



NORTH-HOLLAND

## $(0, \frac{1}{2}, 1)$ Matrices Which Are Extreme Points of the Generalized Transitive Tournament Polytope

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### ABSTRACT

Following Brualdi and Hwang, given a generalized transitive tournament (GTT) matrix  $T$  of order  $n$ , we consider the  $*$ -graph of  $T$ , that is, the undirected graph with vertices  $1, 2, \dots, n$  in which there is an edge  $\{i, j\}$  between vertices  $i$  and  $j$  if and only if  $0 < t_{ij} < 1$ . We characterize the  $*$ -graphs of the extreme GTT  $(0, \frac{1}{2}, 1)$  matrices of order  $n$ . Using this characterization, we obtain for  $n = 6, 7$  the complete list of extreme GTT  $(0, \frac{1}{2}, 1)$  matrices of order  $n$ .

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### 1. INTRODUCTION

Let  $T = [t_{ij}]$  be a  $(0, 1)$  matrix (that is, each entry of  $T$  is 0 or 1) of order  $n$  which satisfies  $t_{ij} = 0$  for  $i = 1, \dots, n$  and  $t_{ij} + t_{ji} = 1$  for every  $i \neq j$ ; then  $T$  is said to be a *tournament matrix*. If  $T$  also satisfies  $1 \leq t_{ij} + t_{jk} + t_{ki} \leq 2$  for every  $i, j, k$  distinct, then  $T$  is said to be a *transitive tournament matrix*, abbreviated TT matrix.

A nonnegative matrix  $T = [t_{ij}]$  of order  $n$  which satisfies  $t_{ii} = 0$  for  $i = 1, \dots, n$  and  $t_{ij} + t_{ji} = 1$  for every  $i \neq j$  is said to be a *generalized tournament matrix*, abbreviated GT matrix. If  $T$  also satisfies  $1 \leq t_{ij} + t_{jk} + t_{ki} \leq 2$  for every  $i, j, k$  distinct, then  $T$  is said to be a *generalized transitive*

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*tournament matrix*, abbreviated GTT matrix. The convex polytope composed of all GT matrices of order  $n$  will be denoted by  $\mathcal{G}_n$ , and the convex polytope composed of all GTT matrices of order  $n$  by  $\mathcal{T}_n$ .

The tournament matrices of order  $n$  are the extreme points of  $\mathcal{G}_n$ . In the same way, the TT matrices of order  $n$  are extreme points of  $\mathcal{T}_n$ , but when  $n \geq 6$  the polytope  $\mathcal{T}_n$  has more extreme points (for  $n \leq 5$  the TT matrices of order  $n$  are the only extreme points of  $\mathcal{T}_n$ —see Dridi [3]). We say that a GTT matrix is *extreme* provided it is an extreme point of  $\mathcal{T}_n$ .

We will characterize for any  $n \in \mathbb{N}$  the extreme GTT  $(0, \frac{1}{2}, 1)$  matrices of order  $n$  (that is, the extreme GTT matrices of order  $n$  with all entries equal to 0,  $\frac{1}{2}$ , or 1). In particular, for  $n = 6, 7$  we will obtain the complete list of the extreme GTT  $(0, \frac{1}{2}, 1)$  matrices. The method we have employed follows the ideas introduced into the subject by Brualdi and Hwang in [1].

NOTE: During the Workshop on Nonnegative Matrices held in Haifa in 1993, I was informed (private communication) that Z. Nutov and M. Penn had found one extreme point of  $\mathcal{T}_8$  with some of its entries different from 0,  $\frac{1}{2}$ , and 1.

## 2. GRAPHS

We will work only with graphs having neither loops nor multiple edges. Let  $\Gamma_n$  denote the set composed of the undirected graphs with vertices  $1, \dots, n$ . Given  $\gamma \in \Gamma_n$ , the edge set of  $\gamma$  will be denoted by  $E(\gamma)$ . Two vertices  $a$  and  $b$  of  $\gamma$  are said to be *adjacent* if  $E(\gamma)$  contains the edge  $\{a, b\}$ . The *complement*  $\bar{\gamma}$  of  $\gamma$  is the graph of  $\Gamma_n$  in which two vertices  $a$  and  $b$  are adjacent if and only if they are not adjacent in  $\gamma$ .

Any finite sequence of edges of  $\gamma \in \Gamma_n$

$$\{a_1, a_2\}, \{a_2, a_3\}, \dots, \{a_{s-1}, a_s\}, \{a_s, a_{s+1}\}$$

is said to be a *path* of  $\gamma$  of length  $s$ ; we will use the notation  $[a_1, \dots, a_{s+1}]$  for this path. Note that it is possible that some vertex appears more than once. If  $a_{s+1} = a_1$ , then it is said to be a *cycle* of  $\gamma$  of length  $s$ ; we will use the notation  $(a_1, \dots, a_s)$  for this cycle. A *triangular chord* of a path  $[a_1, \dots, a_r]$  of  $\gamma$  with  $a_1 \neq a_r$  is one of the edges  $\{a_i, a_{i+2}\}$  with  $i \in \{1, \dots, r-2\}$ . A *triangular chord* of a cycle  $(a_1, \dots, a_s)$  of  $\gamma$  is one of the edges  $\{a_i, a_{i+2}\}$  with  $i \in \{1, \dots, s-2\}$ , or  $\{a_{s-1}, a_1\}$ , or  $\{a_s, a_2\}$ .

EXAMPLE. Let  $\gamma \in \Gamma_6$  with edge set

$$E(\gamma) = \{\{1, 2\}, \{2, 3\}, \{3, 4\}, \{4, 5\}, \{5, 6\}, \{2, 6\}, \{3, 6\}\}.$$

Consider the cycles  $c = (4, 3, 2, 6, 5)$  and  $c' = (4, 3, 2, 1, 2, 6, 5)$ :  $\{3, 6\}$  is a triangular chord of  $c$ , but  $c'$  has no triangular chord.

