjoint. The minimal subsets $M$ of $K$ such that (2.11), (2.12), and (2.13) are equivalent to (2.10), (2.11), and (2.12) are obtained by choosing one element from each of $S_1, \ldots, S_m$.

3. Matrices Corresponding to Simplices

In this section we determine all $n \times n (0, 1)$-matrices $A$ with total support such that $\mathcal{F}(A)$ is a simplex. We do this by determining all faces of $\Omega_n$ which are two-neighborly polytopes. It turns out that almost all of these are simplices. Moreover, we shall see that a face $\mathcal{F}$ of $\Omega_n$ is a two-neighborly polytope if and only if $\mathcal{F}$ is two simplicial.

Let $n > 1$ and let $\alpha = \{i_1, \ldots, i_k\}$ and $\beta = \{j_1, \ldots, j_k\}$ be nonempty subsets of $\{1, \ldots, n\}$ of cardinality $k < n$. Let $A$ be an $n \times n$ matrix. Then $A[\alpha; \beta]$ denotes the $k \times k$ submatrix of $A$ lying in rows $i_1, \ldots, i_k$ and columns $j_1, \ldots, j_k$, and $A(\alpha; \beta)$ denotes the $n - k \times n - k$ submatrix lying in rows outside rows $i_1, \ldots, i_k$ and columns outside columns $j_1, \ldots, j_k$. We call $A[\alpha; \beta]$ and
A(\alpha; \beta) complementary submatrices of A. If A is an $n \times n$ nonnegative matrix then A is said to have property N provided for every pair $A_1, A_2$ of complementary submatrices of A either $\per A_1 \leq 1$ or $\per A_2 \leq 1$. It is easy to see that if A has property N and P and Q are permutation matrices, then $PAQ$ has property N. Also, $A^T$ has property N whenever A does. A polytope $\mathcal{P}$ is said to be two-neighborly [7, pp. 122-129] provided every pair of distinct vertices determines an edge (one-dimensional face) of $\mathcal{P}$. Thus $\mathcal{P}$ is a two-neighborly polytope if and only if the vertex-edge graph of $\mathcal{P}$ is a complete graph.

If $P$ and $Q$ are distinct $3 \times 3$ permutation matrices, then it is clear that $\nu(P, Q) = 1$. Hence $\Omega_3$ is a two-neighborly polytope of dimension 4 with six vertices. We shall see that $\Omega_3$ is essentially the only two-neighborly polytope which is a face of an $\Omega_n$ but is not a simplex. Observe that the matrix $K_{3,3}$ corresponding to $\Omega_3$ has property N. More generally, we have the following.

**Theorem 3.1.** Let A be a $(0, 1)$-matrix of order $n > 1$. Then A has property N if and only if $\mathcal{F}(A)$ is two-neighborly.

**Proof.** Suppose A does not have property N. Then there exist complementary submatrices $A_1$ and $A_2$ of A such that $\per A_1 \geq 2$ and $\per A_2 \geq 2$. We may assume that

$$A = \begin{bmatrix} A_1 & B_1 \\ B_2 & A_2 \end{bmatrix}.$$  

Since $\per A_i \geq 2$, there exist distinct permutation matrices $P_i \leq A_i$ and $Q_i \leq A_i$ ($i = 1, 2$). If $P = P_1 \oplus P_2$ and $Q = Q_1 \oplus Q_2$, then clearly $P, Q \leq A$ and $\nu(P, Q) \geq 2$. Hence $\mathcal{F}(A)$ is not two neighborly.

Now suppose that $\mathcal{F}(A)$ is not two neighborly. Thus there exist permutation matrices $P \leq A$ and $Q \leq A$ such that $\nu(P, Q) \geq 2$. We may assume that $P = I$ and $Q = Q_1 \oplus Q_2 \oplus Q_3$, where $Q_1$ and $Q_2$ are permutation matrices which correspond to cycles of length greater than 1. Since $\per(I + Q_1) \geq 2$ and $\per(I + Q_2) \geq 2$, we see that there exist complementary submatrices $A_1$ and $A_2$ of A such that $\per A_1 \geq 2$ and $\per A_2 \geq 2$. Hence A does not have property N.

Let $A = [a_{ij}]$ be an $m \times n$ real matrix with row vectors $\alpha_1, \ldots, \alpha_m$. We say A is contractible on column (respectively, row) $k$ if column (respectively, row) $k$ contains exactly two nonzero entries. Suppose A is contractible on column $k$ with $a_{ik} \neq 0 \neq a_{jk}$ and $i \neq j$. Then the $m-1 \times n-1$ matrix $A_{i,j,k}$ obtained from A by replacing row $i$ with $a_{ik} \alpha_k + a_{jk} \alpha_j$ and deleting row $j$ and column $k$ is called the contraction of A on column $k$ relative to rows $i$ and $j$. If A is contractible on row $k$ with $a_{ki} \neq 0 \neq a_{kj}$ and $i \neq j$, then the matrix $A_{i,j,k}^T = (A_{i,j,k}^T)^T$ is called the contraction of A on row $k$ relative to columns $i$ and $j$. We say that A can be contracted to a matrix B if either $B = A$.
or there exist matrices $A_0, A_1, \ldots, A_t$ ($t \geq 1$) such that $A_0 = A$, $A_t = B$, and $A_r$ is a contraction of $A_{r-1}$ for $r = 1, \ldots, t$. We observe that if a $(0, 1)$-matrix $B$ is a contraction of a fully indecomposable nonnegative integral matrix $A$, then $A$ is a $(0, 1)$-matrix. On the other hand, a contraction of a $(0, 1)$-matrix is not necessarily a $(0, 1)$-matrix. For this reason it is convenient to formulate some of our theorems for nonnegative integral matrices even though they do not have an obvious geometrical interpretation.

**Lemma 3.2.** Let $A$ be a nonnegative integral matrix of order $n > 1$ and let $B$ be a contraction of $A$. Then the following hold.

(i) $\per A = \per B$.

(ii) Let $B$ be obtained from $A$ by a contraction relative to rows (respectively, columns) $i$ and $j$, where rows (respectively, columns) $i$ and $j$ each contain at least two positive entries. Then $A$ is fully indecomposable if and only if $B$ is fully indecomposable.

(iii) If $A$ has property $N$, then $B$ has property $N$.

(iv) Let $B$ be obtained from $A$ by a contraction on a column or row whose two nonzero entries are 1's. If $B$ has property $N$, then $A$ has property $N$.

*Proof.* It suffices to consider the case where $B$ is the contraction of $A$ on column 1 relative to rows 1 and 2. Thus $A$ and $B$ have the form

$$A = \begin{bmatrix} a & \alpha \\ b & \beta \\ 0 & C \end{bmatrix}, \quad B = \begin{bmatrix} a\beta + b\alpha \\ C \end{bmatrix}.$$ (3.1)

where $a \neq 0 \neq b$.

(i) Using the Laplace expansion of the permanent with respect to column 1, we obtain

$$\per A = a \per \begin{bmatrix} \beta \\ C \end{bmatrix} + b \per \begin{bmatrix} \alpha \\ C \end{bmatrix}.$$ 

Hence by the linearity of the permanent, $\per A = \per B$.

(ii) Suppose $B$ is not fully indecomposable. Then there exists an $r \times s$ zero submatrix $0_{r,s}$ of $B$ where $r + s = n - 1$. If $O_{r,s}$ is a submatrix of $C$, then clearly $A$ has an $r \times (s + 1)$ zero submatrix where $r + (s + 1) = n$. Hence in this case $A$ is not fully indecomposable. Suppose $0_{r,s}$ is not a submatrix of $C$. Since $a$ and $b$ are positive while $\alpha$ and $\beta$ are nonnegative, $A$ has an $(r + 1) \times s$ zero submatrix where $(r + 1) + s = n$. Therefore $A$ is not fully indecomposable.

Now suppose $A$ is not fully indecomposable. Thus $A$ contains an $r \times s$ zero submatrix $0_{r,s}$ with $r + s = n$. If $0_{r,s}$ is contained in the last $n - 2$ rows of $A$, then $C$, and thus $B$, contains an $r \times (s - 1)$ zero submatrix.
with \( r + (s - 1) = n - 1 \). Let \( O_{r,s} \) not be contained in the last \( n - 2 \) rows of \( A \). Then, since \( a \) and \( b \) are positive, \( O_{r,s} \) is contained in the last \( n - 1 \) columns of \( A \). Since rows 1 and 2 of \( A \) each contain at least two positive entries, \( O_{r,s} \) is a submatrix of neither \( \alpha \) nor \( \beta \). Hence \( B \) contains an \( r - 1 \times s \) zero submatrix with \( r - 1 + s = n - 1 \). Therefore \( B \) is not fully indecomposable.

(iii) Suppose \( A \) has property \( N \). Let \( B_1 \) and \( B_2 \) be complementary submatrices of \( B \). We may assume that \( B_2 \) is a submatrix of \( C \). Then there exists a submatrix

\[
A_1 = \begin{bmatrix}
  a & a' \\
  b & b' \\
  0 & C'
\end{bmatrix}
\]

of \( A \) such that \( B_1 \) is the contraction of \( A_1 \) on column 1 relative to rows 1 and 2. From part (i) we see that \( \per B_1 = \per A_1 \). Moreover, \( A_1 \) and \( B_2 \) are complementary submatrices of \( A \). Since \( A \) has property \( N \), either \per B_1 \leq 1 \) or \per B_2 \leq 1 \). Therefore \( B \) has property \( N \).

(iv) Suppose \( B \) has property \( N \). We can assume \( A \) and \( B \) have the form given in (3.1) with \( a = b = 1 \). Let \( A_1 \) and \( A_2 \) be complementary submatrices of \( A \). If either \( A_1 \) or \( A_2 \) is a submatrix of \( C \), then it follows as in the proof of (iii) that there exist complementary submatrices \( B_1 \) and \( B_2 \) of \( B \) such that \per A_1 \leq 1 \) or \per A_2 \leq 1 \). Since \( B \) has property \( N \), we conclude that \per A_1 \leq 1 \) or \per A_2 \leq 1 \). Now consider the case where neither \( A_1 \) nor \( A_2 \) is a submatrix of \( C \). First, suppose that \( A_1 \) or \( A_2 \) is \( 1 \times 1 \). It suffices to assume that \( A_1 = [a_{1j}] \) where \( 1 < j \leq n \). Then \per A_2 = \per B_2 \) where \( B_2 \) is the submatrix of \( B \) complementary to the \( 1 \times 1 \) submatrix \( B_1 = [a_{1j} + a_{2j}] \). Since \( B \) has property \( N \) and \( A \) is nonnegative, \( a_{1j} \leq 1 \) or \per A_2 \leq 1 \). Now suppose that \( A_1 \) and \( A_2 \) have order at least 2. We may assume that \( A_1 \) intersects row 1 and column 1 and \( A_2 \) intersects row 2. Then \per A_1 = \per B_1 \) where \( B_1 \) is a submatrix of \( B \) of order one less than that of \( A_1 \), and \( A_2 \leq B_2 \), where \( B_2 \) is the complementary submatrix of \( B_1 \) in \( B \). Since \per A_2 \leq \per B_2 \) and \( B \) has property \( N \), it follows that \per A_1 \leq 1 \) or \per A_2 \leq 1 \).

