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BOTTLENECK EXTREMA

Jack Edmonds, et al

The Rand Corporation  
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MEMORANDUM  
RM-5375-PR  
JANUARY 1968

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Jack Edmonds and D. R. Fulkerson

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PREFACE

This Memorandum deals with certain basic optimization problems, called bottleneck extremum problems. Their proper abstract setting is found, and in this setting a theory of their solution is found.

The work of one of the authors, Jack Edmonds, was done at the National Bureau of Standards as part of its Combinatorial Methods Project.

SUMMARY

Let  $E$  be a finite set. Call a family of noncomparable subsets of  $E$  a clutter on  $E$ . It is shown that for any clutter  $\mathcal{R}$  on  $E$ , there exists a unique clutter  $\mathcal{S}$  on  $E$  such that, for any function  $f$  from  $E$  to real numbers,

$$\min_{R \in \mathcal{R}} \max_{x \in R} f(x) = \max_{S \in \mathcal{S}} \min_{x \in S} f(x).$$

Specifically,  $\mathcal{S}$  consists of the minimal subsets of  $E$  that have nonempty intersection with every member of  $\mathcal{R}$ . The pair  $(\mathcal{R}, \mathcal{S})$  is called a blocking system on  $E$ . An algorithm is described and several examples of blockings systems are discussed.

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## BOTTLENECK EXTREMA

### 1. INTRODUCTION

Gross [7] has described an algorithm and a duality theorem for the bottleneck assignment problem: Given a square array of numbers, find a circling of entries with exactly one circle in each row and one circle in each column so as to maximize the value of the smallest circled entry. (For an interpretation, think of rows of the array as corresponding to men, columns to jobs, on a serial production line, with the entry in row  $i$  and column  $j$  being the rate at which man  $i$  can process items if he is assigned to job  $j$ .) An earlier, less efficient algorithm for this problem was given by Fulkerson, Glicksberg, and Gross [5]. The duality theorem proved by Gross is: Let  $I = \{1, 2, \dots, n\}$ ; let  $\Pi$  be the set of permutations of  $I$ ; let  $|C|$  denote cardinality of  $C$ , and let  $a_{ij}$  (for  $i, j \in I$ ) be real numbers. Then

$$\max_{\pi \in \Pi} \min_{i \in I} a_{i, \pi(i)} = \min_{\substack{A, B \subseteq I \\ |A| + |B| = n+1}} \max_{\substack{i \in A \\ j \in B}} a_{ij}.$$

Similarly, the following bottleneck path problem has been considered by Pollack [12], Hu [9], and Fulkerson [4]. Let  $G$  be a network (graph) whose arcs (edges) have numerical "weights." Let  $a$  and  $b$  be two nodes (vertices) in  $G$ . Find

in  $G$  a path  $P$  from  $a$  to  $b$  such that the minimum single arc-weight in  $P$  is a maximum. (For an interpretation, think of  $G$  as a flow-network with source  $a$ , sink  $b$ , where the weight of an arc is its flow-capacity.) The duality theorem noted in [4] for bottleneck paths is: The maximum of the minimum weight of an arc in a path from  $a$  to  $b$  is equal to the minimum of the maximum weight of an arc in a cut separating  $b$  from  $a$ . Here a cut separating  $b$  from  $a$  is a minimal set of arcs such that deleting them from  $G$  leaves a network which contains no path from  $a$  to  $b$ ; "minimal" means that no proper subset has the same property. (If arcs in  $G$  are directed, "path" is interpreted to mean "uniformly directed path.")

The well-known traveling salesman problem is to find, in a given graph  $G$  whose arcs (possibly directed) have numerical weights, a minimum weight closed path that contains each node of  $G$  just once. A closed path that contains each node of  $G$  once is called a Hamilton tour. The bottleneck traveling salesman problem is to find a Hamilton tour such that the largest arc-weight in the tour is minimum. Gilmore and Gomory [6] have solved a special case of the traveling salesman problem and also a special case of the bottleneck traveling salesman problem.