Given  $\gamma \in \Gamma_n$ , there exists a partition of  $E(\gamma)$

$$E(\gamma) = E_1(\gamma) \cup E_2(\gamma) \cup \dots \cup E_s(\gamma)$$

such that two edges  $\{a, b\}$  and  $\{c, d\}$  of  $\gamma$  are in the same element of the partition if and only if there exists a path  $[a_1 = a, a_2 = b, \dots, a_{t-1} = c, a_t = d]$  of  $\gamma$  with  $\{a_j, a_{j+2}\} \notin E(\gamma)$  for  $j = 1, \dots, t - 2$ . For  $i = 1, \dots, s$ ,  $\gamma^i$  will denote a *spanning subgraph* of  $\gamma$  (that is, a graph with the same vertex set as  $\gamma$  and some of its edges) with edge set  $E_i(\gamma)$ . We will call each  $E_i(\gamma)$  a *color class* of  $\gamma$  and each  $\gamma^i$  a *color component* of  $\gamma$ .

Let  $\gamma \in \Gamma_n$ , and let  $\{a, b\}, \{c, d\} \in E(\gamma)$  be two edges of the same color class. We will say that the orientation  $a \rightarrow b$  of  $\{a, b\}$  *forces* the orientation  $c \rightarrow d$  (respectively,  $d \rightarrow c$ ) of  $\{c, d\}$  if and only if there exists a path  $[a_1 = a, a_2 = b, \dots, a_{t-1} = c, a_t = d]$  of  $\gamma$  of odd (respectively, even) length with  $\{a_j, a_{j+2}\} \notin E(\gamma)$  for  $j = 1, \dots, t - 2$ . For short we write that  $a \rightarrow b$  *forces*  $c \rightarrow d$  or  $a \rightarrow b \Rightarrow c \rightarrow d$ . Note that it is possible for  $a \rightarrow b$  to force both  $c \rightarrow d$  and  $d \rightarrow c$ .

We say that  $\gamma \in \Gamma_n$  is a *comparability graph* (or that  $\gamma$  is *transitively orientable*) provided it is possible to orient each edge of  $\gamma$  so that the resulting digraph satisfies the transitive law

$$a \rightarrow b, b \rightarrow c \text{ implies } a \rightarrow c.$$

Such an orientation is called a *transitive orientation* of  $\gamma$ .

In the next theorem, condition (ii) is the usual characterization of comparability graphs due to Gilmore and Hoffman [4]. Conditions (iii) and (iv), although stated in a different way, are due to Golumbic [5].

THEOREM 1. *Given  $\gamma \in \Gamma_n$ , the following statements are equivalent:*

- (i)  $\gamma$  is a comparability graph;
- (ii) any cycle of  $\gamma$  of odd length has a triangular chord;
- (iii) any color component of  $\gamma$  is a comparability graph;
- (iv) there does not exist any  $\{a, b\} \in E(\gamma)$  such that  $a \rightarrow b$  forces  $b \rightarrow a$ .

It follows from Theorem 1 that given a comparability graph  $\gamma \in \Gamma_n$ , if we

assign an orientation  $a \rightarrow b$  to  $\{a, b\} \in E(\gamma)$ , then  $a \rightarrow b$  forces a unique orientation in each edge of  $E(\gamma)$  that belongs to the color class  $E_i(\gamma)$  containing  $\{a, b\}$ . Orienting each edge of  $E_i(\gamma)$  with the orientation induced by  $a \rightarrow b$ , we get a transitive orientation of  $\gamma^i$ . Moreover, it is possible to assign an orientation to one edge of each color class of  $\gamma$  in such a way that, orienting all edges of  $\gamma$  with the induced orientations, we get a transitive orientation of  $\gamma$ .

We can construct an algorithm that divides the edge set of a graph into its color classes, and another algorithm that decides for each color component of a graph whether it is a comparability graph (see [5]).

In fact, if  $\gamma \in \Gamma_n$  with  $n$  not too large, then it is possible to check by hand whether  $\gamma$  is a comparability graph. We give an example: Let  $\gamma \in \Gamma_6$  be again the graph with edge set

$$E(\gamma) = \{\{1, 2\}, \{2, 3\}, \{3, 4\}, \{4, 5\}, \{5, 6\}, \{2, 6\}, \{3, 6\}\}.$$

Clearly  $\gamma$  has only one color class. Assign an arbitrary orientation to one edge of  $\gamma$ , for example, the orientation  $1 \rightarrow 2$  to the edge  $\{1, 2\}$ . If  $\gamma$  were a comparability graph, then  $1 \rightarrow 2$  would force a unique orientation for each edge of  $\gamma$ . But

$$\begin{aligned} 1 \rightarrow 2 &\Rightarrow 6 \rightarrow 2 &\Rightarrow 6 \rightarrow 5 &\Rightarrow 4 \rightarrow 5 &\Rightarrow 4 \rightarrow 3 \\ &\Rightarrow 2 \rightarrow 3 &\Rightarrow 2 \rightarrow 1. \end{aligned}$$

and therefore we conclude that  $\gamma$  is not a comparability graph.

### 3. CHARACTERIZATION OF \*-GRAPHS OF EXTREME GTT $(0, \frac{1}{2}, 1)$ MATRICES

Let  $G_n$  denote the set composed of the undirected graphs with  $n$  *nonnumbered* vertices. All definitions given in Section 2 for graphs  $\gamma \in \Gamma_n$  are easily adapted for graphs  $g \in G_n$ . Two graphs  $\gamma \in \Gamma_n$  and  $g \in G_n$  are said to be *isomorphic* if there exists a bijection between the vertices of  $\gamma$  and  $g$  that preserves adjacency.

Following Brualdi and Hwang [1], given a GTT matrix  $T = [t_{ij}]$  of order  $n$ , we consider the *\*-graph* of  $T$ , that is, the graph  $\gamma_T \in \Gamma_n$  in which  $\{i, j\} \in E(\gamma_T)$  if and only if  $0 < t_{ij} < 1$ . In considering *\*-graphs* it suffices to consider only GTT  $(0, \frac{1}{2}, 1)$  matrices, since the matrix obtained from a GTT matrix by replacing each nonintegral entry with  $\frac{1}{2}$  is also a GTT matrix.