For an \( n \times n \) matrix \( A \), \( r_i(A) \) denotes the sum of the entries in row \( i \) of \( A \) \((i = 1, \ldots, n)\) and \( c_i(A) \) denotes the sum of the entries in column \( i \) of \( A \) \((i = 1, \ldots, n)\).

**Lemma 3.3.** Let \( A = [a_{ij}] \) be a nonnegative integral matrix of order \( n > 1 \), and let \( B = [b_{ij}] \) be obtained from \( A \) by a contraction on column 1 relative to rows 1 and 2, where \( a_{11} = a_{21} = 1 \). Then \( \sigma(B) = \sigma(A) - 2 \), and

\[
\begin{align*}
  r_1(B) & = r_1(A) + r_2(A) - 2, \\
r_i(B) & = r_{i+1}(A), \quad i = 2, \ldots, n-1, \\
c_i(B) & = c_{i+1}(A), \quad i = 1, \ldots, n-1.
\end{align*}
\]
An analogous statement holds for a contraction on any row or column whose two positive entries are 1's.

**Proof.** The matrices $A$ and $B$ have the form given in (3.1) with $a = b = 1$. It is clear from these forms that the lemma holds.

Observe that if $A$ is an $n \times n$ $(0, 1)$-matrix with total support which has property $N$, then $A$ has at most one nontrivial fully indecomposable component. Thus, when considering property $N$ we shall restrict our attention to fully indecomposable matrices.

**Theorem 3.4.** Let $A$ be a fully indecomposable nonnegative integral matrix of order $n \geq 2$. Then $A$ has property $N$ if and only if one of the following holds.

(i) $A$ can be contracted to $K_{3,3}$.

(ii) There exists an integer $p$ with $0 < p < n - 1$ and permutation matrices $P$ and $Q$ such that $PAQ$ has the form

$$
\begin{bmatrix}
A_3 & A_1 \\
A_2 & 0
\end{bmatrix},
$$

where $A_3$ is an $n - p \times p + 1$ nonnegative integral matrix, and $A_1$ and $A_2^T$ are $(0, 1)$-matrices with exactly two 1's in each column.

**Proof.** We first show that if $A$ satisfies (i) or (ii), then $A$ has property $N$. Suppose $A$ can be contracted to $K_{3,3}$. As already noted, $K_{3,3}$ has property $N$. Since $K_{3,3}$ is a $(0, 1)$-matrix and $A$ is fully indecomposable, $A$ is a $(0, 1)$-matrix, and it follows from (iv) of Lemma 3.2 that $A$ has property $N$. Now suppose $A$ satisfies (ii). We show by induction on $n$ that $A$ has property $N$. This is clear for $n = 2$, since then (3.2) takes one of the two forms

$$
\begin{bmatrix}
a & b \\
1 & 1
\end{bmatrix},
\begin{bmatrix}
a & 1 \\
b & 1
\end{bmatrix}.
$$

Let $n > 2$. We may assume that $A$ is of the form (3.2). First, suppose that $0 \leq p \leq n - 2$. Then $A_1$ is not vacuous and the matrix $A'$ obtained from $A$ by a contraction on column $n$ has the form

$$
\begin{bmatrix}
A_3' & A_1' \\
A_2 & 0
\end{bmatrix}.
$$

By Lemma 3.2, $A'$ is a fully indecomposable nonnegative integral matrix of order $n - 1$. The matrix $A_3'$ is an $(n - 1) - p \times p + 1$ matrix, where $0 \leq p \leq n - 2$. If $p = n - 2$, then $A_1'$ is vacuous and it follows that $A'$ satisfies (ii) with $n$ replaced by $n - 1$. Now let $0 \leq p \leq n - 3$. Then the last $n - p - 2$ column sums of $A'$ are 2. Since $A'$ is a fully indecomposable
nonnegative integral matrix, \( A_1' \) is a \((0, 1)\)-matrix with exactly two 1's in each column. Hence \( A' \) satisfies (ii) with \( n \) replaced by \( n - 1 \). Therefore by the inductive assumption \( A' \) has property \( N \). Thus by (iv) of Lemma 3.2, \( A \) has property \( N \). If \( p = n - 1 \), then a similar argument using a contraction on row \( n \) of \( A \) shows that \( A \) has property \( N \). Therefore if \( A \) satisfies (i) or (ii), \( A \) has property \( N \).

Now suppose \( A \) has property \( N \). We show by induction on \( n \) that \( A \) satisfies (i) or (ii). If \( n = 2 \), this is clear. Now let \( n = 3 \). Suppose \( A \neq K_{3,3} \). Then it is easy to see that \( A = [a_{ij}] \) has a zero entry. It suffices to assume \( a_{33} = 0 \). Further, suppose \( A \) does not satisfy (ii) with \( p = 1 \). Then row 3 or column 3 contains an entry greater than 1. By symmetry we may assume \( a_{13} = b > 1 \).

Then, since \( A \) has property \( N \), \( \per(A(1;3)) = 1 \). Therefore we may assume \( A \) has the form

\[
\begin{bmatrix}
d & g & b \\
1 & 0 & h \\
c & 1 & 0
\end{bmatrix}
\]

Since \( A \) is fully indecomposable, \( cgh > 0 \). By property \( N \) at most one of \( c, g, h \) is greater than 1. Since \( A \) does not satisfy (ii) with \( p = 1 \), either \( g > 1 \) or \( h > 1 \). If \( g > 1 \), then \( c = h = 1 \) and \( A \) satisfies (ii) with \( p = 2 \). Using property \( N \), we see that if \( h > 1 \), then \( d = 0 \) and \( c = g = 1 \). Hence in this case \( A \) satisfies (ii) with \( p = 0 \). Thus if \( n = 3 \) and \( A \) has property \( N \), then \( A \) satisfies (i) or (ii).

Let \( A = [a_{ij}] \) be of order \( n > 3 \) and have property \( N \). We first show that the inductive assumption implies that \( A \) has a row or column with two entries equal to 1 and all other entries equal to 0. Suppose \( A \) does not have this property. Let \( R \) (respectively, \( S \)) be the set of all \( i \) (respectively, \( j \)) such that there exists a fully indecomposable matrix \( H \) where \( H \leq A \) and \( H \) has only two positive entries in row \( i \) (respectively, column \( j \)). Since a nearly decomposable matrix has at least one row and column with exactly two positive entries, the sets \( R \) and \( S \) are nonempty. For each \( i \in R \) let \( m_i \) be the number of positive entries in row \( i \) of \( A \). For each \( j \in S \) let \( n_j \) be the number of positive entries in column \( j \) of \( A \). Let

\[
r = \min\{m_i : i \in R\}, \quad s = \min\{n_j : j \in S\}.
\]

Without loss in generality we may assume \( s \leq r \). Let \( k \) be an element of \( S \) with \( n_k = s \). Thus there exists a fully indecomposable matrix \( H = [h_{ij}] \) such that \( H \leq A \) and \( H \) has exactly two positive entries in column \( k \), say, \( h_{uk} \) and \( h_{vk} \). Let \( A' \) be the matrix obtained from \( A \) by replacing \( a_{ik} \) by 0 for all \( i \neq u, v \). Since \( H \leq A' \) and \( H \) is fully indecomposable, we see that \( A' \) is fully indecomposable. Since \( A' \leq A \) and \( A \) has property \( N \), it follows that \( A' \) has property \( N \). With no loss in generality we assume that \( k = u = 1 \).
and \( v = 2 \). Let \( B \) be obtained from \( A' \) by contracting on column 1 relative to rows 1 and 2. Then

\[
A' = \begin{bmatrix}
a & \alpha \\
b & \beta \\
0 & C
\end{bmatrix}, \quad B = \begin{bmatrix}
a\beta + b\alpha \\
C
\end{bmatrix}.
\]

By (iii) of Lemma 3.2, \( B \) has property \( N \). By the inductive assumption, \( B \) satisfies property (i) or (ii). Suppose that \( B \) can be contracted to \( K_{3,3} \). If \( n = 4 \), then \( B = K_{3,3} \) and it is easy to see that \( A' \) is equal to one of the matrices

\[
\begin{bmatrix}
1 & 1 & 0 & 0 \\
1 & 0 & 1 & 1 \\
0 & 1 & 1 & 1 \\
0 & 1 & 1 & 1
\end{bmatrix}, \quad \begin{bmatrix}
1 & 0 & 1 & 1 \\
1 & 1 & 0 & 0 \\
0 & 1 & 1 & 1 \\
0 & 1 & 1 & 1
\end{bmatrix}.
\]

Direct verification shows that if either of the 0's in column 1 of these two matrices is replaced by a positive integer, then the resulting matrix does not have property \( N \). Since \( A \) has property \( N \), \( A = A' \). Now suppose \( n > 4 \). Since \( B \) is a fully indecomposable matrix of order \( n - 1 \) which can be contracted to \( K_{3,3} \), it follows from Lemma 3.3 that \( \nu(B) = 2(n - 1) + 3 \). Hence, since \( n - 1 > 3 \), \( B \) has a column with exactly two entries equal to 1. Therefore, whenever \( B \) can be contracted to \( K_{3,3} \), \( A \) has a column with two entries equal to 1 and all other entries equal to 0.

