

$$|S| = n. \quad \mathcal{F} = \{f_i : S \rightarrow S\}. \quad |\mathcal{F}| = n^n$$

$$p_i = \Pr[\text{choosing } f_i]. \quad \sum_i p_i = 1.$$

$$\tilde{P}_{ss'} = \sum_{f_i : f_i(s) = s'} p_i \quad ; \quad \sum_{s'} P_{ss'} = 1, \text{ since}$$

$$\mathcal{F}_s = \bigcup_{s'} \{f_i : f_i(s) = s'\} = \mathcal{F}.$$

Let P be the input matrix.

Define $Q = P$, start with $\tilde{P} = 0$.

$$Q_i = \{q_{ss'} : f_i(s) = s'\} \quad ; \quad q_i = \min Q_i$$

for f_i in \mathcal{F} :

if $q_i = 0$:

continue.

else:

$$p_i := q_i$$

for $q_{ss'}$ in Q_i :

$$q_{ss'} = q_{ss'} - q_i$$

recompute q_i 's

return \tilde{P} .

Define $\tilde{P}_i = \{ \tilde{P}_{ss'} : f_i(s) = s' \}$.

Claim: $Q + \tilde{P}$ is invariant at each iteration.

At each iteration, either nothing happens,
or $q_{ss'} = q_{ss'} - q_i$, $\tilde{P}_{ss'} = \tilde{P}_{ss'} + q_i$.

Claim: At end of iteration i , $q_i = 0$.

Either in the beginning, $q_i = 0$, or
 $q_i > 0$, $q_i = \min Q_i$ at some $q_{tt'}$.

At the end of the iteration, $q_{tt'} = q_{tt'} - q_i$
 $= 0$

$\therefore q_i = \min Q_i = 0$.

Claim: Row sum of \tilde{P} is invariant.

$$\forall s, \sum_{s'} P_{ss'} = \sum_{i \in \mathcal{I}_s} f_i = \sum_{i \in \mathcal{I}} f_i$$

This also implies row sum of Q is inv.

Claim: $Q = 0$ at the last iteration.

Suppose $q_{ss'} > 0$. Then every row has a $q_{s;s'} > 0$. Consider $f_\alpha: s_i \mapsto s'_i$. $q_\alpha > 0$.
at final iteration. Contradiction.

Initially $Q = P$, $\tilde{P} = 0$. Finally $Q = 0$.

$$\therefore \tilde{P} = P$$