The reader should now be able to pose bottleneck problems galore. For the moment, we give two more examples. In an undirected graph  $G$  whose arcs have weights, find a

spanning tree  $T$  such that the maximum weight of an arc not in  $T$  is minimum. In an undirected graph  $G$  whose nodes have weights, find a set  $C$  of nodes such that  $C$  meets all of the arcs, and such that the maximum node-weight in  $C$  is minimum.

## 2. THE BOTTLENECK THEOREM AND THRESHOLD METHOD

Let  $E$  be a finite set. A family  $\mathcal{F}$  on  $E$  is a family of subsets of  $E$ .  $E$  is called the domain of  $\mathcal{F}$  (regardless of whether the union of members of  $\mathcal{F}$  is  $E$ ). We define a clutter  $\mathcal{R}$  on  $E$  to be a family  $\mathcal{R}$  on  $E$  such that no member of  $\mathcal{R}$  is contained in another member of  $\mathcal{R}$ .

The interest cited in bottleneck problems prompts the following theorem.

Theorem: For any clutter  $\mathcal{R}$  on a finite set  $E$ , there exists a unique clutter  $\mathcal{S} = b(\mathcal{R})$  on  $E$  such that, for any function  $f$  from  $E$  to real numbers,

$$(1) \quad \min_{R \in \mathcal{R}} \max_{x \in R} f(x) = \max_{S \in \mathcal{S}} \min_{x \in S} f(x).$$

Specifically,  $\mathcal{S} = b(\mathcal{R})$  is the clutter consisting of the minimal subsets of  $E$  that have nonempty intersection with every member of  $\mathcal{R}$ .

Corollary.  $b(b(\mathcal{R})) = \mathcal{R}$ .

We call  $\mathcal{S}$  the blocking clutter, or simply the blocker, of  $\mathcal{R}$ . By blocking system or blocking pair on  $E$  we shall mean any two families  $\mathcal{R}$  and  $\mathcal{S}$  on  $E$  that satisfy (1) for every  $f$ , regardless of whether  $\mathcal{R}$  and  $\mathcal{S}$  are clutters. Though any clutter  $\mathcal{R}$  on  $E$  is a member of only one blocking pair of clutters on  $E$ , there are many non-clutter families  $\mathcal{S}$  on  $E$  such that  $(\mathcal{R}, \mathcal{S})$  is a blocking pair of families on  $E$ .

If  $\mathcal{F}$  is any family on  $E$ , in place of  $\mathcal{R}$  and  $\mathcal{S}$  respectively in (1), denote the left side of (1) as  $u(\mathcal{F}, f)$  and the right side of (1) as  $w(\mathcal{F}, f)$ . The bottleneck problems, determine  $u(\mathcal{F}, f)$  and determine  $w(\mathcal{F}, f)$ , where  $\mathcal{F}$  is any family on  $E$ , reduce to the case where  $\mathcal{F}$  is a clutter on  $E$ , since clearly:

- (2) Where  $f$  is any real-valued function on  $E$ ,  $u(\mathcal{F}, f) = u(\mathcal{R}, f)$  and  $w(\mathcal{F}, f) = w(\mathcal{R}, f)$  for any families  $\mathcal{F}$  and  $\mathcal{R}$  on  $E$  such that every member of  $\mathcal{F}$  has some member of  $\mathcal{R}$  as a subset and such that  $\mathcal{R} \subset \mathcal{F}$ .

In particular, these equations hold if  $\mathcal{F}$  is arbitrary and  $\mathcal{R} = c(\mathcal{F})$  consists of those members of  $\mathcal{F}$  that contain no other member of  $\mathcal{F}$ . For any  $\mathcal{F}$  on  $E$ ,  $c(\mathcal{F})$  is a unique clutter on  $E$ .

Central to our subject is the following property for a pair  $(\mathcal{R}, \mathcal{S})$  of families on  $E$ :

- (3) For any partition of  $E$  into two sets  $E_0$  and  $E_1$  ( $E_0 \cap E_1 = \phi$  and  $E_0 \cup E_1 = E$ ), either a member of  $\mathcal{R}$  is contained in  $E_0$  or a member of  $\mathcal{S}$  is contained in  $E_1$ , but not both.

