

Contents

Preface	xvii
Notation	xxvii
1 What Is Combinatorics?	1
1.1 The Three Problems of Combinatorics	1
1.2 The History and Applications of Combinatorics	8
References for Chapter 1	13
PART I The Basic Tools of Combinatorics	15
2 Basic Counting Rules	15
2.1 The Product Rule	15
2.2 The Sum Rule	23
2.3 Permutations	25
2.4 Complexity of Computation	27
2.5 r -Permutations	32
2.6 Subsets	34
2.7 r -Combinations	35
2.8 Probability	41
2.9 Sampling with Replacement	47
2.10 Occupancy Problems	51
2.10.1 The Types of Occupancy Problems	51
2.10.2 Case 1: Distinguishable Balls and Distinguishable Cells	53
2.10.3 Case 2: Indistinguishable Balls and Distinguishable Cells . . .	53
2.10.4 Case 3: Distinguishable Balls and Indistinguishable Cells . . .	54
2.10.5 Case 4: Indistinguishable Balls and Indistinguishable Cells . .	55
2.10.6 Examples	56
2.11 Multinomial Coefficients	59
2.11.1 Occupancy Problems with a Specified Distribution	59
2.11.2 Permutations with Classes of Indistinguishable Objects	62
2.12 Complete Digest by Enzymes	64

2.13	Permutations with Classes of Indistinguishable Objects Revisited . .	68
2.14	The Binomial Expansion	70
2.15	Power in Simple Games	73
2.15.1	Examples of Simple Games	73
2.15.2	The Shapley-Shubik Power Index	75
2.15.3	The U.N. Security Council	78
2.15.4	Bicameral Legislatures	78
2.15.5	Cost Allocation	79
2.15.6	Characteristic Functions	80
2.16	Generating Permutations and Combinations	84
2.16.1	An Algorithm for Generating Permutations	84
2.16.2	An Algorithm for Generating Subsets of Sets	86
2.16.3	An Algorithm for Generating Combinations	88
2.17	Inversion Distance Between Permutations and the Study of Mutations	91
2.18	Good Algorithms	96
2.18.1	Asymptotic Analysis	96
2.18.2	NP-Complete Problems	99
2.19	Pigeonhole Principle and Its Generalizations	101
2.19.1	The Simplest Version of the Pigeonhole Principle	101
2.19.2	Generalizations and Applications of the Pigeonhole Principle	103
2.19.3	Ramsey Numbers	106
	Additional Exercises for Chapter 2	111
	References for Chapter 2	113

3 Introduction to Graph Theory 119

3.1	Fundamental Concepts	119
3.1.1	Some Examples	119
3.1.2	Definition of Digraph and Graph	124
3.1.3	Labeled Digraphs and the Isomorphism Problem	127
3.2	Connectedness	133
3.2.1	Reaching in Digraphs	133
3.2.2	Joining in Graphs	135
3.2.3	Strongly Connected Digraphs and Connected Graphs	135
3.2.4	Subgraphs	137
3.2.5	Connected Components	138
3.3	Graph Coloring and Its Applications	145
3.3.1	Some Applications	145
3.3.2	Planar Graphs	151
3.3.3	Calculating the Chromatic Number	154
3.3.4	2-Colorable Graphs	155