A graph  $g \in G_n$  is called *GTT-realizable* provided that there exists a GTT matrix  $T$  whose  $*$ -graph  $\gamma_T$  is isomorphic to  $g$ .

**THEOREM 2** (Brualdi and Hwang [1]). *A graph  $g \in G_n$  is GTT-realizable if and only if its complement  $\bar{g}$  is a comparability graph.*

Brualdi and Hwang [1] show that if  $g \in G_n$  is a comparability graph with at least one edge, then  $g$  is not isomorphic to the  $*$ -graph of any extreme GTT  $(0, \frac{1}{2}, 1)$  matrix. We present the following stronger result,

**THEOREM 3.** *Let  $g \in G_n$  be a GTT-realizable graph with at least one edge. If some color component of  $g$  is a comparability graph, then  $g$  is not isomorphic to the  $*$ -graph of any extreme GTT  $(0, \frac{1}{2}, 1)$  matrix.*

*Proof.* Let  $T = [t_{ij}]$  be a GTT  $(0, \frac{1}{2}, 1)$  matrix whose  $*$ -graph  $\gamma = \gamma_T$  is isomorphic to  $g$ . By hypothesis, there exists a color component  $\gamma^r$  of  $\gamma$  which is a comparability graph. Consider the graph  $\gamma^r$  provided with a transitive orientation. Then for  $\varepsilon \in \mathbb{R}$  define the matrix  $T_\varepsilon^r = [t_{ij}^r]$  as follows:

$$t_{ij}^r = \begin{cases} t_{ij} & \text{if } \{i, j\} \text{ is not an edge of } \gamma^r, \\ t_{ij} + \varepsilon & \text{if } \{i, j\} \text{ is an edge of } \gamma^r \text{ with orientation } i \rightarrow j, \\ t_{ij} - \varepsilon & \text{if } \{i, j\} \text{ is an edge of } \gamma^r \text{ with orientation } j \rightarrow i. \end{cases}$$

For any two distinct  $i, j \in \{1, \dots, n\}$  we have  $t_{ij}^r + t_{ji}^r = t_{ij} + t_{ji} = 1$ . Given three distinct  $i, j, k \in \{1, \dots, n\}$  we have the following possibilities,

(1)  $\gamma$  contains none of the edges  $\{i, j\}, \{j, k\}, \{i, k\}$ . In this case,

$$t_{ij}^r = t_{ij}, \quad t_{jk}^r = t_{jk}, \quad \text{and} \quad t_{ki}^r = t_{ki}.$$

(2)  $\gamma$  contains two of the edges  $\{i, j\}, \{j, k\}, \{i, k\}$ . Then both edges are in the same color component of  $\gamma$ . If this color component is different from  $\gamma^r$ , then  $t_{ij}^r = t_{ij}, t_{jk}^r = t_{jk},$  and  $t_{ki}^r = t_{ki}$ . Suppose this color component is  $\gamma^r$ . Without loss of generality we can suppose that  $\gamma^r$  contains the edges  $\{i, j\}$  and  $\{i, k\}$ . As  $\gamma^r$  is provided with a transitive orientation, then if  $i \rightarrow j$  it follows that  $i \rightarrow k$ , and if  $j \rightarrow i$  it follows that  $k \rightarrow i$ ; in both cases

$$t_{ij}^r + t_{jk}^r + t_{ki}^r = t_{ij} + t_{jk} + t_{ki} = 1 \text{ or } 2.$$

(3)  $\gamma$  contains one or three of the edges  $\{i, j\}$ ,  $\{j, k\}$ ,  $\{i, k\}$ . Then

$$\begin{aligned} t_{ij}^t + t_{jk}^r + t_{ki}^r &\in [t_{ij} + t_{jk} + t_{ki} - 3\varepsilon, t_{ij} + t_{jk} + t_{ki} + 3\varepsilon] \\ &= \left[\frac{3}{2} - 3\varepsilon, \frac{3}{2} + 3\varepsilon\right]. \end{aligned}$$

Therefore, for any  $\varepsilon \in [-\frac{1}{6}, \frac{1}{6}]$ ,  $T_\varepsilon^r$  is a GTT matrix and  $T = \frac{1}{2} (T_\varepsilon^r + T_{-\varepsilon}^r)$ , which implies that  $T$  is not extreme  $\blacksquare$

**THEOREM 4.** *Let  $g \in G_n$  be a GTT-realizable graph such that no color component of  $g$  is a comparability graph, and let  $T$  be a GTT  $(0, \frac{1}{2}, 1)$  matrix whose  $*$ -graph  $\gamma_T$  is isomorphic to  $g$ . Then  $T$  is an extreme GTT matrix.*

*Proof.* Let  $T = [t_{ij}]$  be equal to  $\frac{1}{2} (R + S)$ , where  $R = [r_{ij}]$  and  $S = [s_{ij}]$  are GTT matrices. We will show that  $R = S = T$ , which implies that  $T$  is extreme.

(1) If  $\gamma_T$  does not possess the edge  $\{i, j\}$ , then  $t_{ij} = 0$  or 1 and  $r_{ij} = s_{ij} = t_{ij}$ ; otherwise  $r_{ij}$  or  $s_{ij}$  would be less than 0 or greater than 1.

(2) On the other hand, as no color component of  $\gamma_T$  is a comparability graph, Theorem 1 implies that every color component of  $\gamma_T$  has one edge  $\{a_1, a_2\}$  such that  $a_1 \rightarrow a_2$  forces  $a_2 \rightarrow a_1$ . It is not difficult to extend the same result to every edge of  $\gamma_T$ .