The bottleneck theorem, above, follows immediately from Lemmas A, B, and C.

Lemma A. Any blocking system satisfies property (3).

Lemma B. For any clutter  $\mathcal{R}$  on a set  $E$ , the  $\mathcal{S} = b(\mathcal{R})$  specified in the theorem is the one and only clutter on  $E$  such that (3) holds.

Lemma C. Any pair  $(\mathcal{R}, \mathcal{S})$  of families on  $E$  satisfying (3) is a blocking system.

The proof of Lemma C will be an algorithm, based on (3), for computing  $u(\mathcal{R}, f)$  and  $w(\mathcal{S}, f)$ , thereby showing them to be equal. This algorithm, which we call the threshold method, requires only a small number of "steps" where each step consists mainly of deciding, for a given bipartition  $(E_0, E_1)$  of  $E$ , which of the two alternatives in (3) holds. Thus the threshold method is a good algorithm provided that there is a good algorithm for the latter.

Proof of Lemma A. That a blocking system satisfies (3) follows from Eq. (1) where  $f(x) = 0$  for  $x \in E_0$  and  $f(x) = 1$  for  $x \in E_1$ . If the resulting value of  $u(\mathcal{R}, f) = w(\mathcal{S}, f)$  is 0, then some member of  $\mathcal{R}$  is contained in  $E_0$  and no member of  $\mathcal{S}$  is contained in  $E_1$ . If the resulting value of  $u(\mathcal{R}, f) = w(\mathcal{S}, f)$  is 1, then no member of  $\mathcal{R}$  is contained in  $E_0$  and some member of  $\mathcal{S}$  is contained in  $E_1$ .

Proof of Lemma B. Besides  $b(\mathcal{R})$ , there is another important inversive operator,  $d(\mathcal{R})$ , defined for every clutter  $\mathcal{R}$  on  $E$ :  $d(\mathcal{R})$  consists of the complements in  $E$  of the members of  $\mathcal{R}$ . In other words,  $A \in d(\mathcal{R})$  if and only if  $E - A \in \mathcal{R}$ . Clearly  $d(\mathcal{R})$  is a clutter on  $E$ , and  $d(d(\mathcal{R})) = \mathcal{R}$ .

Property (3) seems more transparent in terms of  $\mathcal{R}$  and the family  $p(\mathcal{R}) = d(b(\mathcal{R}))$ , and so it is useful to view  $b(\mathcal{R})$  as  $d(p(\mathcal{R}))$ .

For any clutter  $\mathcal{R}$  on  $E$ , define  $p(\mathcal{R})$  to consist of the maximal subsets of  $E$  that contain no member of  $\mathcal{R}$ . Clearly  $p(\mathcal{R})$  is a clutter on  $E$ . Clearly  $d(p(\mathcal{R}))$  is the  $\mathcal{S} = b(\mathcal{R})$  specified in the theorem.

Property (3) for clutters  $\mathcal{R}$  and  $\mathcal{S} = d(p(\mathcal{R}))$  is equivalent to the obvious fact that:

- (4) Every subset  $E_0$  of  $E$  either contains a member of  $\mathcal{R}$  or is contained in a member of  $p(\mathcal{R}) = d(\mathcal{S})$ , but not both.

The equivalence follows because  $E_0$  is contained in a member of  $d(\mathcal{S})$  if and only if  $E_1 = E - E_0$  contains a member of  $\mathcal{S}$ .

We must verify that  $\mathcal{S} = d(p(\mathcal{R}))$  is the only clutter on  $E$  such that (3) holds for  $(\mathcal{R}, \mathcal{S})$ . This follows because  $p(\mathcal{R})$ , as defined, is the only clutter on  $E$  for which (4) holds. To see this, suppose that clutter  $\mathcal{P}$ , in place of  $p(\mathcal{R})$ , satisfies (4). For any  $P \in \mathcal{P}$ ,  $P$  cannot contain a member of  $\mathcal{R}$  since  $P$  is contained in a member of  $\mathcal{P}$  (itself). Because  $\mathcal{P}$  is a clutter, any set  $A \subset E$  which properly contains  $P$  is not contained in any member of  $\mathcal{P}$ . Therefore, by (4), any such  $A$  contains a member of  $\mathcal{R}$ . Thus  $P$  is a maximal subset of  $E$  containing no member of  $\mathcal{R}$ , and thus we conclude that  $P \subset p(\mathcal{R})$ . On the other hand, for any  $Q \in p(\mathcal{R})$ ,  $Q$  is