3.3.5	Graph-Coloring Variants	159
3.4	Chromatic Polynomials	172
3.4.1	Definitions and Examples	172
3.4.2	Reduction Theorems	175
3.4.3	Properties of Chromatic Polynomials	179
3.5	Trees	185
3.5.1	Definition of a Tree and Examples	185
3.5.2	Properties of Trees	188
3.5.3	Proof of Theorem 3.15	188
3.5.4	Spanning Trees	189
3.5.5	Proof of Theorem 3.16 and a Related Result	192
3.5.6	Chemical Bonds and the Number of Trees	193
3.5.7	Phylogenetic Tree Reconstruction	196
3.6	Applications of Rooted Trees to Searching, Sorting, and Phylogeny Reconstruction	202
3.6.1	Definitions	202
3.6.2	Search Trees	205
3.6.3	Proof of Theorem 3.24	206
3.6.4	Sorting	207
3.6.5	The Perfect Phylogeny Problem	211
3.7	Representing a Graph in the Computer	219
3.8	Ramsey Numbers Revisited	224
	References for Chapter 3	228
4	Relations	235
4.1	Relations	235
4.1.1	Binary Relations	235
4.1.2	Properties of Relations/Patterns in Digraphs	240
4.2	Order Relations and Their Variants	247
4.2.1	Defining the Concept of Order Relation	247
4.2.2	The Diagram of an Order Relation	250
4.2.3	Linear Orders	252
4.2.4	Weak Orders	254
4.2.5	Stable Marriages	256
4.3	Linear Extensions of Partial Orders	260
4.3.1	Linear Extensions and Dimension	260
4.3.2	Chains and Antichains	265
4.3.3	Interval Orders	270
4.4	Lattices and Boolean Algebras	274
4.4.1	Lattices	274
4.4.2	Boolean Algebras	276
	References for Chapter 4	282

PART II The Counting Problem	285
5 Generating Functions and Their Applications	285
5.1 Examples of Generating Functions	285
5.1.1 Power Series	286
5.1.2 Generating Functions	288
5.2 Operating on Generating Functions	297
5.3 Applications to Counting	302
5.3.1 Sampling Problems	302
5.3.2 A Comment on Occupancy Problems	309
5.4 The Binomial Theorem	312
5.5 Exponential Generating Functions and Generating Functions for Permutations	320
5.5.1 Definition of Exponential Generating Function	320
5.5.2 Applications to Counting Permutations	321
5.5.3 Distributions of Distinguishable Balls into Indistinguishable Cells	325
5.6 Probability Generating Functions	328
5.7 The Coleman and Banzhaf Power Indices	333
References for Chapter 5	337
6 Recurrence Relations	339
6.1 Some Examples	339
6.1.1 Some Simple Recurrences	339
6.1.2 Fibonacci Numbers and Their Applications	346
6.1.3 Derangements	350
6.1.4 Recurrences Involving More than One Sequence	354
6.2 The Method of Characteristic Roots	360
6.2.1 The Case of Distinct Roots	360
6.2.2 Computation of the k th Fibonacci Number	363
6.2.3 The Case of Multiple Roots	364
6.3 Solving Recurrences Using Generating Functions	369
6.3.1 The Method	369
6.3.2 Derangements	375
6.3.3 Simultaneous Equations for Generating Functions	377
6.4 Some Recurrences Involving Convolutions	382
6.4.1 The Number of Simple, Ordered, Rooted Trees	382
6.4.2 The Ways to Multiply a Sequence of Numbers in a Computer	386
6.4.3 Secondary Structure in RNA	389

6.4.4	Organic Compounds Built Up from Benzene Rings	391
	References for Chapter 6	400
7	The Principle of Inclusion and Exclusion	403
7.1	The Principle and Some of Its Applications	403
7.1.1	Some Simple Examples	403
7.1.2	Proof of Theorem 6.1	406
7.1.3	Prime Numbers, Cryptography, and Sieves	407
7.1.4	The Probabilistic Case	412
7.1.5	The Occupancy Problem with Distinguishable Balls and Cells	413
7.1.6	Chromatic Polynomials	414
7.1.7	Derangements	417
7.1.8	Counting Combinations	418
7.1.9	Rook Polynomials	419
7.2	The Number of Objects Having Exactly m Properties	425
7.2.1	The Main Result and Its Applications	425
7.2.2	Proofs of Theorems 7.4 and 7.5	431
	References for Chapter 7	436
8	The Pólya Theory of Counting	439
8.1	Equivalence Relations	439
8.1.1	Distinct Configurations and Databases	439
8.1.2	Definition of Equivalence Relations	440
8.1.3	Equivalence Classes	445
8.2	Permutation Groups	449
8.2.1	Definition of a Permutation Group	449
8.2.2	The Equivalence Relation Induced by a Permutation Group	452
8.2.3	Automorphisms of Graphs	453
8.3	Burnside's Lemma	457
8.3.1	Statement of Burnside's Lemma	457
8.3.2	Proof of Burnside's Lemma	459
8.4	Distinct Colorings	462
8.4.1	Definition of a Coloring	462
8.4.2	Equivalent Colorings	464
8.4.3	Graph Colorings Equivalent under Automorphisms	466
8.4.4	The Case of Switching Functions	467
8.5	The Cycle Index	472
8.5.1	Permutations as Products of Cycles	472
8.5.2	A Special Case of Pólya's Theorem	474
8.5.3	Graph Colorings Equivalent under Automorphisms Revisited	475