Now suppose \( B \) satisfies property (ii). Thus there exist permutation matrices \( P \) and \( Q \) such that \( PBQ \) has the form (3.2), where \( A_3 \) is an \((n - 1) - p \times p + 1\) matrix with \( 0 \leq p \leq n - 2 \). If \( p \neq n - 2 \), then \( B \) has a column with two entries equal to 1 and all other entries equal to 0. Hence \( A \) has a column with this property. Now suppose \( p = n - 2 \). Then

\[
PBQ = \begin{bmatrix}
A_2 \\
A_3
\end{bmatrix},
\]

where \( A_3 \) is an \((n - 2) \times n - 1\) \((0, 1)\)-matrix with exactly two 1's in each row. If the first row of \( B \) corresponds to a row of \( A_2 \), then the first row of \( A \) has the property that two entries equal 1 and all other entries equal 0. Now suppose that the first row of \( B \) corresponds to the row \( A_3 \) of \( PBQ \). Thus we may assume that \( A_3 = a\beta + b\alpha \) and \( A_2 = C \). We now show that \( a_{i1} = 0 \) for some \( i = 3, \ldots, n \) by proving that \( s < 3 \). Let \( H \) be a nearly decomposable matrix with \( H \leq A \). Since \( H \) has at least three rows with exactly two positive entries, there exists a \( t \in \{3, \ldots, n\} \) such that row \( t \) of \( H \) has exactly two positive entries. Hence \( t \in R \) and \( s < r < m_t < 3 \). Since \( n > 3 \), it now follows that for some \( i = 3, \ldots, n \), \( a_{i1} = 0 \) and row \( i \) of \( A \) has two entries equal to 1 and all other entries equal to 0.
By what we have just shown, $A$ has a row or column with two entries equal to 1 and all other entries equal to 0. Let $B$ be the matrix obtained from $A$ by a contraction on a row or column with this property. With no loss in generality, we may assume that

$$A = \begin{bmatrix} 1 & \alpha \\ 1 & \beta \\ 0 & C \end{bmatrix}, \quad B = \begin{bmatrix} \alpha + \beta \\ C \end{bmatrix}. $$

Since $B$ has property $N$, by the inductive assumption $B$ satisfies property (i) or (ii). If $B$ satisfies (i), then it is clear that $A$ satisfies (i). Suppose $B$ satisfies (ii). Then there exists an integer $q$ with $0 \leq q \leq n - 2$ and permutation matrices $P'$ and $Q'$ such that

$$P'BQ' = B' = \begin{bmatrix} B_3 & B_1 \\ B_2 & 0 \end{bmatrix},$$

where $B_3$ is an $(n - 1) - q \times q + 1$ nonnegative integral matrix and $B_1$ and $B_2^T$ are $(0, 1)$-matrices with exactly two 1's in each column. If the first row of $B$ corresponds to one of the first $(n - 1) - q$ rows of $B'$, then $A$ satisfies property (ii), where $p = q$; that is, $A_3$ is an $n - q \times q + 1$ matrix. If the first row of $B$ corresponds to one of the last $q$ rows of $B'$, then $A$ satisfies property (ii), where $p = q + 1$; that is, $A_3$ is an $n - (q + 1) \times (q + 1) + 1$ matrix. Thus the theorem follows by induction on $n$.

Using Theorem 3.4, we can now characterize faces of $\Omega_n$ which are simplices. Because of Corollary 2.9 we may restrict ourselves to faces corresponding to fully indecomposable matrices.

**Theorem 3.5.** Let $A$ be a fully indecomposable $(0, 1)$-matrix of order $n > 2$. Then $\mathcal{F}(A)$ is a simplex if and only if $A$ satisfies property (ii) of Theorem 3.4 with $1 \leq p \leq n - 2$.

**Proof.** First suppose $\mathcal{F}(A)$ is a simplex. Then $\mathcal{F}(A)$ is clearly two neighborly, and hence by Theorem 3.1 $A$ has property $N$. Thus $A$ satisfies properties (i) or (ii) of Theorem 3.4. Assume that $A$ satisfies (i). It follows from Lemmas 3.2 and 3.3 that $A(A) = A(K_{3, 3})$. Therefore $A(A) = 2$, which contradicts $\mathcal{F}(A)$ being a simplex. Thus $A$ satisfies property (ii) with $0 \leq p \leq n - 1$. Suppose $A$ satisfies (ii) with $p = 0$. Then $A_3$ is an $n \times n - 1$ $(0, 1)$-matrix with exactly two 1's in each column. Hence, since $A$ is a fully indecomposable $(0, 1)$-matrix, there exists an $i$ with $1 \leq i \leq n$ such that row $i$ of $A_3$ contains exactly one 1 and it follows that the entry in row $i$ of $A_3$ is a 1. Hence $A$ satisfies (ii) with $p = 1$. A similar argument shows that if $A$ satisfies (ii) with $p = n - 1$, then it also satisfies (ii) with $p = n - 2$. 

Therefore if $\mathcal{F}(A)$ is a simplex, $A$ satisfies property (ii) of Theorem 3.4 with $1 \leq p \leq n - 2$.

The converse follows from the fact that if $A$ satisfies (ii) of Theorem 3.4, then $\text{per } A = \sigma(A_3)$. More generally, it can be shown by induction on $n$ that if $A$ is an $n \times n$ fully indecomposable nonnegative integral matrix which satisfies (ii) of Theorem 3.4, then $\text{per } A = \sigma(A_3)$. Since the induction is essentially the same as the induction used in the proof of Theorem 3.4 to conclude that such a matrix has property $N$, we omit it. From $\text{per } A = \sigma(A_3)$ we see that $\Delta(A) = 1$, and thus by Theorem 2.8 $\mathcal{F}(A)$ is a simplex.

We now characterize faces of $\Omega_n$, which are simplices but which are not properly contained in any other face which is a simplex. The $r \times s$ matrix, all of whose entries are 1, is denoted by $K_{r,s}$.

**Theorem 3.6.** Let $A$ be a $(0, 1)$-matrix of order $n > 2$ with total support such that $\mathcal{F}(A)$ is a simplex. Then there does not exist a $(0, 1)$-matrix $B$ of order $n$ such that $\mathcal{F}(B)$ is a simplex, and $\mathcal{F}(A)$ is a proper subface of $\mathcal{F}(B)$ if and only if

\begin{equation}
(*) \quad A \text{ is fully indecomposable and there exist an integer } p \text{ with } 1 \leq p \leq n - 2 \text{ and permutation matrices } P \text{ and } Q \text{ such that } PAQ \text{ has the form}
\begin{bmatrix}
K_{n-p,p+1} & A_1 \\
A_2 & 0
\end{bmatrix},
\end{equation}

where $A_1$ and $A_2^T$ have exactly two 1's in each column.

**Proof.** Suppose (*) holds. Since $1 \leq p \leq n - 2$, each row and column sum of $K_{n-p,p+1}$ is at least 2. Let $B$ be an $n \times n$ matrix obtained from $A$ by replacing at least one 0 by a 1. Then $B$ is fully indecomposable, and the total number of rows and columns of $B$ with exactly two 1's is at most $n - 2$. Hence by Theorem 3.5 $\mathcal{F}(B)$ is not a simplex.

Conversely, suppose (*) is not satisfied. If $A$ is not fully indecomposable, it is not difficult to show that there exists a $(0, 1)$-matrix $B$ of order $n$ such that $\mathcal{F}(B)$ is a simplex and $\mathcal{F}(A)$ is a proper subface of $\mathcal{F}(B)$. Suppose $A$ is fully indecomposable. By Theorem 3.5, $A$ satisfies (ii) of Theorem 3.4 with $1 \leq p \leq n - 2$. Since (*) does not hold, $A_3 \neq K_{n-p,p+1}$. Let $B$ be an $n \times n$ matrix obtained by replacing a 0 of $A$ corresponding to a 0 of $A_3$ by a 1. Then $B$ is fully indecomposable, and it follows from Theorem 3.5 that $\mathcal{F}(B)$ is a simplex. Since $\mathcal{F}(A)$ is a proper subface of $\mathcal{F}(B)$, this proves the theorem.

For a real number $x$, $[x]$ denotes the greatest integer which does not exceed $x$. From Theorem 3.6 we obtain the following upper bound for the number of vertices of a face of $\Omega_n$ which is a simplex.
Corollary 3.7. Let $A$ be a $(0, 1)$-matrix of order $n > 2$ such that $\mathcal{F}(A)$ is a simplex. Then

$$\text{per } A \leq [(n + 1)/2]^n$$

with equality if and only if $A$ satisfies (*) of Theorem 3.6 with $n - 2p - 1 \leq 1$.

Corollary 3.7 gives an upper bound for the permanent of a fully indecomposable $(0, 1)$-matrix of order $n > 2$ for which equality holds in Minc's inequality (Corollary 2.7). We now show that Minc's inequality can be extended from $(0, 1)$-matrices to nonnegative integral matrices and characterize those matrices for which equality holds.

Theorem 3.8. Let $A$ be a fully indecomposable nonnegative integral matrix of order $n \geq 2$. Then

$$\text{per } A \geq \sigma(A) - 2n + 2,$$

with equality if and only if $A$ satisfies (ii) of Theorem 3.4.

Proof. We prove by induction on $\sigma(A)$ that $\text{per } A \geq \sigma(A) - 2n + 2$ and if equality holds then $A$ has property $N$. First suppose that $A$ is a $(0, 1)$-matrix. By Corollary 2.7, (3.4) holds. If equality holds, $\mathcal{F}(A)$ is a simplex and by Theorems 3.4 and 3.5, $A$ has property $N$. Now suppose $A = [a_{ij}]$, where $a_{rs} > 1$. Let $B$ be the matrix obtained from $A$ by replacing $a_{rs}$ by $a_{rs} - 1$. Then $B$ is a fully indecomposable nonnegative integral matrix with $\sigma(B) = \sigma(A) - 1$. Since $A$ is fully indecomposable, $\text{per } A(r; s) > 1$. Hence using the inductive assumption, we see that

$$\text{per } A = \text{per } B + \text{per } A(r; s) \geq \sigma(A) - 2n + 2.$$

Suppose equality holds in this inequality. Then per $A(r; s) = 1$ and by the inductive assumption $B$ has property $N$. Let $A_1$ and $A_2$ be complementary submatrices of $A$. If $a_{rs}$ appears in neither a nonzero term of per $A_1$ nor a nonzero term of per $A_2$, then since $B$ has property $N$, per $A_1 \leq 1$ or per $A_2 \leq 1$. Now suppose that $a_{rs}$ appears in a nonzero term of per $A_1$ or per $A_2$, say per $A_1$. Let $A_1'$ be the submatrix of $A_1$ which is complementary to the $1 \times 1$ submatrix $[a_{rs}]$ of $A_1$. Then $A_1'$ and $A_2$ are complementary submatrices of $A(r; s)$ with per $A_1' \geq 1$. Thus since per $A(r; s) = 1$, we see that per $A_2 \leq 1$. Hence, by induction on $n$, (3.4) holds with equality only if $A$ has property $N$. Suppose equality holds in (3.4). Then $A$ has property $N$, and it follows that $A$ satisfies (i) or (ii) of Theorem 3.4. However, as we saw in the proof of Theorem 3.5, (i) does not hold. Hence (3.4) holds with equality only if $A$ satisfies (ii) of Theorem 3.4. Now suppose $A$ satisfies (ii) of Theorem 3.4. Then as we pointed out in the proof of Theorem 3.5, per $A = \sigma(A_3)$, and it follows that equality holds in (3.4).
We now characterize those matrices satisfying (ii) of Theorem 3.4 which are fully indecomposable. In view of Theorem 3.5 this characterization shows how to construct all faces of $\Omega_n$ which are simplices. Later we shall characterize fully indecomposable matrices which can be contracted to $K_{3,3}$.