not properly contained in any member of  $\mathcal{P}$  since  $p(\mathcal{R})$  is a clutter and since  $\mathcal{P} \subset p(\mathcal{R})$ . Therefore we have  $Q \in \mathcal{P}$ , since otherwise  $E_0 = Q$  would be a set which contains no member of  $\mathcal{R}$  and which is contained in no member of  $\mathcal{P}$ . Thus we conclude that  $\mathcal{P} = p(\mathcal{R})$ . This completes the proof of Lemma B.

Proof of Lemma C. Suppose that  $(\mathcal{R}, \mathcal{S})$  is any pair of families on  $E$  that satisfies property (3), and let  $f$  be any real-valued function on  $E$ . We shall show that Eq. (1) holds, i.e., that  $(\mathcal{R}, \mathcal{S})$  is a blocking system.

To compute  $u(\mathcal{R}, f)$ , we use the following "threshold method." It is different from previously proposed algorithms for special bottleneck problems.

Choose elements  $x \in E$  one after another in order of nondecreasing magnitude of  $f(x)$  until the set of chosen elements first contains an  $R \in \mathcal{R}$ . When this happens, stop. Denote the final set of chosen elements by  $B_u$ , denote the last chosen element by  $x_u$ , and denote any one of the members of  $\mathcal{R}$  contained in  $B_u$  by  $R_u$  (there may be several). We have  $x_u \in R_u$  since  $B_u - x_u$  contains no  $R \in \mathcal{R}$ . Element  $x_u$  maximizes  $f$  over  $B_u$  and thus over  $R_u$ . Therefore  $u(\mathcal{R}, f) \leq f(x_u)$ . Since  $B_u - x_u$  contains every  $x$  such that  $f(x) < f(x_u)$ , if there were an  $R \in \mathcal{R}$  such that  $\max_{x \in R} f(x) < f(x_u)$ , we would have  $R \subset B_u - x_u$ . Therefore  $u(\mathcal{R}, f) = f(x_u)$ .

By property (3),  $B_w = E - (B_u - x_u)$  contains a member  $S_w$  of  $\mathcal{S}$ . By property (3),  $B_w - x_u = E - B_u$  contains no

member of  $\mathcal{S}$ , and so we have  $x_u \in S_w$ . Element  $x_u$  minimizes  $f$  over  $B_w$  and thus over  $S_w$ . Therefore  $f(x_u) \leq w(\mathcal{S}, f)$ . Since  $B_w - x_u$  contains every  $x$  such that  $f(x_u) < f(x)$ , if there were an  $S \in \mathcal{S}$  such that  $f(x_u) < \min_{x \in S} f(x)$ , we would have  $S \subset B_w - x_u$ . Therefore  $f(x_u) = w(\mathcal{S}, f)$ . This completes the proof of Lemma C and the bottleneck theorem.

One can of course use the "dual threshold method" instead. That is, choose elements  $x \in E$  one after another in order of nonincreasing magnitude of  $f(x)$  until the set of chosen elements first contains an  $S \in \mathcal{S}$ .

### 3. THRONGS AND SWITCHING FUNCTIONS

We define a throng  $\mathcal{R}$  on  $E$  to be a family on  $E$  such that any subset of  $E$  that contains a member of  $\mathcal{R}$  is itself a member of  $\mathcal{R}$ .

Any family  $\mathcal{F}$  on  $E$  is a subfamily of the unique throng  $t(\mathcal{F})$  on  $E$  consisting of all subsets of  $E$  that contain a member of  $\mathcal{F}$ . Recall that  $c(\mathcal{F})$  is the clutter on  $E$  consisting of the members of  $\mathcal{F}$  that do not contain other members of  $\mathcal{F}$ . For any  $\mathcal{F}$  we have  $t(c(\mathcal{F})) = t(\mathcal{F})$  and  $c(t(\mathcal{F})) = c(\mathcal{F})$ .