Let  $\{i_1, i_2\}$  be any edge of  $\gamma_T$ . As  $i_1 \rightarrow i_2$  forces  $i_2 \rightarrow i_1$ , then  $\{i_1, i_2\}$  is contained in some cycle of  $\gamma_T$  of odd length without triangular chords. Let  $c = (i_1, i_2, \dots, i_{2n+1})$  be such a cycle. As

$$t_{i_1, i_2} + t_{i_2, i_3} + t_{i_3, i_1} = 1 \text{ or } 2,$$

then it follows that

$$r_{i_1, i_2} + r_{i_2, i_3} + r_{i_3, i_1} = s_{i_1, i_2} + s_{i_2, i_3} + s_{i_3, i_1} = t_{i_1, i_2} + t_{i_2, i_3} + t_{i_3, i_1};$$

otherwise

$$r_{i_1, i_2} + r_{i_2, i_3} + r_{i_3, i_1} \quad \text{or} \quad s_{i_1, i_2} + s_{i_2, i_3} + s_{i_3, i_1}$$

would be less than 1 or greater than 2. As

$$r_{i_3, i_1} = s_{i_3, i_1} = t_{i_3, i_1} = 0 \text{ or } 1,$$

it follows that

$$r_{i_2, i_3} = 1 - r_{i_1, i_2}.$$

Repeating this argument, we conclude

$$\begin{aligned} r_{i_3, i_4} = 1 - r_{i_2, i_3} = r_{i_1, i_2} &\Rightarrow \dots \Rightarrow r_{i_{2n+1}, i_1} = r_{i_1, i_2} \\ &\Rightarrow r_{i_1, i_2} = 1 - r_{i_1, i_2}, \end{aligned}$$

which implies

$$r_{i_1, i_2} = \frac{1}{2} = t_{i_1, i_2}.$$

From (1) and (2) we conclude that  $R = T$ , and therefore  $S = T$  too. ■

We recall that each GTT-realizable graph is GTT-realizable by at least one GTT  $(0, \frac{1}{2}, 1)$  matrix. Therefore Theorems 2, 3, and 4 imply the following characterization of the \*-graphs of extreme GTT  $(0, \frac{1}{2}, 1)$  matrices of order  $n$  and of the extreme GTT  $(0, \frac{1}{2}, 1)$  matrices of order  $n$ :

**THEOREM 5.** *A graph  $g \in G_n$  is isomorphic to the \*-graph of some extreme GTT  $(0, \frac{1}{2}, 1)$  matrix if and only if*

- (i) *no color component of  $g$  is a comparability graph, and*
- (ii) *its complement  $\bar{g}$  is a comparability graph.*

*A GTT  $(0, \frac{1}{2}, 1)$  matrix is extreme if and only if its \*-graph satisfies (i) and (ii).* ■

As we pointed out in the introduction, it is known that for  $n \leq 5$  a GTT matrix  $T$  of order  $n$  is extreme if and only if  $T$  is a TT matrix of order  $n$ ; therefore the \*-graph of any extreme GTT matrix of order  $n \leq 5$  is the graph  $\gamma \in \Gamma_n$  with edge set  $E(\gamma) = \emptyset$ . For  $n = 6, 7$  we will calculate using Theorem 5 the complete list of graphs of  $G_n$  which are isomorphic to the \*-graph of some extreme GTT  $(0, \frac{1}{2}, 1)$  matrix. We need the help of a computer. The scheme that we have followed is:

(1) We construct an algorithm for obtaining a subset  $\Gamma'_n$  of  $\Gamma_n$  such that for each  $g \in G_n$  there exists one and only one  $\gamma \in \Gamma'_n$  such that  $\gamma$  is isomorphic to  $g$ . We identify  $\Gamma'_n$  with  $G_n$ .

(2) As we pointed out at the end of Section 2, we can construct an algorithm that divides the edge set of a graph into its color classes and another algorithm that decides for each color component of a graph whether it is a comparability graph. Using them, we can obtain the subset  $\Gamma''_n$  of  $\Gamma'_n$

composed of those graphs  $\gamma \in \Gamma'_n$  such that: (i) no color component of  $\gamma$  is a comparability graph, and (ii) each color component of its complement  $\bar{\gamma}$  is a comparability graph.

Now we give the results we have obtained.

**THEOREM 6.**

(i) *The graphs of  $G_6$  which are isomorphic to the \*-graph of some extreme GTT  $(0, \frac{1}{2}, 1)$  matrix of  $\mathcal{F}_6$  are given in Figure 1.*

(ii) *The graphs of  $G_7$  which are isomorphic to the \*-graph of some extreme GTT  $(0, \frac{1}{2}, 1)$  matrix of  $\mathcal{F}_7$  are given in Figure 2.*

**NOTE.** All graphs in Figure 1 are known to be isomorphic to the \*-graph of some extreme GTT  $(0, \frac{1}{2}, 1)$  matrix of order 6 (see [1]).

**4. EXTREME GTT  $(0, \frac{1}{2}, 1)$  MATRICES OF  $\mathcal{F}_6$  AND  $\mathcal{F}_7$**

Let  $\mathcal{S}'_n$  denote the subset of  $\mathcal{S}_n$  composed of those matrices  $T = [t_{ij}] \in \mathcal{S}_n$  such that if  $t_{ij} = 1$  then  $i < j$ , and  $\mathcal{S}'_n(0, \frac{1}{2}, 1)$  the subset of  $\mathcal{S}_n$  composed of those  $(0, \frac{1}{2}, 1)$  matrices  $T = [t_{ij}] \in \mathcal{S}_n$  such that if  $t_{ij} = 1$  then  $i < j$ . Extend the definition of \*-graph from  $\mathcal{S}_n$  to  $\mathcal{S}'_n$ . We will identify the sets  $\mathcal{S}'_n(0, \frac{1}{2}, 1)$  and  $\Gamma_n$ . Namely, each matrix  $T \in \mathcal{S}'_n(0, \frac{1}{2}, 1)$  is identified with its \*-graph  $\gamma_T$ . Equivalently, each graph  $\gamma \in \Gamma_n$  is identified with the unique matrix  $T(\gamma) \in \mathcal{S}'_n(0, \frac{1}{2}, 1)$  whose \*-graph is  $\gamma$ .