It follows from Theorems 3.1, 3.4, and 3.5 that this will show how to determine all two-neighborly faces of $\Omega_n$ which are not simplices.

Let $G$ be a simple graph [3] with vertices $v_1, \ldots, v_k$ and edges $e_1, \ldots, e_m$. Then the vertex-edge incidence matrix of $G$ is the $k \times m$ $(0, 1)$-matrix $C = [c_{ij}]$, where $c_{ij} = 1$ if and only if $v_i$ is incident with $e_j$. Observe that $C$ has exactly two 1's in each column. If $G$ is a tree [3], then $m = k - 1$.

**Theorem 3.9.** Let $n$ and $p$ be integers with $n \geq 2$ and $0 \leq p \leq n - 1$, and let $A$ be an $n \times n$ matrix with

$$A = \begin{bmatrix} A_3 & A_1 \\ A_2 & 0 \end{bmatrix},$$

where $A_3$ is an $n - p \times p + 1$ nonnegative integral matrix and $A_1$ and $A_2^T$ are $(0, 1)$-matrices with exactly two 1's in each column. Then $A$ is fully indecomposable if and only if $A_1$ and $A_2^T$ are vertex-edge incidence matrices of trees and $A$ has at least two positive entries in each row and column.

**Proof.** First suppose that $A$ is fully indecomposable. Then clearly $A$ has at least two positive entries in each row and column. If $p = n - 1$, then $A_1$ does not appear in $A$. Assume that $p \leq n - 2$. Since $A_1$ is a $(0, 1)$-matrix with exactly two 1's in each column, $A_1$ is the vertex-edge incidence matrix of a graph $G$. Suppose $G$ is not a tree. Since $G$ has $n - p$ vertices and $n - p - 1$ edges, $G$ is not connected. Thus the vertices of $G$ can be partitioned into two nonempty sets so that no edge of $G$ joins a vertex of one set with a vertex of the other. This implies that there exist permutation matrices $P$ and $Q$ such that

$$PA_1Q = \begin{bmatrix} B_1 & 0 \\ 0 & B_2 \end{bmatrix},$$

where $B_1$ is an $r \times s$ matrix with $0 < r < n - p$. Hence $A$ contains an $n - r \times s$ zero matrix and a $p + r \times (n - p - 1) - s$ zero matrix. Observe that $n - r + s \geq n$ if $s \geq r$, while $p + r + (n - p - 1) - s \geq n$ if $s \leq r - 1$. This contradicts the fact that $A$ is fully indecomposable. Hence $G$ is a tree. A similar argument shows that if $A_2$ appears in $A$ then $A_2^T$ is the vertex-edge incidence matrix of a tree.

Now suppose that $A_1$ and $A_2^T$ are vertex-edge incidence matrices of trees and $A$ has at least two positive entries in each row and column. We show by induction on $n$ that $A$ is fully indecomposable. This is clearly so if $n = 2$. \]
or 3. Let \( n > 3 \). Then either \( A_1 \) has at least two columns or \( A_2 \) has at least two rows. It suffices to assume that \( A_1 \) has at least two columns. Let \( G \) be a tree with vertex-edge incidence matrix \( A_1 \). There is no loss in generality in assuming the last column of \( A_1 \) corresponds to a pendant edge of \( G \) and that the vertices incident with this edge correspond to the first two rows of \( A_1 \). Let \( B \) be the matrix obtained from \( A \) by a contraction on column \( n \) relative to rows 1 and 2. Then

\[
B = \begin{bmatrix}
A_1' \\
A_2
\end{bmatrix}.
\]

Since \( A_1' \) is obtained from \( A_1 \) by a contraction on a column of \( A_1 \) corresponding to a pendant edge of the tree \( G \), it is clear that \( A_1' \) is the vertex-edge incidence matrix of a tree. Since \( A_3^T \) is the vertex-edge incidence matrix of a tree, every column of \( A_3 \) contains at least one 1. Suppose that column \( k \) of \( A_3 \) contained only one 1. Then column \( k \) of \( A_3 \), and hence column \( k \) of \( A_3' \), contains at least one positive entry. Therefore the first \( p + 1 \) columns of \( B \) each contain at least two positive entries. Moreover, since \( A_1' \) is the vertex-edge incidence matrix of a tree, the other columns of \( B \) each contain at least two positive entries. Since \( A \) has at least two positive entries in each row, it is clear that each row of \( B \) other than possibly row 1 contains at least two positive entries. Since row 1 or row 2 of \( A_1 \) corresponds to a pendant vertex of \( G \), either row 1 or row 2 of \( A_3 \) contains a positive entry. Therefore row 1 of \( A_3' \) contains a positive entry, and it follows that row 1 of \( B \) contains at least two positive entries. Hence by the inductive assumption \( B \) is fully indecomposable. Since \( A \) has at least two positive entries in each row, it follows from (ii) of Lemma 3.2 that \( A \) is fully indecomposable. This completes the proof of the theorem.

From Theorem 3.9, and Cayley's formula for the number of labeled trees, we conclude that the number of fully indecomposable matrices of the form (3.3), where \( A_1 \) and \( A_3^T \) have exactly two 1's in each column, is equal to

\[
(p + 1)^{p-2}(n - p)^{n-p-2}.
\]

Let \( B = [b_{ij}] \) be a nearly decomposable \((0, 1)\)-matrix of order \( n > 2 \) such that per \( B = \sigma(B) - 2n + 2 \). It follows from Theorem 3.5 that there exist permutation matrices \( P \) and \( Q \) such that \( PBQ = A = [a_{ij}] \) is a nearly decomposable matrix satisfying the hypotheses of Theorem 3.9. Let \( a_{rs} = 1 \). If \( a_{rs} \) corresponds to an entry of \( A_1 \), then column \( s \) of \( A \) contains exactly two 1's. If \( a_{rs} \) corresponds to an entry of \( A_2 \), then row \( r \) of \( A \) contains exactly two 1's. Suppose that \( a_{rs} \) corresponds to an entry of \( A_3 \). If row \( r \) and column \( s \) of \( A \) each contain at least three 1's, then it follows from Theorem 3.9 that the matrix \( A' \) obtained from \( A \) by replacing \( a_{rs} \) by 0 is fully indecomposable. Therefore since \( A \) is nearly decomposable, either row \( r \) or column \( s \) of \( A \) contains exactly two 1's. Hence \( b_{ij} = 1 \) implies either row \( i \) or column \( j \) of \( B \) contains exactly two 1's. This property was obtained also
by Hedrick [10], and it forms part of his characterization of nearly decomposable \( (0, 1) \)-matrices \( B \) of order \( n \) for which \( \text{per } B = \sigma(B) - 2n + 2 \).

A polytope is called two-simplicial provided every two-dimensional face is a simplex. Let \( \mathcal{P} \) be a polytope which is not two-simplicial. Hence \( \mathcal{P} \) has a two-dimensional face \( \mathcal{F} \) which is not a simplex. Thus two vertices of \( \mathcal{F} \) do not determine an edge of \( \mathcal{P} \), so that \( \mathcal{P} \) is not two-neighborly. Hence if a polytope is two-neighborly, it is two-simplicial. For faces of \( \Omega_n \) the converse holds.

**Theorem 3.10.** A face \( \mathcal{F} \) of \( \Omega_n \) is two-simplicial if and only if it is two-neighborly.

**Proof.** Suppose \( \mathcal{F} \) is not two-neighborly. Then there exist vertices \( P \) and \( Q \) of \( \mathcal{F} \) such that \( v(P, Q) \geq 2 \). Hence there exist vertices \( P' \) and \( Q' \) of \( \mathcal{F} \) such that \( v(P', Q') = 2 \). Thus \( \mathcal{F} \) has a two-dimensional face which is a rectangle, and \( \mathcal{F} \) is not two-simplicial. In view of the discussion preceding the theorem, this completes the proof.

**Theorem 3.11.** Let \( A \) be an \( n \times n \) \((0, 1)\)-matrix with total support such that \( A \) cannot be contracted to \( K_{3,3} \). Then the following are equivalent.

(i) \( \mathcal{F}(A) \) is two-simplicial.

(ii) \( \mathcal{F}(A) \) is two-neighborly.

(iii) \( \mathcal{F}(A) \) is a simplex.

This theorem is a direct consequence of Theorem 3.1, 3.4, 3.5, and 3.10.

We conclude this section with a characterization of those \((0, 1)\)-matrices which can be contracted to \( K_{3,3} \).

**Theorem 3.12.** Let \( A \) be a fully indecomposable nonnegative integral matrix of order \( n \geq 3 \). The following are equivalent.

(i) \( A \) can be contracted to \( K_{3,3} \).

(ii) \( \text{per } A = 6, \quad \sigma(A) = 2n + 3, \) and there exist permutation matrices \( P \) and \( Q \) such that \( H = PAQ, \) where \( \text{per } H[1, \ldots, n - 3; 1, \ldots, n - 3] > 0 \) (for \( n \geq 3 \)), and the last three row and column sums of \( H \) each equal 3.

**Proof.** We first prove by induction on \( n \) that (i) implies (ii). If \( n = 3 \), this is trivial. Now let \( n \geq 4 \) and suppose \( A_0, A_1, \ldots, A_{n-3} \) are matrices such that \( A_0 = A, A_{n-3} = K_{3,3}, \) and \( A_r \) is a contraction of \( A_{r-1} \) for \( r = 1, \ldots, n - 3 \). Since \( K_{3,3} \) is a \((0, 1)\)-matrix, \( A \) must be \((0, 1)\)-matrix. Hence it follows from
Lemmas 3.2 and 3.3 that per \( A = 6 \) and \( \sigma(A) = 2n + 3 \). Without loss in generality we may assume that

\[
A = \begin{bmatrix}
1 & \alpha \\
1 & \beta \\
0 & C
\end{bmatrix}, \quad A_1 = \begin{bmatrix}
\alpha + \beta \\
C
\end{bmatrix}.
\]

Since \( A_1 \) can be contracted to \( K_{3,3} \), it follows by the inductive assumption that there exist permutation matrices \( P_1 \) and \( Q_1 \) such that

\[
P_1 A_1 Q_1 = G = \begin{bmatrix}
G_{11} & G_{12} \\
G_{21} & G_{22}
\end{bmatrix},
\]

where \( G_{22} \) is \( 3 \times 3 \), the last three row and column sums of \( G \) each equal 3, and per \( G_{11} > 0 \). If \( \sigma(\alpha + \beta) = 3 \), then we may assume that \( \sigma(\alpha) - 1 \) and \( \sigma(\beta) = 2 \). It is then not difficult to show that \( A \) satisfies (ii). Now suppose \( \sigma(\alpha + \beta) = 2 \), so that \( \sigma(\alpha) = \sigma(\beta) = 1 \). It is clear that there exist permutation matrices \( P \) and \( Q \) such that

\[
PAQ = H = \begin{bmatrix}
H_{11} & H_{12} \\
H_{21} & H_{22}
\end{bmatrix},
\]

where \( H_{22} \) is \( 3 \times 3 \) matrix, the last three row and column sums of \( H \) each equal 3, and \( G_{11} \) is a contraction of \( H_{11} \). Since per \( G_{11} > 0 \), it follows from (i) of Lemma 3.2 that per \( H_{11} > 0 \). Therefore (i) implies (ii).