Relation (2) in Sec. 2 implies that for any family  $\mathcal{F}$  on  $E$  and any real-valued function  $f$  on  $E$ ,  $u(\mathcal{F}, f) = u(t(\mathcal{F}), f) = u(c(\mathcal{F}), f)$  and  $w(\mathcal{F}, f) = w(t(\mathcal{F}), f) = w(c(\mathcal{F}), f)$ .

Thus clutters  $\mathcal{R}$  and  $\mathcal{S}$  satisfy (1) and (3) if and only if throngs  $\mathcal{R}' = t(\mathcal{R})$  and  $\mathcal{S}' = t(\mathcal{S})$  satisfy (1) and (3). That is,  $(\mathcal{R}, \mathcal{S})$  is a blocking pair of clutters if and only if  $(\mathcal{R}', \mathcal{S}')$  is a blocking pair of throngs. By the uniqueness asserted in the bottleneck theorem:  $\mathcal{S}' = b(\mathcal{R}')$ ,  $\mathcal{R}' = b(\mathcal{S}')$  is a unique pairing of all throngs, determined by the pairing,  $c(\mathcal{S}') = b(c(\mathcal{R}'))$ ,  $c(\mathcal{R}') = b(c(\mathcal{S}'))$ , of all clutters. We have, in fact,  $b(\mathcal{R}') = t(b(c(\mathcal{R}')))$  and  $b(\mathcal{R}) = c(b(t(\mathcal{R})))$ .

Thus the bottleneck theorem holds as well if the word "clutter" is replaced by "throng," and the word "minimal" is deleted.

This throng-version of the bottleneck theorem describes  $b(\mathcal{R})$  of any throng  $\mathcal{R}$  on  $E$  as consisting of the subsets  $S$  of  $E$  that have nonempty intersection with every member of  $\mathcal{R}$ . Alternatively, the  $b(\mathcal{R})$  of any throng  $\mathcal{R}$  on  $E$  can be described as consisting of every set  $S \subset E$  whose complement  $E - S$  is not a member of  $\mathcal{R}$ . It is easy to show that

- (5) Where  $\mathcal{R}$  is a throng on  $E$ , a subset  $S$  of  $E$  has nonempty intersection with every member of  $\mathcal{R}$  if and only if  $E - S$  is not a member of  $\mathcal{R}$ .

A switching function or boolean function  $g$  is a two-valued function of several two-valued variables. The values are taken to be 0 and 1. There is a 1-1 correspondence between all possible boolean functions  $g(x_1, \dots, x_n)$  and all possible families  $\mathcal{F}$  on  $E = \{1, \dots, n\}$ , where each  $g$  corresponds to the  $\mathcal{F}$  that consists of those sets  $H \subset E$  such that  $g = 1$  if and only if  $x_i = 1$  for  $i \in H$  and  $x_i = 0$  for  $i \notin H$ . In switching theory one finds the concept of the dual  $g^*$  of any boolean function  $g$ :  $g^*(x_1, \dots, x_n) = 1 - g(1 - x_1, \dots, 1 - x_n)$ . Correspondingly, the dual  $\mathcal{F}^*$  of any family  $\mathcal{F}$  on  $E$  is defined to consist of those subsets  $H^* \subset E$  such that  $E - H^*$  is not a member of  $\mathcal{F}$ .

In particular, if  $\mathcal{R}$  is a throng on  $E$ , we have  $b(\mathcal{R}) = \mathcal{R}^*$ . This relation does not hold where  $\mathcal{R}$  is a clutter. Where  $\mathcal{R}$  is any clutter on  $E$ , we have  $b(\mathcal{R}) = c((c(\mathcal{R}))^*)$ .

The concept of blocking system appears in several other contexts besides bottleneck extrema (see [8], [10], [11], [13]). Certain duality properties described in [10] and [13] for a blocking pair of throngs can be explained by the fact that the relationship is a special case of boolean duality.