8.5.4	The Case of Switching Functions	476
8.5.5	The Cycle Index of a Permutation Group	476
8.5.6	Proof of Theorem 8.6	477
8.6	Pólya's Theorem	480
8.6.1	The Inventory of Colorings	480
8.6.2	Computing the Pattern Inventory	482
8.6.3	The Case of Switching Functions	484
8.6.4	Proof of Pólya's Theorem	485
	References for Chapter 8	488

PART III The Existence Problem 489

9	Combinatorial Designs 489
9.1	Block Designs 489
9.2	Latin Squares 494
9.2.1	Some Examples 494
9.2.2	Orthogonal Latin Squares 497
9.2.3	Existence Results for Orthogonal Families 500
9.2.4	Proof of Theorem 9.3 505
9.2.5	Orthogonal Arrays with Applications to Cryptography 506
9.3	Finite Fields and Complete Orthogonal Families of Latin Squares . . 513
9.3.1	Modular Arithmetic 513
9.3.2	Modular Arithmetic and the RSA Cryptosystem 514
9.3.3	The Finite Fields $GF(p^k)$ 516
9.3.4	Construction of a Complete Orthogonal Family of $n \times n$ Latin Squares if n Is a Power of a Prime 519
9.3.5	Justification of the Construction of a Complete Orthogonal Family if $n = p^k$ 521
9.4	Balanced Incomplete Block Designs 525
9.4.1	(b, v, r, k, λ) -Designs 525
9.4.2	Necessary Conditions for the Existence of (b, v, r, k, λ) -Designs 528
9.4.3	Proof of Fisher's Inequality 530
9.4.4	Resolvable Designs 532
9.4.5	Steiner Triple Systems 533
9.4.6	Symmetric Balanced Incomplete Block Designs 536
9.4.7	Building New (b, v, r, k, λ) -Designs from Existing Ones 537
9.4.8	Group Testing and Its Applications 539
9.4.9	Steiner Systems and the National Lottery 542
9.5	Finite Projective Planes 549
9.5.1	Basic Properties 549

9.5.2 Projective Planes, Latin Squares, and (v, k, λ) -Designs	553
References for Chapter 9	558
10 Coding Theory	561
10.1 Information Transmission	561
10.2 Encoding and Decoding	562
10.3 Error-Correcting Codes	567
10.3.1 Error Correction and Hamming Distance	567
10.3.2 The Hamming Bound	570
10.3.3 The Probability of Error	571
10.3.4 Consensus Decoding and Its Connection to Finding Patterns in Molecular Sequences	573
10.4 Linear Codes	582
10.4.1 Generator Matrices	582
10.4.2 Error Correction Using Linear Codes	584
10.4.3 Hamming Codes	587
10.5 The Use of Block Designs to Find Error-Correcting Codes	591
10.5.1 Hadamard Codes	591
10.5.2 Constructing Hadamard Designs	592
10.5.3 The Richest (n, d) -Codes	597
10.5.4 Some Applications	602
References for Chapter 10	605
11 Existence Problems in Graph Theory	609
11.1 Depth-First Search: A Test for Connectedness	610
11.1.1 Depth-First Search	610
11.1.2 The Computational Complexity of Depth-First Search	612
11.1.3 A Formal Statement of the Algorithm	612
11.1.4 Testing for Connectedness of Truly Massive Graphs	613
11.2 The One-Way Street Problem	616
11.2.1 Robbins' Theorem	616
11.2.2 A Depth-First Search Algorithm	619
11.2.3 Efficient One-Way Street Assignments	621
11.2.4 Efficient One-Way Street Assignments for Grids	623
11.2.5 Annular Cities and Communications in Interconnection Networks	625
11.3 Eulerian Chains and Paths	632
11.3.1 The Königsberg Bridge Problem	632
11.3.2 An Algorithm for Finding an Eulerian Closed Chain	633
11.3.3 Further Results about Eulerian Chains and Paths	635
11.4 Applications of Eulerian Chains and Paths	640
11.4.1 The "Chinese Postman" Problem	640