We now prove by induction on \( n \) that (ii) implies (i). Let \( n = 3 \). Suppose \( A = [a_{ij}] \) satisfies (ii) but \( A \neq K_{3,3} \). Then \( A \) must have an entry equal to 0. There is no loss in generality in assuming that \( a_{11} = 0 \). Moreover, since \( A \) is fully indecomposable with first row sum and first column sum equal to 3, we may assume that \( a_{12} = a_{21} = 1 \) and \( a_{13} = a_{31} = 2 \). Now since all other row and column sums of \( A \) equal 3, we see that \( A \) must be one of the two matrices

\[
\begin{bmatrix}
0 & 1 & 2 \\
1 & 1 & 1 \\
2 & 1 & 0
\end{bmatrix}, \quad \begin{bmatrix}
0 & 1 & 2 \\
1 & 2 & 0 \\
2 & 0 & 1
\end{bmatrix}.
\]

Since neither of these matrices has permanent equal to 6, this is a contradiction. Thus (ii) implies (i) for \( n = 3 \). Now let \( n \geq 4 \), and suppose that \( A \) satisfies (ii). It follows that the matrix \( H = [h_{ij}] \) of (ii) is a fully indecomposable nonnegative integral matrix of order \( n \geq 4 \) with \( \sigma(H) = 2n + 3 \) and the last three column sums of \( H \) each equal to 3. Therefore there exist integers \( r \) and \( s \) with \( 1 \leq r < s \leq n \) such that \( h_{r1} = h_{s1} = 1 \) and \( h_{11} = 0 \) for \( i \neq r, s \). Let \( G \) be the matrix obtained from \( H \) by a contraction on column 1 relative to rows \( s \) and \( r \). Using Lemmas 3.2 and 3.3, we see that \( G \)
is a fully indecomposable nonnegative integral matrix with \( \sigma(G) = 2(n - 1) + 3 \), and the last three column sums each equal to 3. Let \( H_1 = H[1, \ldots, n - 3; 1, \ldots, n - 3] \) and \( G_1 = G[1, \ldots, n - 4; 1, \ldots, n - 4] \) (for \( n > 4 \)). Since \( \per H_1 > 0 \), we see that \( r \leq n - 3 \). Therefore by Lemma 3.3 it follows that the last three row sums of \( G \) each equal 3. If \( n = 4 \), then \( G \) satisfies (ii). Let \( n > 4 \). First suppose that \( s > n - 3 \). Then \( h_{r1} \) is the only positive entry contained in the first column of \( H_1 \), and it follows that \( \per H_1(r; 1) = h_{r1} \per H_1(r; 1) = \per H_1 > 0 \). Therefore, since \( G_1 = H_1(r; 1) \), \( G \) satisfies (ii). Now suppose that \( s \leq n - 3 \). Then \( G_1 \) is a contraction of \( H_1 \). By (i) of Lemma 3.2, \( \per G_1 = \per H_1 > 0 \). Therefore \( G \) satisfies (ii). By the inductive assumption \( G \) can be contracted to \( K_{3,3} \). Hence \( H \), and thus \( A \), can be contracted to \( K_{3,3} \). Therefore (ii) implies (i).

Observe that Theorem 3.12 implies that a fully indecomposable nonnegative integral matrix of order \( n \geq 3 \) which satisfies (ii) must be a \((0, 1)\)-matrix.

### 4. \( k \)-DIMENSIONAL FACES WITH \( k + 2 \) VERTICES

In Section 3 it was shown that if \( \mathcal{F} \) is a two-neighborly face of \( \Omega_n \) which is not a simplex, then \( \mathcal{F} \) has dimension 4 and six vertices. In this section all \( k \)-dimensional faces of \( \Omega_n \) with \( k + 2 \) vertices are determined.

We shall use the following lemma in obtaining our characterization of \( k \)-dimensional faces of \( \Omega_n \) with \( k + 2 \) vertices. Its statement and proof are similar to those of Theorem 3.9.

**Lemma 4.1.** Let \( n \) and \( r \) be integers with \( n \geq 2 \) and \( 1 \leq r \leq n - 1 \), and let \( A \) be a nonnegative integral matrix of the form

\[
\begin{bmatrix}
A_3 & A_1 & A_4 \\
A_2 & 0 & 0 \\
A_5 & 0 & 1
\end{bmatrix},
\]

where \( A_3 \) is an \( r \times n - r \) matrix, and \( A_1 \) and \( A_2^T \) are \((0, 1)\)-matrices with exactly two 1's in each column. Then \( A \) is fully indecomposable if and only if \( A_1 \) and \( A_2^T \) are vertex–edge incidence matrices of trees, \( A \) has at least two positive entries in each row and column, and at least one entry of \( A_3 \) is positive.

**Proof.** First suppose that \( A \) is fully indecomposable. Then it follows that \( A \) has at least two positive entries in each row and column and that \( A_3 \) is not a zero matrix. As in the proof of Theorem 3.9, it follows that \( A_1 \) and \( A_2^T \) are vertex–edge incidence matrices of trees.

Now suppose that \( A_1 \) and \( A_2^T \) are vertex–edge incidence matrices of trees, \( A \) has at least two positive entries in each row and column, and at least one entry of \( A_3 \) is positive. We show, by induction on \( n \), that \( A \) is fully indecom-
APPLICATIONS OF THE PERMANENT

219

It is not difficult to verify this for \( n = 2 \) and 3. Now let \( n > 3 \).

First suppose that \( A_n \) has at least two columns. Let \( G \) be the tree whose vertex-edge incidence matrix is \( A_1 \). Let \( B \) be the matrix obtained from \( A \) by a contraction on a column of \( A \) corresponding to a pendant edge of \( G \). As in the proof of Theorem 3.9, it follows that we can apply the inductive assumption to \( B \) to conclude that \( B \) is fully indecomposable. Using (ii) of Lemma 3.2, we conclude that \( A \) is fully indecomposable. If \( A_2 \) has at least two rows, a similar argument can be used to show \( A \) is fully indecomposable. The only case left to consider is when \( n = 4 \) and \( r = 2 \). In this case it can be verified that a contraction on column 3 yields a fully indecomposable matrix. Hence the theorem follows.

Let \( A \) be an \( n \times n \) nonnegative integral matrix. We define \( \Delta(A) \) to be \( \per A - (\sigma(A) - 2n + 1) \). It follows from Theorem 3.8 that if \( A \) is fully indecomposable, \( \Delta(A) \geq 1 \). It follows from Section 2 that if \( A \) is a fully indecomposable \((0,1)\)-matrix, then \( \Delta(A) = \Delta(A) \), where \( \Delta(A) \) was defined to be \( v - d \) for \( v \) and \( d \), respectively, the number of vertices and the dimension of \( \mathcal{F}(A) \).

**Lemma 4.2.** Let \( A \) be a fully indecomposable nonnegative integral matrix of order \( n \geq 2 \). Let \( b \) be a positive integer, and let \( r, s \) be integers with \( 1 \leq r, s < n \). Let \( B \) be the matrix obtained by adding \( b \) to the \((r,s)\)-entry of \( A \). Then \( \Delta(B) \geq \Delta(A) \) with equality if and only if \( \per A(r; s) = 1 \).

**Proof.** Using elementary properties of the permanent, we see that

\[
\Delta(B) - \Delta(A) = b(\per A(r; s) - 1).
\]

Since \( A \) is fully indecomposable, \( \per A(r; s) \geq 1 \) and the lemma follows.

**Lemma 4.3.** Let \( n \) and \( r \) be integers with \( n \geq 1 \) and \( 1 \leq r \leq n \), and let \( A \) be an \( n \times n \) nonnegative integral matrix with

\[
A = \begin{bmatrix}
A_3 & A_1 \\
A_2 & 0
\end{bmatrix},
\]

where \( A_3 \) is an \( r \times (n - r) + 1 \) matrix, and \( A_1 \) and \( A_2^T \) are vertex edge incidence matrices of trees. Then \( \per A = \sigma(A_3) \) and \( \Delta(A) = 1 \).

The lemma follows by induction on \( n \) using a contraction on a row or column of \( A \) corresponding to a pendant edge of a tree associated with \( A_1 \) or \( A_2^T \).

**Theorem 4.4.** Let \( A \) be a fully indecomposable nonnegative integral matrix of order \( n \geq 2 \). Then \( \Delta(A) = 2 \) if and only if one of the following holds.
(i) A can be contracted to $K_{3,3}$.

(ii) There exist positive integers $r$, $s$, and $t$ with $r + s + t = n + 1$ and permutation matrices $P$ and $Q$ such that $PAQ$ has the form

$$
\begin{bmatrix}
M_3 & M_4 & M_5 \\
M_4 & 0 & 0 \\
M_5 & 0 & M_6
\end{bmatrix},
$$

where $M_3$ is an $r \times s$ matrix, $M_6$ is a $t \times t$ $(0, 1)$-matrix with $\sigma(M_6) = 2t - 1$, $M_4$ and $M_6^T$ are $(0, 1)$-matrices with exactly two 1's in each column, and the first column sum of $M_4$ and $M_6^T$ is 2 and all other column sums of $M_4$ and $M_6^T$ are 0.