Properties (1) and (3) do not hold in general if  $\mathcal{R}$  is any family on  $E$  and  $\mathcal{J} = \mathcal{R}^*$ .

#### 4. SOME EXAMPLES OF BLOCKING SYSTEMS

A transversal of an  $n$  by  $n$  array  $M$  is a subset of the positions in  $M$  such that there is exactly one member of the subset in each line of  $M$ . (A line of an array is either a row or a column of the array.) If clutter  $\mathcal{S}$  consists of the transversals of  $M$ , its blocker  $\mathcal{R}$  consists of the  $h$  by  $k$  subarrays of  $M$  with  $h + k = n + 1$ . This is the blocking system for the bottleneck assignment problem.

As stated earlier, if  $\mathcal{S}$  consists of the arc-sets of paths from node  $a$  to node  $b$  in a graph  $G$  (perhaps directed), then the members of its blocker  $\mathcal{R}$  are called the cuts separating  $b$  from  $a$ .

If clutter  $\mathcal{R}$  consists of the arc-sets that are complementary to spanning trees in a graph  $G$ , then  $\mathcal{S}$  consists of the arc-sets of circuits (polygons) in  $G$ .

If  $\mathcal{R}$  consists of the minimal sets of nodes that meet all arcs in a graph  $G$ , then  $\mathcal{S}$  consists of the pairs of adjacent nodes in  $G$ .

In each of these examples, there is a good algorithm for recognizing whether a given subset  $E_0$  of the domain  $E$  contains a member of the clutter  $\mathcal{R}$  or whether its complement  $E_1 = E - E_0$  contains a member of clutter  $\mathcal{S}$ .

Very often it is difficult to find a useful description of the blocking clutter of a simply described clutter, and very often it is difficult to evaluate a bottleneck extremum. In view of the threshold method for bottleneck extrema, it is clear that having a good algorithm for a bottleneck problem,

defined by any clutter  $\mathcal{R}$  of some class of clutters and by any function  $f$  on the domain  $E$  of  $\mathcal{R}$ , is equivalent to having a good algorithm for determining, for any  $\mathcal{R}$  of the class and any subset  $E_0 \subset E$ , whether or not  $E_0$  contains a member of  $\mathcal{R}$ , i.e., for determining whether  $E_0$  contains a member of  $\mathcal{R}$  or whether  $E - E_0$  contains a member of  $b(\mathcal{R})$ . A necessary, though not sufficient, condition for the latter is having a good algorithm for recognizing whether any given subset of  $E$  is itself a member of  $\mathcal{R}$  or a member of  $b(\mathcal{R})$ . For any clutter  $\mathcal{R}$  of direct interest, it is likely that its members are easily recognizable. Unfortunately, this does not imply that the same is true for  $b(\mathcal{R})$ .

The theorems below may be interpreted as describing good algorithms for recognizing members of the blocking clutters of certain clutters  $\mathcal{R}$ . Good algorithms are known also (though we will not describe them here) for determining, for any one of these particular clutters and any subset of its domain, whether or not the subset contains a member of the clutter.

The description of the blocking clutter of the clutter of transversals in a square array is, in spite of its simple appearance, a quite substantial theorem. In view of property (3), it is clearly equivalent to the following: For any  $n$  by  $n$  array  $M$  and any subset  $E_0$  of positions in  $M$ ,  $E_0$  contains no transversal of  $M$  if and only if there are  $2n - (n+1) = n - 1$  lines of the array that together contain all of  $E_0$ . This is a special case of the well-known König theorem: For any

rectangular array  $M$  and any subset  $E_0$  of its positions, the maximum cardinality of a matching contained in  $E_0$  equals the minimum number of lines that together contain all of  $E_0$ . A matching is a set of positions, no two of which lie in the same line. The König theorem is equivalent to the following description of a more general class of blocking systems: If clutter  $\mathcal{R}$  consists of the matchings of cardinality  $t$  in an  $m$  by  $n$  array, then  $b(\mathcal{R})$  consists of all  $h$  by  $k$  subarrays such that  $h + k = m + n - t + 1$ . A good algorithm for determining whether a given subset of the positions in an  $m$  by  $n$  array contains a matching of size  $t$  is described in [3].

