Problem: What is the length of the shortest string on an alphabet of n symbols that contains all n! permutations of the alphabet as (contiguous) substrings?

Partial Solution: Minimum length strings for n = 1, 2, 3 are, respectively, 1, 121, and 123121321. Their lengths are 1 = 1, 3 = 1!+2!, and 9 = 1!+2!+3!. Given any string that contains all permutations of an alphabet of n-1 symbols, a new string containing all permutations of n symbols can be generated by the following procedure: replace each of the (n-1)! permutations of the form $j_1 \dots j_{n-1}$ with the string $j_1 \dots j_{n-1} n j_1 \dots j_{n-1}$. Overlaps among permutations in the old string are maintained in the replacements and each of the (n-1)! replaced strings grows in length by n symbols. Therefore, the new string is $n! = n \times (n-1)!$ symbols longer than the old string. The following depicts the construction as discussed for transforming the upper-bound solution from n=3 to n=4. Note, the output substrings, e.g., 1234123, contain all cycles of their first four characters.

1234123		123
2314231		231
3124312		312
2134213		213
1324132		132
3214321		321
123412314231243121342132413214321	=>	123121321

A simple induction argument establishes the fact that $U(n) = \sum_{i=1}^{n} i!$ is an upper bound on the necessary string length. Further, n! is clearly a lower bound. Note, $(U(n) - n!)/n! \approx 1/n$ so the order of magnitude is correct. I conjecture, but cannot prove that U(n) is the solution to the stated problem.²

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²Since writing the above, Robin Houston, Tackling the Minimal Superpermutation Problem, arXiv:1408.5108v1 [math.CO] 21 Aug 2014, has been brought to my attention. Houston produces a counterexample to my conjecture for n = 6. Thus, $\sum_{i=1}^{n} i!$ is just an upper bound for U(n).