Proof. We first show that if $A$ satisfies (i) or (ii), then $\tilde{\Delta}(A) = 2$. If $A$ can be contracted to $K_{3,3}$, then $\tilde{\Delta}(A) = 2$. Now suppose $A$ satisfies (ii). Let $B$ be the matrix given in (4.2). Suppose $t > 1$. Since $B$ is fully indecomposable and $\sigma(M_3) = 2t - 1$, a contraction on the last column of $B$ results in a fully indecomposable matrix satisfying (ii) with $t$ replaced by $t - 1$. Hence we may assume that $t = 1$. Let $B'$ be the matrix obtained from $B$ by replacing the 1 in the $(n, n)$-position of $B$ by 0. Then

$$
\text{per } B = \text{per } B(n, n) + \text{per } B' = \text{per } B(n, n) + \text{per } [M_4 M_5] \text{ per } [M_3].
$$

Using Lemmas 4.1 and 4.3, we see that

$$
\text{per } B = \sigma(M_3) + \sigma(M_4) \sigma(M_6) = \sigma(M_3) + 4.
$$

Since $\sigma(B) = \sigma(M_3) + 2n - 1$, it follows that $\tilde{\Delta}(B) = 2$. Therefore if (i) or (ii) holds, $\tilde{\Delta}(A) = 2$.

Now suppose $\tilde{\Delta}(A) = 2$. We show by induction on $n$ that $A$ satisfies (i) or (ii). Suppose $n = 2$. Then

$$
A = \begin{bmatrix}
a & b \\
c & d
\end{bmatrix},
$$

where $a$, $b$, $c$, and $d$ are positive integers. Since $\tilde{\Delta}(A) = 2$, it follows that

$$(a - 1)(d - 1) + (b - 1)(c - 1) + 1 = 2.$$

Therefore there exist permutation matrices $P$ and $Q$ such that

$$
PAQ = \begin{bmatrix}
x & 2 \\
2 & 1
\end{bmatrix},
$$

where $x$ is a positive integer. Hence $A$ satisfies (ii) with $r = s = t = 1$. 
Let $n \geq 3$. We first show that if $A \neq K_{3,3}$, then $A$ has a row or column which contains exactly two positive entries. Suppose $A \neq K_{3,3}$ and every row and column of $A$ contains at least three positive entries. Let $G$ be the $(0,1)$-matrix obtained from $A$ by replacing each positive entry by 1. Then $G$ is fully indecomposable and each row and column of $B$ contains at least three 1's. Suppose that $n = 3$. Then $G = K_{3,3}$. Since $A \neq K_{3,3}$, some entry of $A$ is greater than 1. Using Lemma 4.2, we conclude that $\Delta(A) > \Delta(K_{3,3}) = 2$. Therefore $n > 3$. Let $H$ be a fully indecomposable matrix obtained from $G$ by replacing some 1 by a 0. Since $n > 3$, it follows from Theorem 3.5 that $\mathcal{F}(H)$ is not a simplex. Hence $\Delta(H) = \Delta(H) > 2$. Since each row of the fully indecomposable matrix $G$ contains at least three 1's, it follows from Hall's inequality [8] that per $G(i,j) \geq 2$ for $i, j = 1, \ldots, n$. Hence by Lemma 4.2, $\Delta(A) > \Delta(G) > \Delta(H) > 2$. Therefore if $A \neq K_{3,3}$, some row or column of $A$ contains exactly two positive entries.

We now show that the inductive assumption implies that if $A$ cannot be contracted to $K_{3,3}$, then $A$ has a row or column with two entries equal to 1 and all other entries equal to 0. Assume $A$ cannot be contracted to $K_{3,3}$. Without loss in generality we may assume that the first two entries in column 1 of $A$ are positive and all other entries in column 1 are 0. Let $B$ be the matrix obtained from $A$ by a contraction on column 1 relative to rows 1 and 2. Then

$$A = \begin{bmatrix} a & \alpha & \beta \\ b & \beta & C \\ 0 & 0 & C \end{bmatrix}, \quad B = \begin{bmatrix} a\beta + bx & b \alpha \\ C & C \end{bmatrix}.$$ 

It is easy to verify that

$$\Delta(A) - \Delta(B) = (a - 1)(\sigma(\beta) - 1) + (b - 1)(\sigma(\alpha) - 1). \quad (4.3)$$

Hence $2 = \Delta(A) \geq \Delta(B) \geq 1$. Suppose first that $\Delta(B) = 1$. Then by Theorem 3.8, $B$ satisfies property (ii) of Theorem 3.4. In this case it follows that $A$ has a row or column with two entries equal to 1 and all other entries equal to 0. Now suppose that $\Delta(A) = \Delta(B) = 2$. We consider two cases according to whether $n - 3$ or $n > 3$. Let $n - 3$. Since $A$ is a fully indecomposable nonnegative integral matrix, it follows from (4.3) that $a = 1$ or $\sigma(\beta) = 1$, and $b = 1$ or $\sigma(\alpha) = 1$. Hence if $a = 1$ or $b = 1$, $A$ has a row or column with two entries equal to 1 and all other entries equal to 0. Suppose that $a > 1$ and $b > 1$. Then $\sigma(\alpha) = \sigma(\beta) = 1$ and we may assume $A$ equals

$$\begin{bmatrix} a & 1 & 0 \\ b & 0 & 1 \\ 0 & c_1 & c_2 \end{bmatrix}.$$
Since $A(A) = 2$, it follows that $(a - 1)(c_1 - 1) + (b - 1)(c_2 - 1) = 1$. Hence $c_1 = 1$ or $c_2 = 1$, and $A$ has a column with two 1’s and one 0. Now suppose $n > 3$. Since $A$ cannot be contracted to $K_{3,3}$, by the inductive assumption $B$ satisfies (ii). If $r > 1$, then $M_1$ of (4.2) is nonvacuous, and each column of $M_1$ corresponds to a column of $B$ with two entries equal to 1 and all other entries equal to 0. If $s > 1$, then each row of $M_2$ corresponds to a row of $B$ with two entries equal to 1 and all other entries equal to 0. Since $n > 3$, if $r = s = 1$, then $t \geq 2$ and the last column of $M_2$ corresponds to a column of $B$ with two entries equal to 1 and all other entries equal to 0. It follows that $A$ has a row or column with two entries equal to 1 and all other entries equal to 0.

We now show that the inductive assumption implies that if $A$ does not satisfy (i), then $A$ satisfies (ii). Suppose that $A$ cannot be contracted to $K_{3,3}$. With no loss in generality, we may assume that the first two entries in column 1 of $A$ are 1 and all other entries in column 1 are 0. Let $B$ be the matrix obtained from $A$ by a contraction on column 1 relative to rows 1 and 2. From (4.3), it follows that $A(B) = 2$. Since $B$ cannot be contracted to $K_{3,3}$, by the inductive assumption there exist positive integers $u$, $v$, and $w$ with $u + v + w = n$ and permutation matrices $P'$ and $Q'$ such that

$$P'BQ' = B' = \begin{bmatrix} B_3 & B_1 & B_4 \\ B_2 & 0 & 0 \\ B_5 & 0 & R_6 \end{bmatrix},$$

where $B_3$ is a $u \times v$ matrix, $B_6$ is a $w \times w (0, 1)$-matrix with $o(B_6) = 2w - 1$, $B_1$ and $B_2^T$ are $(0, 1)$-matrices with exactly two 1’s in each column, and the first column sum of $B_4$ and $B_5^T$ is 2 and all other column sums of $B_4$ and $B_5^T$ are 0. If the first row of $B$ corresponds to one of the first $u$ rows of $B'$, then $A$ satisfies property (ii) with $r = u + 1$, $s = v$, $t = w$. If the first row of $B$ corresponds to one of rows $u + 1, \ldots, u + v - 1$ of $B'$, then $A$ satisfies (ii) with $r = u$, $s = v + 1$, $t = w$. If the first row of $B$ corresponds to row $u + v$ of $B'$, then $A$ satisfies (ii) with $r = u$, $s = v + 1$, $t = w$ or with $r = u$, $s = v$, $t = w + 1$. If $w > 1$ and the first row of $B$ corresponds to one of the last $w - 1$ rows of $B'$, then $A$ satisfies (ii) with $r = u$, $s = v$, $t = w + 1$. Thus the theorem follows by induction on $n$.

The $d$-dimensional faces of $\Omega_n$ with $d + 1$ vertices (the simplices) were characterized in Section 3. We now characterize those $d$-dimensional faces of $\Omega_n$ which have $d + 2$ vertices.

**Theorem 4.5.** Let $B$ be a $(0, 1)$-matrix of order $n \geq 3$ with total support. Then $F(B)$ is a $d$-dimensional face of $\Omega_n$ with $d + 2$ vertices if and only if one of the following is satisfied.
(i) \( d = 2 \) and \( \mathcal{F}(B) \) is a rectangle.

(ii) \( d \geq 3 \), \( B \) has exactly one nontrivial fully indecomposable component \( A \), and one of the following holds:

(a) \( A \) can be contracted to \( K_{3,3} \);
(b) \( A \) satisfies (ii) of Theorem 4.4 with \( r \geq 2 \) and \( s \geq 2 \).

Proof. Let \( k \) be the number of nontrivial fully indecomposable components of \( B \). Suppose that \( \mathcal{F}(B) \) is a \( d \)-dimensional face of \( Q_n \) with \( d + 2 \) vertices. Clearly \( k \geq 1 \). By Theorem 2.8, \( k \leq 2 \) with \( k = 2 \) only if each of the nontrivial fully indecomposable components of \( B \) corresponds to a face of dimension 1. Therefore if \( k = 2 \), (i) holds. Suppose \( k = 1 \) and let \( A \) be the nontrivial fully indecomposable component of \( B \). It follows that \( \overline{A}(A) = \Delta(A) = \Delta(B) = 2 \). Hence \( A \) satisfies (i) or (ii) of Theorem 4.3. Suppose \( A \) satisfies (ii) of Theorem 4.4. Since the first column sum of \( M_A \) and \( M_B^T \) is 2 and \( A \) is a \((0, 1)\)-matrix, \( r \geq 2 \) and \( s \geq 2 \). Thus if \( \mathcal{F}(B) \) is a \( d \)-dimensional face of \( Q_n \) with \( d + 2 \) vertices, (i) or (ii) holds. The converse readily follows.