Another blocking system based on  $m$  by  $n$  arrays can be obtained from the linear programming transportation problem: Let  $X = (x_{ij})$  be an extreme solution (basic feasible solution) of the constraints

$$\sum_{j=1}^n x_{ij} = r_i, \quad i = 1, \dots, m, \quad \sum_{i=1}^m x_{ij} = s_j, \quad j = 1, \dots, n, \quad x_{ij} \geq 0,$$

where  $r_i$  and  $s_j$  are given nonnegative numbers satisfying

$$\sum_{i=1}^m r_i = \sum_{j=1}^n s_j.$$

The support of  $X$  is the subset of positions  $(i, j)$  such that  $x_{ij} > 0$ . Then the family of all supports of extreme solutions  $X$  is a clutter  $\mathcal{R}$  on the domain  $E$  of positions

$(i, j)$ , and  $b(\mathcal{R})$  consists of all minimal subarrays  $I \times J$  (where  $I \subset \{1, 2, \dots, m\}$ ,  $J \subset \{1, 2, \dots, n\}$ ) such that

$$\sum_{i \in I} r_i + \sum_{j \in J} s_j > \sum_{i=1}^m r_i.$$

This description of  $b(\mathcal{R})$  can be deduced from the max-flow min-cut theorem of Ford and Fulkerson [3]. Here the bottleneck problem, evaluate  $u(\mathcal{R}, f)$  for any given real-valued function  $f$  on the set  $E$  of positions  $(i, j)$ , has the interpretation: satisfy all the "demands"  $s_j$  from the "supplies"  $r_i$  in the least time,  $f_{ij}$  being the transportation time from supply point  $i$  to demand point  $j$ . There are good network-flow algorithms for determining whether a given subset of positions contains the support of a solution  $X$ .

Let  $E$  consist of all the unordered pairs of objects in a finite set  $V$ . A perfect matching of  $V$  is a subset of  $E$  whose members are disjoint and together contain all of  $V$ . Let clutter  $\mathcal{R}$  consist of all the perfect matchings of  $V$ . Then  $\mathcal{B} = b(\mathcal{R})$  consists of the subsets  $S(\mathcal{P})$  of  $E$  obtained as follows:  $\mathcal{P}$  is any family of mutually disjoint, odd-cardinality subsets of  $V$  such that  $|V| - |U(\mathcal{P})| = |\mathcal{P}| - 2$ ;  $x \in E$  is a member of  $S(\mathcal{P})$  if and only if the two members of  $x$  are members of different members of  $\mathcal{P}$ . This result is equivalent to Tutte's theorem characterizing those subsets  $E_0$  of  $E$  that contain a perfect matching [14]. Edmonds [2]

has given a good algorithm for determining whether a subset  $E_0$  of  $E$  contains a perfect matching.

The following class of dual families is treated in switching theory. For any given real numbers  $q$  and  $w_i$ ,  $i \in E$ , define the threshold family  $\mathcal{F} = \mathcal{M}(w_i; q)$  to consist of the subsets  $H \subset E$  such that  $\sum_{i \in H} w_i \geq q$ . Then  $\mathcal{F}^* = \mathcal{M}(w_i; p)$  where  $p = \sum_{i \in E} w_i - q + \delta$ ,  $\delta$  being a small positive number. If all  $w_i \geq 0$ , then  $\mathcal{F}$  and  $\mathcal{F}^*$  are dual throngs. In this case, families  $\mathcal{K} = c(\mathcal{F})$  and  $\mathcal{L} = c(\mathcal{F}^*)$  are a blocking system of clutters. Dozens of papers and a book [8] have been devoted to threshold switching functions. Shapley [13] has described threshold families in the context of multi-person simple games.

One of the many classes of clutters  $\mathcal{K}$  for which  $b(\mathcal{K})$  is generally a mystery is where  $\mathcal{K}$  consists of the arc-sets of Hamilton tours in a graph. The bottleneck traveling salesman problem, like the traveling salesman problem, is also a mystery. There is no known good algorithm for determining whether a given subset of the arcs of a graph contains a member of  $\mathcal{K}$ .

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