11.4.2	Computer Graph Plotting	642
11.4.3	Street Sweeping	642
11.4.4	Finding Unknown RNA/DNA Chains	645
11.4.5	A Coding Application	648
11.4.6	De Bruijn Sequences and Telecommunications	650
11.5	Hamiltonian Chains and Paths	656
11.5.1	Definitions	656
11.5.2	Sufficient Conditions for the Existence of a Hamiltonian Circuit in a Graph	658
11.5.3	Sufficient Conditions for the Existence of a Hamiltonian Cycle in a Digraph	660
11.6	Applications of Hamiltonian Chains and Paths	666
11.6.1	Tournaments	666
11.6.2	Topological Sorting	669
11.6.3	Scheduling Problems in Operations Research	670
11.6.4	Facilities Design	671
11.6.5	Sequencing by Hybridization	673
	References for Chapter 11	678

PART IV Combinatorial Optimization 683

12	Matching and Covering	683
12.1	Some Matching Problems	683
12.2	Some Existence Results: Bipartite Matching and Systems of Distinct Representatives	690
12.2.1	Bipartite Matching	690
12.2.2	Systems of Distinct Representatives	692
12.3	The Existence of Perfect Matchings for Arbitrary Graphs	699
12.4	Maximum Matchings and Minimum Coverings	702
12.4.1	Vertex Coverings	702
12.4.2	Edge Coverings	704
12.5	Finding a Maximum Matching	706
12.5.1	M -Augmenting Chains	706
12.5.2	Proof of Theorem 12.7	707
12.5.3	An Algorithm for Finding a Maximum Matching	709
12.6	Matching as Many Elements of X as Possible	714
12.7	Maximum-Weight Matching	716
12.7.1	The “Chinese Postman” Problem Revisited	717
12.7.2	An Algorithm for the Optimal Assignment Problem (Maximum-Weight Matching)	718
12.8	Stable Matchings	724
12.8.1	Gale-Shapley Algorithm	726

12.8.2	Numbers of Stable Matchings	727
12.8.3	Structure of Stable Matchings	729
12.8.4	Stable Marriage Extensions	731
	References for Chapter 12	735
13	Optimization Problems for Graphs and Networks	737
13.1	Minimum Spanning Trees	737
13.1.1	Kruskal's Algorithm	737
13.1.2	Proof of Theorem 13.1	740
13.1.3	Prim's Algorithm	741
13.2	The Shortest Route Problem	745
13.2.1	The Problem	745
13.2.2	Dijkstra's Algorithm	748
13.2.3	Applications to Scheduling Problems	751
13.3	Network Flows	757
13.3.1	The Maximum-Flow Problem	757
13.3.2	Cuts	760
13.3.3	A Faulty Max-Flow Algorithm	763
13.3.4	Augmenting Chains	764
13.3.5	The Max-Flow Algorithm	768
13.3.6	A Labeling Procedure for Finding Augmenting Chains	770
13.3.7	Complexity of the Max-Flow Algorithm	772
13.3.8	Matching Revisited	773
13.3.9	Menger's Theorems	776
13.4	Minimum-Cost Flow Problems	785
13.4.1	Some Examples	785
	References for Chapter 13	792
	Appendix: Answers to Selected Exercises	797
	Author Index	833
	Subject Index	841