Two matrices  $R$  and  $S$  are said to be *cogredient* if there exists a permutation matrix  $P$  such that  $S = PRP^t$ . Given  $\gamma_1, \gamma_2 \in \Gamma_n$ , we will write  $\gamma_2 \cong \gamma_1$  to mean that  $T(\gamma_2)$  and  $T(\gamma_1)$  are cogredient (we will write  $\gamma_2 \not\cong \gamma_1$  otherwise), and  $\gamma_2 \cong \gamma_1^t$  to mean that  $T(\gamma_2)$  and  $[T(\gamma_1)]^t$  are cogredient. Note that if  $\gamma_1$  and  $\gamma_2$  are not isomorphic graphs, then  $\gamma_2 \not\cong \gamma_1$  and  $\gamma_2 \not\cong \gamma_1^t$ .

Given a GTT matrix of order  $n$   $T = [t_{ij}]$ , define  $i \perp j$  to mean  $i \neq j$  and  $t_{ij} = 1$ ; then  $\perp$  is a partial order on  $\{1, \dots, n\}$ . It is well known that every

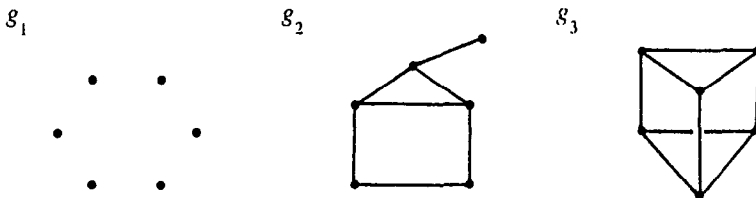


FIG. 1.



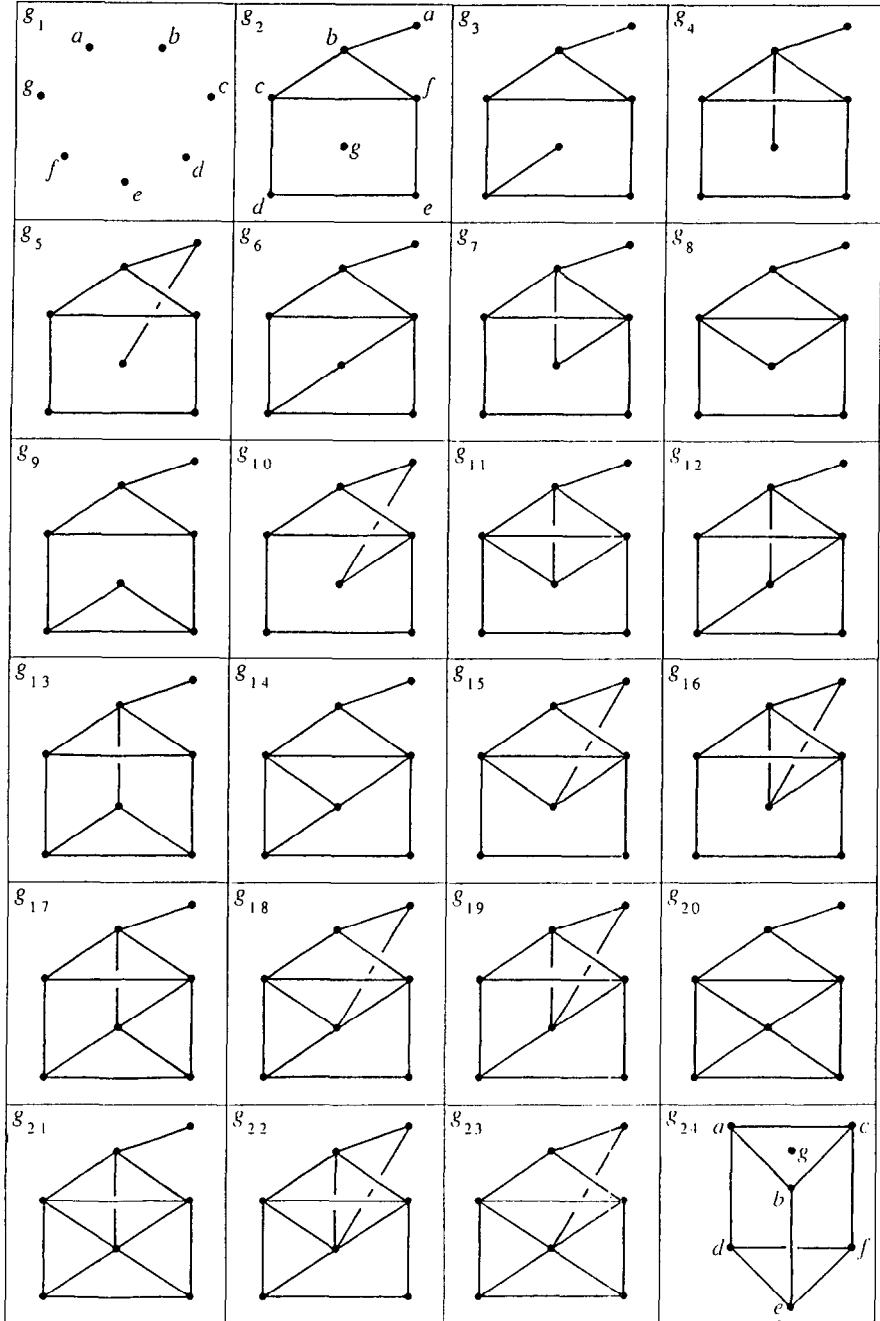


FIG. 2.

