

Problem 11959

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Proposed by D. Knuth (USA).

Prove that, for any n -by- n matrix A with (i, j) -entry $a_{i,j}$ and any t_1, \dots, t_n , the permanent of A is

$$\frac{1}{2^n} \sum \prod_{i=1}^n \sigma_i \left(t_i + \sum_{j=1}^n \sigma_j a_{i,j} \right),$$

where the outer sum is over all 2^n choices of $(\sigma_1, \dots, \sigma_n) \in \{1, -1\}^n$.

Solution proposed by Roberto Tauraso, Dipartimento di Matematica, Università di Roma "Tor Vergata", via della Ricerca Scientifica, 00133 Roma, Italy.

Solution. Let

$$F_A(t_1, \dots, t_n) := \frac{1}{2^n} \sum_{\sigma \in \{1, -1\}^n} \prod_{i=1}^n \sigma_i \left(t_i + \sum_{j=1}^n \sigma_j a_{i,j} \right).$$

We will show that $F_A(t_1, \dots, t_n) = \text{perm}(A)$ by induction on n .If $n = 1$ then the formula holds:

$$F_A(t_1) = \frac{1}{2} (1 \cdot (t_1 + 1 \cdot a_{1,1}) + (-1) \cdot (t_1 + (-1) \cdot a_{1,1})) = a_{1,1} = \text{perm}(A).$$

Assume that $n > 1$, then we first prove that the multivariable polynomial F_A is constant by showing that the partial derivatives are identically zero. By symmetry, it suffices to check the partial derivative with respect to t_n ,

$$\begin{aligned} \frac{\partial F_A}{\partial t_n}(t_1, \dots, t_n) &= \frac{1}{2^n} \sum_{\sigma \in \{1, -1\}^n} \sigma_n \prod_{i=1}^{n-1} \sigma_i \left(t_i + \sum_{j=1}^n \sigma_j a_{i,j} \right) \\ &= \frac{1}{2^n} \sum_{\sigma \in \{1, -1\}^{n-1}} 1 \cdot \prod_{i=1}^{n-1} \sigma_i \left(t_i + 1 \cdot a_{i,n} + \sum_{j=1}^{n-1} \sigma_j a_{i,j} \right) \\ &\quad + \frac{1}{2^n} \sum_{\sigma \in \{1, -1\}^{n-1}} (-1) \cdot \prod_{i=1}^{n-1} \sigma_i \left(t_i + (-1) \cdot a_{i,n} + \sum_{j=1}^{n-1} \sigma_j a_{i,j} \right) \\ &= \frac{F_{A'}(t_1 + a_{1,n}, \dots, t_{n-1} + a_{n-1,n}) - F_{A'}(t_1 - a_{1,n}, \dots, t_{n-1} - a_{n-1,n})}{2} \\ &= \frac{\text{perm}(A') - \text{perm}(A')}{2} = 0. \end{aligned}$$

where A' is the $(n-1)$ -by- $(n-1)$ matrix obtained by removing both the n -th row and the n -th column of A .Hence, it remains to show that $F_A(0, \dots, 0) = \text{perm}(A)$. Let \mathcal{F}_n be the set of functions of $\{1, \dots, n\}$ in itself, then

$$\begin{aligned} F_A(0, \dots, 0) &= \frac{1}{2^n} \sum_{\sigma \in \{1, -1\}^n} \prod_{i=1}^n \left(\sum_{j=1}^n \sigma_i \sigma_j a_{i,j} \right) = \frac{1}{2^n} \sum_{\sigma \in \{1, -1\}^n} \sum_{f \in \mathcal{F}_n} \prod_{i=1}^n (\sigma_i \sigma_{f(i)} a_{i,f(i)}) \\ &= \sum_{f \in \mathcal{F}_n} \frac{1}{2^n} \sum_{\sigma \in \{1, -1\}^n} \prod_{i=1}^n (\sigma_i \sigma_{f(i)} a_{i,f(i)}) = \text{perm}(A) \end{aligned}$$

because

$$\frac{1}{2^n} \sum_{\sigma \in \{1, -1\}^n} \prod_{i=1}^n (\sigma_i \sigma_{f(i)} a_{i,f(i)}) = \begin{cases} \prod_{i=1}^n a_{i,f(i)} & \text{if } f \text{ is a permutation,} \\ 0 & \text{otherwise.} \end{cases}$$

□