Let \( A \) be a fully indecomposable \((0, 1)\)-matrix of order \( n \geq 3 \). If \( A \) satisfies (i) of Theorem 4.4, then \( \dim \mathcal{F}(A) = 4 \) and \( \mathcal{F}(A) \) has six vertices. If \( A \) satisfies (ii) of Theorem 4.4, then \( n \geq 4 \) and an easy calculation shows that \( \dim \mathcal{F}(A) = \sigma(M_A) + 2 \), and \( \mathcal{F}(A) \) has \( \sigma(M_A) + 4 \) vertices. Let \( \mathcal{F}(A) \) have dimension \( d \) and \( d + 2 \) vertices. It follows that

\[
d \leq [(n^2 + 8)/4]. \tag{4.4}
\]

If \( n = 3 \), then \( A = K_{3,3} \) and equality must hold in (4.4). Let \( n \geq 4 \). Then equality holds in (4.4) if and only if \( A \) satisfies (ii) with \( t = 1 \), \( |r - s| \leq 1 \), and \( M_A = K_{r,s} \). For \( n \geq 3 \) let \( f_1(n) \) be the maximum \( d \) such that there exists a \( d \)-dimensional face of \( Q_n \) with \( d + 1 \) vertices. From Corollary 3.7 and (4.4) we see that

\[
f_1(n) = [(n^2 + 2n - 3)/4], \quad f_2(n) = [(n^2 + 8)/4],
\]

and hence that \( f_1(n) \leq f_2(n) \) if and only if \( n \leq 6 \).

Let \( n \geq 4 \) and let \( d \) be an integer with \( 2 \leq d \leq f_2(n) \). Then there exists a \( d \)-dimensional face \( \mathcal{F} \) of \( Q_n \) with \( d + 2 \) vertices. For \( d = 2 \), \( \mathcal{F} \) is a rectangle. Let \( d \geq 3 \). We construct a matrix \( A \) to satisfy (ii) of Theorem 4.4 as follows. Choose \( r \) and \( s \) to be integers such that \( r + s = n \) and \( |r - s| \leq 1 \) and let \( t = 1 \). Let \( M_1(M_2) \) be a vertex–edge incidence matrix of a path. Then two of the row sums of \( M_1(M_2^T) \) equal 1 and the other row sums equal 2. Choose the two 1’s of \( M_4(M_3^T) \) so that \( A \) must have at least two 1’s in each row and column. Choose \( M_9 \) to be any \( r \times s \) \((0, 1)\)-matrix with \( \sigma(M_9) = d - 2 \). By Lemma 4.1, \( A \) is fully indecomposable. Hence \( \mathcal{F}(A) \) is a \( d \)-dimensional face of \( Q_n \) with \( d + 2 \) vertices.
Note from Theorem 4.5 that there are three possible types for $d$-dimensional faces of $\Omega_n$ with $d + 2$ vertices. For $d = 4$, two different types may occur. For each $d \geq 2$, $d \neq 4$, only one type may occur. For each $n > 3$ all three types occur as faces of $\Omega_n$.

From our results it is not difficult to see that for each positive integer $m$, there exist positive integers $d$ and $n$ such that $\Omega_n$ has a $d$-dimensional face with $d + m$ vertices. Let $m \geq 3$. Select an $n \times n$ fully indecomposable $(0, 1)$-matrix $A$ of the form (4.2) satisfying (ii) of Theorem 4.4 with $r = m$ and $t = 1$. Let $B$ be the matrix obtained from $A$ by replacing $M_4$ by $K_{m,1}$. If $\mathcal{F}(A)$ has dimension $k$, then $\mathcal{F}(B)$ has dimension $k + (m - 2)$. Let $d = k + (m - 2)$. It follows that $\mathcal{F}(B)$ is a $d$-dimensional face of $\Omega_n$ with $d + m$ vertices.

5. Further Characterizations of Faces

In previous sections we have characterized four types of faces, namely, those that are simplices, two-neighborly, two-simplicial, or $k$-dimensional with $k + 2$ vertices. We now show that a $k$-dimensional face of $\Omega_n$ has at most $2^k$ vertices, and characterize all $k$-dimensional faces which have at least $2^{k-1} + 1$ vertices. Faces of $\Omega_n$ which are pyramids are also determined. We conclude by describing all three-dimensional faces of $\Omega_n$.

We recall from Theorem 2.5 that if $A$ is an $n \times n$ fully indecomposable $(0, 1)$-matrix, then $\dim \mathcal{F}(A) = o(A) - 2n + 1$. Hence, from Foregger’s theorem [6] we immediately obtain the following.

**Theorem 5.1.** Let $A$ be a fully indecomposable $(0, 1)$-matrix of order $n > 1$ and let $\dim \mathcal{F}(A) = k$. Then

$$\per A \leq 2^{k-1} + 1.$$ 

Equality holds if and only if

\((*)\) there exist permutation matrices $P$ and $Q$ such that $PAQ$ has the form

\[
\begin{bmatrix}
C_1 & 0 & \cdots & 0 & E_r \\
E_1 & C_2 & \cdots & 0 & 0 \\
\vdots & \vdots & \ddots & \vdots & \vdots \\
0 & 0 & \cdots & C_{r-1} & 0 \\
0 & 0 & \cdots & E_{r-1} & C_r \\
\end{bmatrix}
\] 

\((r \geq 2), \quad (5.1)\)
where \( \sigma(E_i) = 1 \) for \( i = 1, \ldots, r \), and \( r - k + 1 \) of the \( C_i \)'s equal the \( 1 \times 1 \) matrix \([1]\) while the other \( k - 1 \) \( C_i \)'s are matrices of order at least 2 of the form

\[
L = \begin{bmatrix}
1 & 0 & \cdots & 0 & 1 \\
1 & 1 & \cdots & 0 & 0 \\
\vdots & \vdots & \ddots & \vdots & \vdots \\
0 & 0 & \cdots & 1 & 0 \\
0 & 0 & \cdots & 1 & 1 \\
\end{bmatrix}.
\] (5.2)

The following lemma is easily proved.

**Lemma 5.2.** Let \( t \geq 2 \) and \( n_1, \ldots, n_t \) be positive integers. Then

\[
(2^{n_1} + 1) \cdots (2^{n_t} + 1) \leq 2^{n_1 + \cdots + n_t + (t-1)} + 1
\]

with equality if and only if \( t = 2 \) and \( n_1 = n_2 = 1 \).

Let \( A \) be a \((0, 1)\)-matrix of order \( n > 1 \), and suppose that \( \mathcal{F}(A) \) has dimension \( d \) and \( v \) vertices. If \( A \) is fully indecomposable, then according to Theorem 5.1, \( v \leq 2^{d-1} + 1 \). Our next theorem shows that there are at most \( d \) possible values of \( v \) with \( v \geq 2^{d-1} + 1 \).

**Theorem 5.3.** Let \( d \) and \( v \) be positive integers with \( v \geq 2^{d-1} + 1 \). There exists a \( d \)-dimensional face with \( v \) vertices of some \( \Omega_n \) if and only if \( v \in \{2^{d-1} + 2^m \mid m = 0, 1, \ldots, d-1\} \).

For \( m = 0, 1, \ldots, d-1 \), let \( v_m = 2^{d-1} + 2^m \) and let \( \mathcal{F}_m \) be a \( d \)-dimensional face of \( \Omega_n \) with \( v_m \) vertices. Let \( B_m \) be the \( n \times n \) \((0, 1)\)-matrix with total support corresponding to \( \mathcal{F}_m \).

(i) If \( m = d - 4 \), then \( B_m \) satisfies one of the following.

(a) It has exactly \( m + 1 \) nontrivial fully indecomposable components, where \( m \) of these components are of the form (5.2) and the other one satisfies (*) of Theorem 5.1 with \( k = d - m \).

(b) It has exactly \( m + 2 \) nontrivial fully indecomposable components, where \( m \) of these components are of the form (5.2) and the other two satisfy (*) of Theorem 5.1 with \( k = (d - m)/2 = 2 \).

(ii) If \( m \neq d - 4 \), then \( B_m \) satisfies (a).

**Proof.** For \( m = 0, 1, \ldots, d-1 \), let \( B_m \) be an \( n \times n \) \((0, 1)\)-matrix with total support. If either (a) or (b) holds, it follows from Corollary 2.6 that \( \dim \mathcal{F}(B_m) = d \). If (a) holds, using Theorem 5.1 we see that

\[
\text{per } B_m = 2^m(2^{d-m-1} + 1) = 2^{d-1} + 2^m.
\]
Similarly, if (b) holds, then \( m = d - 4 \) and

\[
\text{per } B_m = 2^m(2 + 1)^2 - 2^m(2^3 + 1) - 2^{d-1} + 2^m.
\]

Now let \( B \) be an \( n \times n \) \((0,1)\)-matrix with total support, and suppose that \( \mathcal{F}(B) \) has dimension \( d \) and \( v \geq 2^{d-1} + 1 \) vertices. Let \( P \) and \( Q \) be permutation matrices such that \( PBQ = A_1 \oplus \cdots \oplus A_s \oplus I \), where \( A_1, \ldots, A_s \) are fully indecomposable matrices of order at least 2. Let \( d_i = \dim \mathcal{F}(A_i) \) for \( t = 1, \ldots, s \). Observe that \( s \leq d \). Suppose that \( d_i = 1 \) for \( i = 1, \ldots, s \). Then \( s = d \) and each of \( A_1, \ldots, A_s \) can be permuted to obtain a matrix of the form (5.2). In this case \( B \) satisfies (a) with \( m = d - 1 \). Now suppose that \( d_i > 1 \) for at least one \( i \). We may assume that for some \( 1 \leq t \leq s \), \( d_i > 1 \) for \( i = 1, \ldots, t \) and \( d_i = 1 \) for \( i = t + 1, \ldots, s \). Let \( m = s - t \). Then \( d - m = d_1 + \cdots + d_t \). Applying Theorem 5.1 and Lemma 5.2, we see that

\[
\text{per } B = \prod_{i=1}^{s} \text{per } A_i
\]

\[\leq \prod_{i=1}^{s} (2^{d_{i-1}} + 1)\]

\[= 2^{s-t} \prod_{i=1}^{t} (2^{d_{i-1}} + 1)\]

\[\leq 2^{s-t}(2^{d_t} \cdots 1 + 1) = 2^m(2^{d-m-1} + 1).\]

Suppose that \( \text{per } A_i < 2^{d_{i-1} + 1} \) for some \( 1 \leq i \leq t \). It then follows that

\[
\text{per } B \leq 2^{s-t} \left( \prod_{i=1}^{t} (2^{d_{i-1}} + 1) - 1 \right)
\]

\[\leq 2^m 2^{d-m-1} = 2^{d-1}.\]

Since \( v = \text{per } B \), this contradicts \( v \geq 2^{d-1} + 1 \). Thus, \( \text{per } A_i = 2^{d_{i-1} + 1} \) for \( i = 1, \ldots, t \). Hence \( A_t \) satisfies (*) of Theorem 5.1 with \( k = d_t \) for \( i = 1, \ldots, t \). Now suppose that \( t > 2 \) or \( t = 2 \) with \( d_1 > 2 \) or \( d_2 > 2 \). Then by Lemma 5.2,

\[
\text{per } B \leq 2^m 2^{d-m-1} = 2^{d-1}
\]

and this again contradicts \( v \geq 2^{d-1} + 1 \). Thus \( t = 1 \) or \( t = d_1 = d_2 = 2 \).