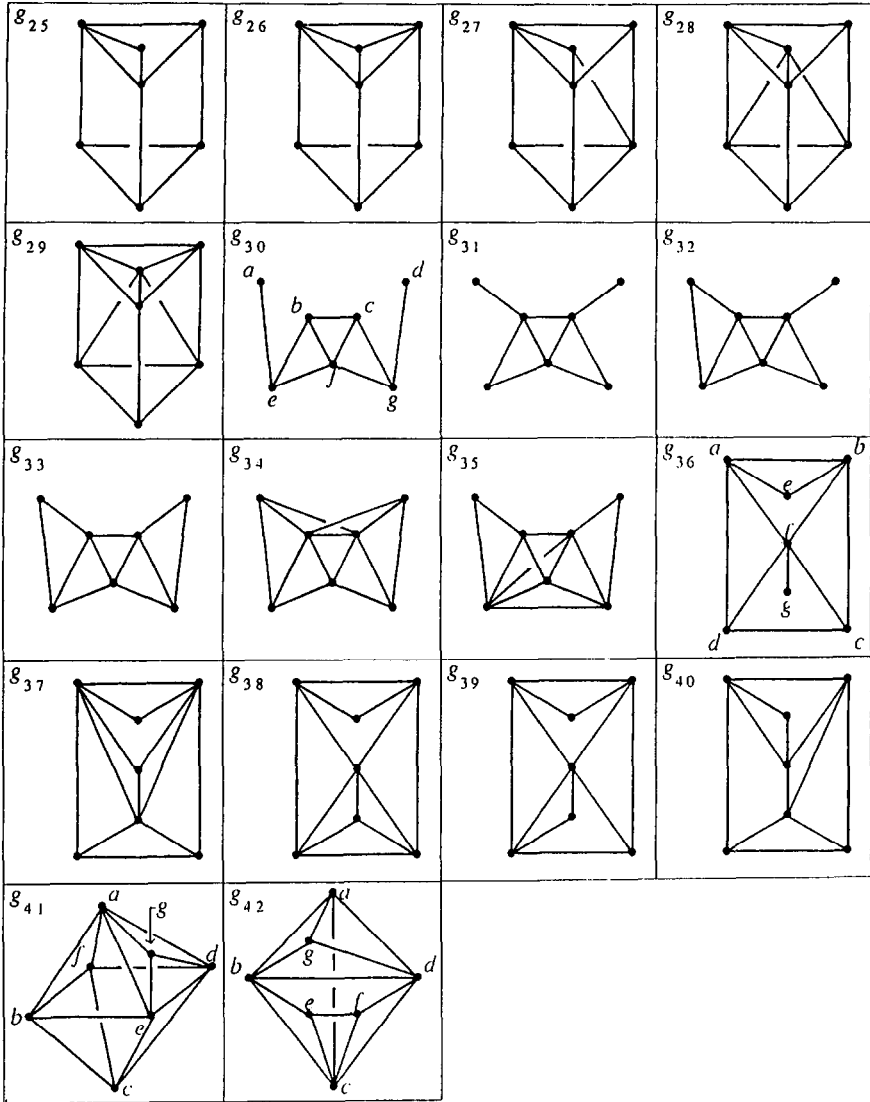


FIG. 2. (Continued)

partial order can be extended to a linear order (Szpilrajn [9]), that every linear order on  $\{1, \dots, n\}$  arises from some TT matrix, and that every TT matrix is cogredient to the matrix with 1's above the main diagonal and 0's elsewhere. It follows that

LEMMA 7. *Every matrix of  $\mathcal{T}_n$  is cogredient to some matrix of  $\mathcal{T}'_n$ .*

The scheme we have followed (with the help of a computer) for obtaining the complete list of extreme GTT  $(0, \frac{1}{2}, 1)$  matrices of  $\mathcal{T}_6$  and  $\mathcal{T}_7$  is:

(1) For each graph  $g$  in Figure 1 for  $n = 6$ , and in Figure 2 for  $n = 7$ , we have obtained the subset  $\Gamma_n(g)$  of  $\Gamma_n$  composed of those  $\gamma \in \Gamma_n$  such that  $\gamma$  is isomorphic to  $g$  and  $T(\gamma)$  is a GTT matrix. Therefore

$$T(\Gamma_n(g)) := \{T(\gamma) \mid \gamma \in \Gamma_n(g)\} \subset \mathcal{S}'_n(0, \frac{1}{2}, 1)$$

is the set composed of all extreme GTT  $(0, \frac{1}{2}, 1)$  matrices of  $\mathcal{T}'_n$  included in  $\mathcal{S}'_n(0, \frac{1}{2}, 1)$  whose \*-graph is isomorphic to  $g$ .

(2) Lemma 7 implies that each extreme GTT  $(0, \frac{1}{2}, 1)$  matrix of order  $n$  whose \*-graph is isomorphic to  $g$  is cogredient to some matrix of  $T(\Gamma_n(g))$ . Therefore, it only remains to check for any two graphs  $\gamma_1, \gamma_2 \in \Gamma_n(g)$  if  $T(\gamma_1)$  and  $T(\gamma_2)$  are cogredient (we also will check if  $T(\gamma_2)$  and  $[T(\gamma_1)]^t$  are cogredient).

We have obtained the following results,

THEOREM 8. *A GTT  $(0, \frac{1}{2}, 1)$  matrix of order 6 is extreme if and only if it is cogredient to some  $T(\gamma_{i,j}) \in \mathcal{S}'_6(0, \frac{1}{2}, 1)$  where  $\gamma_{i,j} \in \Gamma_6$  is one of the graphs in Figure 3. Moreover,  $\gamma_{1,1} \cong \gamma_{1,1}^t, \gamma_{3,1} \cong \gamma_{3,1}^t, \gamma_{2,2} \not\cong \gamma_{2,2}^t$ , and  $\gamma_{2,2} \cong \gamma_{2,1}^t$ .*

NOTE.  $T(\gamma_{2,1})$  is cogredient to the extreme GTT  $(0, \frac{1}{2}, 1)$  matrix

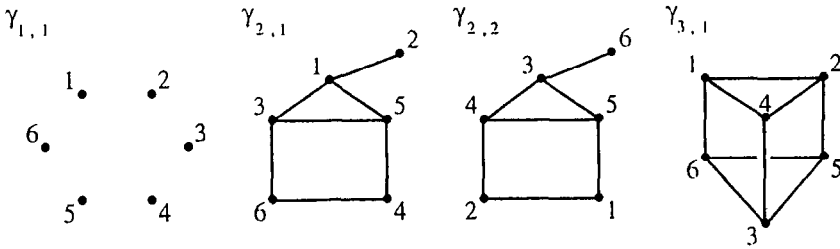


FIG. 3.

of order 6 given by Cruse [2], and  $T(\gamma_{3,1})$  is cogredient to the extreme GTT  $(0, \frac{1}{2}, 1)$  matrix of order 6 given by Grötschel, Jünger, and Reinelt [6].

For the result in the case  $n = 7$  we will employ the following notation:

$$\gamma_{i,j} \rightarrow \{k_1, k_2, k_3, k_4, k_5, k_6, k_7\}$$

means the graph of  $\Gamma_7$  obtained from the graph  $g_i \in G_7$  in Figure 2 by numbering the vertices of  $g_i$  as follows:  $a = k_1$ ,  $b = k_2$ ,  $c = k_3$ ,  $d = k_4$ ,  $e = k_5$ ,  $f = k_6$ , and  $g = k_7$  (in Figure 2, when the positions of all vertices of the graph  $g_{i+1}$  coincide with the positions of all vertices of the graph  $g_i$ , we have omitted the lettering of the vertices of  $g_{i+1}$ ; in that case we understand that the lettering of a vertex of  $g_{i+1}$  is the same as the lettering of the vertex of  $g_i$  situated in the same position).

**THEOREM 9.** *A GTT  $(0, \frac{1}{2}, 1)$  matrix of order 7 is extreme if and only if it is cogredient to some  $T(\gamma_{i,j}) \in \mathcal{G}'_7(0, \frac{1}{2}, 1)$  where  $\gamma_{i,j} \in \Gamma_7$  is one of the following graphs:*

$\gamma_{1,1} \rightarrow \{1, 2, 3, 4, 5, 6, 7\};$	$\gamma_{2,1} \rightarrow \{3, 2, 4, 7, 5, 6, 1\};$	$\gamma_{2,2} \rightarrow \{6, 3, 5, 1, 2, 4, 7\};$
$\gamma_{2,3} \rightarrow \{7, 4, 6, 2, 3, 5, 1\};$	$\gamma_{2,4} \rightarrow \{2, 1, 3, 6, 4, 5, 7\};$	$\gamma_{3,1} \rightarrow \{7, 4, 6, 1, 3, 5, 2\};$
$\gamma_{3,2} \rightarrow \{2, 1, 3, 6, 4, 5, 7\};$	$\gamma_{4,1} \rightarrow \{1, 4, 3, 7, 5, 6, 2\};$	$\gamma_{4,2} \rightarrow \{6, 4, 5, 1, 3, 2, 7\};$
$\gamma_{5,1} \rightarrow \{3, 2, 6, 5, 7, 4, 1\};$	$\gamma_{5,2} \rightarrow \{5, 6, 2, 3, 1, 4, 7\};$	$\gamma_{6,1} \rightarrow \{2, 1, 3, 7, 4, 6, 5\};$
$\gamma_{6,2} \rightarrow \{7, 4, 5, 3, 1, 6, 2\};$	$\gamma_{7,1} \rightarrow \{2, 1, 6, 5, 7, 3, 4\};$	$\gamma_{7,2} \rightarrow \{7, 4, 2, 3, 1, 5, 6\};$
$\gamma_{8,1} \rightarrow \{2, 1, 3, 7, 5, 6, 4\};$	$\gamma_{8,2} \rightarrow \{7, 4, 6, 1, 2, 5, 3\};$	$\gamma_{9,1} \rightarrow \{2, 1, 3, 6, 4, 5, 7\};$
$\gamma_{9,2} \rightarrow \{7, 4, 6, 1, 2, 5, 3\};$	$\gamma_{10,1} \rightarrow \{5, 6, 2, 3, 1, 4, 7\};$	$\gamma_{11,1} \rightarrow \{2, 1, 3, 7, 5, 6, 4\};$
$\gamma_{11,2} \rightarrow \{7, 3, 5, 1, 2, 4, 6\};$	$\gamma_{12,1} \rightarrow \{1, 4, 3, 7, 5, 6, 2\};$	$\gamma_{12,2} \rightarrow \{7, 5, 3, 4, 1, 6, 2\};$
$\gamma_{13,1} \rightarrow \{2, 1, 3, 6, 4, 5, 7\};$	$\gamma_{13,2} \rightarrow \{7, 5, 6, 1, 4, 3, 2\};$	$\gamma_{14,1} \rightarrow \{2, 1, 3, 7, 5, 6, 4\};$
$\gamma_{14,2} \rightarrow \{7, 4, 6, 1, 2, 5, 3\};$	$\gamma_{15,1} \rightarrow \{5, 7, 4, 1, 3, 2, 6\};$	$\gamma_{15,2} \rightarrow \{3, 2, 4, 7, 5, 6, 1\};$
$\gamma_{16,1} \rightarrow \{7, 4, 2, 3, 1, 6, 5\};$	$\gamma_{16,2} \rightarrow \{2, 4, 6, 5, 7, 3, 1\};$	$\gamma_{17,1} \rightarrow \{2, 1, 5, 4, 7, 3, 6\};$
$\gamma_{17,2} \rightarrow \{7, 5, 3, 4, 2, 6, 1\};$	$\gamma_{18,1} \rightarrow \{5, 7, 4, 1, 3, 2, 6\};$	$\gamma_{19,1} \rightarrow \{2, 4, 3, 7, 5, 6, 1\};$
$\gamma_{19,2} \rightarrow \{7, 5, 2, 4, 1, 6, 3\};$	$\gamma_{20,1} \rightarrow \{1, 3, 2, 7, 5, 6, 4\};$	$\gamma_{20,2} \rightarrow \{7, 4, 6, 2, 3, 5, 1\};$
$\gamma_{21,1} \rightarrow \{2, 1, 4, 7, 5, 6, 3\};$	$\gamma_{21,2} \rightarrow \{7, 4, 6, 1, 3, 2, 5\};$	$\gamma_{22,1} \rightarrow \{3, 2, 4, 7, 5, 6, 1\};$
$\gamma_{22,2} \rightarrow \{7, 5, 6, 1, 3, 2, 4\};$	$\gamma_{23,1} \rightarrow \{1, 3, 2, 7, 5, 6, 4\};$	$\gamma_{23,2} \rightarrow \{5, 7, 4, 1, 3, 2, 6\};$
$\gamma_{24,1} \rightarrow \{7, 4, 6, 2, 5, 3, 1\};$	$\gamma_{24,2} \rightarrow \{6, 3, 5, 1, 4, 2, 7\};$	$\gamma_{25,1} \rightarrow \{1, 2, 5, 7, 6, 4, 3\};$
$\gamma_{25,2} \rightarrow \{6, 5, 3, 1, 2, 4, 7\};$	$\gamma_{26,1} \rightarrow \{6, 3, 5, 1, 4, 2, 7\};$	$\gamma_{26,2} \rightarrow \{1, 5, 2, 7, 4, 6, 3\};$
$\gamma_{27,1} \rightarrow \{7, 6, 3, 1, 2, 5, 4\};$	$\gamma_{27,2} \rightarrow \{3, 5, 1, 6, 4, 7, 2\};$	$\gamma_{28,1} \rightarrow \{1, 5, 2, 7, 4, 6, 3\};$
$\gamma_{29,1} \rightarrow \{6, 3, 7, 2, 4, 1, 5\};$	$\gamma_{29,2} \rightarrow \{3, 5, 2, 6, 4, 7, 1\};$	$\gamma_{30,1} \rightarrow \{7, 6, 4, 2, 5, 3, 1\};$
$\gamma_{31,1} \rightarrow \{7, 4, 1, 2, 6, 5, 3\};$	$\gamma_{32,1} \rightarrow \{7, 4, 1, 2, 5, 6, 3\};$	$\gamma_{32,2} \rightarrow \{3, 1, 4, 7, 2, 5, 6\};$