If \( t = d_1 = d_2 = 2 \), then \( m = d - 4 \) and (b) holds. If \( t = 1 \), then (a) holds. Hence the theorem follows.
Corollary 5.4. Let $A$ be an $n \times n$ $(0, 1)$-matrix with total support and let $k = \dim \mathcal{F}(A)$. Then

$$\text{per } A \leq 2^k.$$  

Equality holds if and only if there exist permutation matrices $P$ and $Q$ such that $PAQ = L_1 \oplus \cdots \oplus L_k \oplus I$, where $L_i$ is of the form (5.2) for $i = 1, \ldots, k$.

A rectangular $k$-dimensional parallelootope is called a $k$-box [2, p. 187].

Theorem 5.5. Let $\mathcal{F}$ be a face of $\Omega_n$ with dimension $k$ and $v$ vertices. Then $v \leq 2^k$ with equality if and only if $\mathcal{F}$ is a $k$-box.

Proof. Let $A$ be an $n \times n$ $(0, 1)$-matrix with total support which corresponds to $\mathcal{F}$. By Corollary 5.4, $v \leq 2^k$. If $\mathcal{F}$ is a $k$-box, then $v = 2^k$. Now assume $v = 2^k$. By Corollary 5.4 we may assume $A = L_1 \oplus \cdots \oplus L_k \oplus I$, where $L_i$ is of the form (5.2) for $i = 1, \ldots, k$. Let $P_i$ be the permutation matrix such that $L_i = I + P_i$ for $i = 1, \ldots, k$. For each $i = 1, \ldots, k$, let $Q_i$ be the matrix obtained from $A$ by replacing $L_i$ by $P_i$ and all other $L_j$ by $I$. Denote the line segment joining $I$ and $Q_i$ by $S_i$ for $i = 1, \ldots, k$. Then $S_1, \ldots, S_k$ are mutually orthogonal line segments with a common point and $\mathcal{F}$ is their vector sum. Hence $\mathcal{F}$ is a $k$-box.

Let $\mathcal{P}$ be a polytope in Euclidean $d$-space $R^d$ and $x$ a point in $R^d$ not in the affine hull of $\mathcal{P}$. Then the pyramid [7, p. 54] with basis $\mathcal{P}$ and apex $x$ is defined to be the convex hull $\mathcal{B}$ of $\mathcal{P} \cup \{x\}$. Observe that $\mathcal{B}$ has exactly one more vertex than $\mathcal{P}$. Conversely, if $\mathcal{P}$ and $\mathcal{B}$ are polytopes such that $\mathcal{P}$ is a face of $\mathcal{B}$ and $\mathcal{B}$ has exactly one more vertex than $\mathcal{P}$, then $\mathcal{B}$ is a pyramid with basis $\mathcal{P}$. Hence we have the following.

Theorem 5.6. Let $A$ and $B$ be $n \times n$ $(0, 1)$-matrices with $B \leq A$. Then $\mathcal{F}(A)$ is a pyramid with basis $\mathcal{F}(B)$ if and only if $\text{per } A = \text{per } B + 1$.

Theorem 5.7. Let $A$ be an $n \times n$ $(0, 1)$-matrix with total support such that $\mathcal{F}(A)$ is a pyramid with basis some face of $\Omega_n$. If $A$ is not a permutation matrix, then $A$ has exactly one nontrivial fully indecomposable component.

Proof. Suppose $A$ is not a permutation matrix. Then $A$ has at least one nontrivial fully indecomposable component. Let $B \leq A$ be a $(0, 1)$-matrix such that $\mathcal{F}(A)$ is a pyramid with basis $\mathcal{F}(B)$. Without loss in generality we may assume that

$$A = A_1 \oplus \cdots \oplus A_t \oplus I,$$

$$B = B_1 \oplus \cdots \oplus R_t \oplus I,$$

where $B_1 \neq A_1$ while $A_i$ is a fully indecomposable matrix of order at least 2 and $B_i \leq A_i$ for $i = 1, \ldots, t$. Suppose $t \geq 2$. Since $B_i \leq A_i$, $B_1 \neq A_1$,
there exist \( r \) and \( s \) such that the \((r, s)\)-entry of \( A_1 \) is 1 while the \((r, s)\)-entry of \( B_1 \) is 0. Since \( A_1 \) is fully indecomposable, per \( A_1(r; s) \geq 1 \). Moreover, since \( A_2 \) is a fully indecomposable \((0, 1)\)-matrix of order at least 2, per \( A_2 \geq 2 \). Hence per \( A(r; s) \geq 2 \). It follows that

\[
\text{per } A \geq \text{per } B + \text{per } A(r; s) \geq \text{per } B + 2.
\]

Therefore by Theorem 5.6, \( t = 1 \).

We now characterize \((0, 1)\)-matrices \( A \) and \( B \) with total support such that \( \mathcal{F}(A) \) is a pyramid with basis \( \mathcal{F}(B) \). By Theorem 5.7 it suffices to assume that \( A \) is fully indecomposable. We adopt the convention that if \( A \) is a matrix of order one, then per \( A(1; 1) = 1 \).

**Theorem 5.8.** Let \( A = [a_{ij}] \) and \( B = [b_{ij}] \) be \( n \times n \) \((0, 1)\)-matrices, where \( A \) is fully indecomposable and \( B \) has total support. Then \( \mathcal{F}(A) \) is a pyramid with basis \( \mathcal{F}(B) \) if and only if one of the following holds.

(i) \( B \) is fully indecomposable and there exist \( r \) and \( s \) such that \( \text{per } A(r; s) = 1 \), \( a_{rs} = 1 \), and \( B \) is obtained from \( A \) by replacing \( a_{rs} \) by 0.

(ii) \( B \) is not fully indecomposable and there exist permutation matrices \( P \) and \( Q \) such that

\[
PAQ = \begin{bmatrix}
A_1 & 0 & \cdots & 0 & E_k \\
E_1 & A_2 & \cdots & 0 & 0 \\
\vdots & \vdots & \ddots & \vdots & \vdots \\
0 & 0 & \cdots & A_{k-1} & 0 \\
0 & 0 & \cdots & E_{k-1} & A_k
\end{bmatrix}, \quad PBQ = A_1 \oplus \cdots \oplus A_k, \quad (5.3)
\]

where for \( i = 1, \ldots, k \), \( A_i \) is fully indecomposable, \( \sigma(E_i) = 1 \), the \((1, 1)\)-entry of \( E_i \) is 1, and per \( A_i(1; 1) = 1 \).

**Proof.** First, suppose (i) holds. Then per \( A = \text{per } B + \text{per } A(r; s) = \text{per } B + 1 \). By Theorem 5.6, \( \mathcal{F}(A) \) is a pyramid with basis \( \mathcal{F}(B) \). Now suppose (ii) holds. Then

\[
\text{per } A = \text{per } B + \prod_{i=1}^{k} \text{per } A_i(1; 1) = \text{per } B + 1,
\]

and it follows from Theorem 5.6 that \( \mathcal{F}(A) \) is a pyramid with basis \( \mathcal{F}(B) \).

Conversely, suppose that \( \mathcal{F}(A) \) is a pyramid with basis \( \mathcal{F}(B) \). Then \( \mathcal{F}(B) \) is a facet of \( \mathcal{F}(A) \). Suppose \( B \) is fully indecomposable. By Corollary 2.11 there exists \( r \) and \( s \) such that \( a_{rs} = 1 \) and \( B \) is obtained from \( A \) by replacing \( a_{rs} \) by 0. Since per \( A = \text{per } B + \text{per } A(r; s) \), it follows from Theorem 5.6 that per \( A(r; s) = 1 \). Now suppose that \( B \) is not fully indecomposable. It follows from Corollary 2.11 that there exist permutation matrices \( P \) and \( Q \)
such that (5.3) holds, where for \( i = 1, \ldots, k \), \( A_i \) is fully indecomposable, \( \sigma(E_i) = 1 \), and the (1, 1)-entry of \( E_i \) is 1. Since \( \per A = \per B + \prod_{i=1}^{k-1} \per A_i(1;1) \) for \( i = 1, \ldots, k \). Hence (i) or (ii) holds.

As a consequence of Theorems 5.3, 5.5, 5.8, and Corollary 5.4 we have the following.

**Theorem 5.9.** Let \( \mathcal{F} \) be a face of \( \Omega_n \) with dimension \( d \) and \( v \) vertices where \( v \geq 2^{d-1} + 1 \). Then either \( \mathcal{F} \) is the orthogonal vector sum of an \( m \)-box and a pyramid, with basis a \( (d - m - 1) \)-box for some \( m \) with \( 0 \leq m \leq d - 1 \), or \( \mathcal{F} \) is the orthogonal vector sum of a \( (d - 4) \)-box and two triangles.

To conclude this part of the paper we describe the three-dimensional faces of \( \Omega_n \). For \( n \leq 5 \) some of these do not occur. Let \( \mathcal{F} \) be a three-dimensional face of \( \Omega_n \) with \( v \) vertices, and let \( B \) be a \((0,1)\)-matrix with total support such that \( \mathcal{F} = \mathcal{F}(B) \). Then \( v \geq 4 \). Let \( v = 4 \). Then \( \mathcal{F} \) is a tetrahedron and \( B \) has exactly one nontrivial fully indecomposable component \( A \), where \( A \) satisfies (ii) of Theorem 3.4 with \( \sigma(A) = 4 \). Now suppose \( v \geq 5 \). Then it follows from Theorem 5.3 that \( v \in \{5, 6, 8\} \) and \( A \) satisfies (a) of Theorem 5.3 for \( m = 0, 1, \) or 2. From Theorem 5.9 we conclude the following. If \( v = 5 \), then \( \mathcal{F} \) is a pyramid with basis a rectangle. If \( v = 6 \), then \( \mathcal{F} \) is a prism with basis a triangle and sides orthogonal to the basis. If \( v = 8 \), then \( \mathcal{F} \) is a 3-box. Therefore, if \( n \geq 6 \), the three-dimensional faces of \( \Omega_n \) are of four different combinatorial types. From our description of these faces we conclude that if \( \mathcal{F}_1 \) is a three-dimensional face of \( \Omega_m \) and \( \mathcal{F}_2 \) is a three-dimensional face of \( \Omega_n \) such that \( \mathcal{F}_1 \) and \( \mathcal{F}_2 \) have the same combinatorial type, then \( \mathcal{F}_1 \) and \( \mathcal{F}_2 \) are affinely equivalent.

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