$$\begin{aligned}
 \gamma_{33,1} &\rightarrow \{1, 5, 4, 7, 3, 2, 6\}; & \gamma_{34,1} &\rightarrow \{4, 1, 3, 7, 2, 6, 5\}; & \gamma_{35,1} &\rightarrow \{7, 5, 6, 1, 2, 3, 4\}; \\
 \gamma_{36,1} &\rightarrow \{5, 3, 4, 2, 7, 6, 1\}, & \gamma_{36,2} &\rightarrow \{1, 5, 4, 6, 2, 3, 7\}; & \gamma_{37,1} &\rightarrow \{6, 1, 7, 5, 2, 4, 3\}, \\
 \gamma_{37,2} &\rightarrow \{2, 4, 1, 3, 7, 6, 5\}; & \gamma_{38,1} &\rightarrow \{2, 1, 6, 5, 3, 4, 7\}, & \gamma_{38,2} &\rightarrow \{3, 5, 1, 4, 7, 6, 2\}; \\
 \gamma_{39,1} &\rightarrow \{1, 5, 4, 6, 2, 3, 7\}, & \gamma_{39,2} &\rightarrow \{5, 3, 4, 1, 7, 6, 2\}; & \gamma_{40,1} &\rightarrow \{5, 3, 7, 4, 2, 1, 6\}, \\
 \gamma_{40,2} &\rightarrow \{3, 6, 2, 4, 7, 5, 1\}; & \gamma_{41,1} &\rightarrow \{6, 5, 7, 4, 1, 3, 2\}, & \gamma_{41,2} &\rightarrow \{2, 3, 1, 4, 6, 5, 7\}; \\
 \gamma_{42,1} &\rightarrow \{5, 4, 6, 2, 1, 3, 7\}, & \gamma_{42,2} &\rightarrow \{1, 4, 3, 6, 7, 5, 2\}.
 \end{aligned}$$

Moreover,

- (i)  $\gamma_{2,2} \cong \gamma_{2,1}^t$ ,  $\gamma_{2,4} \cong \gamma_{2,3}^t$ , and  $\gamma_{2,j} \not\cong \gamma_{2,k}$  for  $j \neq k$ ;
- (ii) if  $i \in J = \{1, 10, 18, 28, 30, 31, 33, 34, 35\}$  then  $\gamma_{i,1} \cong \gamma_{i,1}^t$ ;
- (iii) if  $i \in \{1, \dots, 42\} \setminus (J \cup \{2\})$ , then  $\gamma_{i,2} \not\cong \gamma_{i,1}$  and  $\gamma_{i,2} \cong \gamma_{i,1}^t$ .

### 5. HISTORICAL REMARK

A nonnegative matrix of order  $n$  such that all row and column sums are equal to 1 is said to be a *doubly stochastic matrix*. By Birkhoff's theorem, the extreme points of the polytope  $\Omega_n$  of doubly stochastic matrices are the  $n!$  permutation matrices of order  $n$ . Let  $\Omega_n^0$  be the polytope composed of those doubly stochastic matrices that can be obtained as convex combinations of permutation matrices other than the identity. Mirsky [7] proposed the problem of characterizing  $\Omega_n^0$  by a set of linear constraints. Cruse [2] proved that  $D = [d_{ij}] \in \Omega_n^0$  if and only if

$$(T, D) := \sum_{i,j} t_{ij} d_{ij} \geq 1 \quad \text{for each } T \in \mathcal{T}_n.$$

Therefore, if the extreme points of  $\mathcal{T}_n$  were known, then  $\Omega_n^0$  would be characterized by a finite set of linear constraints.

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