Regular Hadamard matrix, maximum excess and SBIBD

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Abstract

When $k = q_1, q_2, q_1q_2, q_1q_4, q_2q_3N, q_3q_4N$, where q_1, q_2 and q_3 are prime powers, and where $q_1 \equiv 1 \pmod{4}, q_2 \equiv 3 \pmod{8}, q_3 \equiv 5 \pmod{8}, q_4 = 7$ or 23, $N = 2^a 3^b t^2$, a, b = 0 or $1, t \neq 0$ is an arbitrary integer, we prove that there exist regular Hadamard matrices of order $4k^2$, and also there exist $SBIBD(4k^2, 2k^2 + k, k^2 + k)$. We find new $SBIBD(4k^2, 2k^2 + k, k^2 + k)$ for 233 values of k.

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1 Preliminaries

An $n \times n$ matrix H is called a Hadamard matrix (or H-matrix) if every entry of the matrix is 1 or -1, and

$$HH^T = nI_n,$$

where I_n is an $n \times n$ identity matrix. In this paper we use H^T to denote the transpose of a matrix H.

We denote the excess of an *H*-matrix $H = [a_{ij}]$ by $\sigma(H)$, where

$$\sigma(H) = \sum_{1 \le i, j \le n} a_{ij}.$$

Let $\sigma(n) = \max\{\sigma(H)\}$. The weight of an *H*-matrix *H*, denoted by W(H), is the number of ones in *H*. We define $W(n) = \max\{W(H)\}$. Note that the maxima are taken over all $n \times n$ *H*-matrices *H*. It is obvious that $\sigma(H) = 2W(H) - n^2$ and $\sigma(n) = 2W(n) - n^2$ (see [4], [5], [6], [7] for details).

Best [1] proved that

$$\sigma(n) \le n\sqrt{n}.\tag{1}$$

Definition 1 (Regular Hadamard Matrix) A regular Hadamard matrix has the sum of each column of the matrix and the sum of each row of the matrix constant.

Definition 2 (SBIBD) A symmetric balanced incomplete block design, called an $SBIBD(v, k, \lambda)$, is defined by a $v \times v$ matrix M, which has every entry 0 or 1. The sum of each column and the sum of each row of the matrix is k. For any two columns c_i , c_j (and two rows r_i , r_j), $1 \leq i \neq j \leq v$, the inner product of c_i and c_j $(r_i \text{ and } r_j)$ is λ (see [10]).

With the result of this paper and those of [4], [9], the status of the existence of $4k^2$ -Hadamard matrices and $SBIBD(4k^2, 2k^2 + k, k^2 + k)$ is that they exist for $k \in$ $\{1, 3, 5, \dots, 45, 49, \dots, 69, 73, 75, 81, \dots, 101, 105, 107, 109, \dots, 125, 129, 131, \}$ $135, 137, 139, 143, \dots, 149, 153, \dots, 165, 169, \dots, 175, \dots, 189, 193, \dots, 197, 201,$ \cdots , 207, 211, 215, 219, 221, 225, 227, 229, 233, 235, 241, \cdots , 251, 257, 259, 261, 267, $269, 273, 275, 277, 281, \dots, 299, 303, 307, 313, \dots, 327, 331, \dots, 339, 343, \dots, 353,$ $361, 363, 371, 373, 375, 379, 387, 389, 391, 393, 397, 401, 405, \cdots, 411, 415, 417,$ 419, 421, 427, 429, 433, 441, 443, 447, 449, 451, 457, 461, 467, 471, 475, 477, 489, $491, 495, 499, 507, 509, 511, 513, 519, 521, 523, 525, 529, 531, \cdots, 543, 547, 549,$ 551, 557, 559, 563, 567, 569, 571, 575, 577, 579, 583, 587, 591, 593, 601, 603, 605, $609, 613, 617, \dots, 625, 633, 637, 641, 643, 645, 653, 655, 659, 661, 667, 671, 673.$ 675, 677, 679, 683, 687, 691, 695, 699, 701, 703, 707, 709, 723, 725, 729, 731, 733, 735, 739, 741, 747, 753, 757, 761, 763, 767, 769, 771, 773, 777, 779, 783, 787, 791, $797, 803, 807, 809, 811, 815, 819, 821, 827, 829, 831, 841, \dots, 859, 865, 867, 871,$ 875, 877, 879, 881, 883, 885, 891, 895, 897, 907, 909, 921, 925, 929, 931, 937, 939, $941, \dots, 947, 951, 953, 957, 959, 961, 963, 971, 975, 977, 979, 981, 993, 997, 999, q_1$ $q_2, q_1q_2, q_1q_4, q_2q_3N, q_3q_4N$, where q_1, q_2 and q_3 are prime powers, $q_1 \equiv 1 \pmod{4}$,

 $q_2 \equiv 3 \pmod{8}, q_3 \equiv 5 \pmod{8}, q_4 = 7 \text{ or } 23, N = 2^a 3^b t^2, a, b = 0 \text{ or } 1, t \neq 0 \text{ is an arbitrary integer}, r \geq 0$. This means we find 233 new values less than 1000.

Let G be an *abelian* group with the addition \oplus and the subtraction \oplus . We denote by θ the zero element in G. Consider the polynomials in the elements of G over the field of rational numbers, $\sum_{g \in G} a(g)g$, where the integer a(g) is the number of occurrences of g, and define the addition by

$$\sum_{g \in G} a(g)g + \sum_{g \in G} b(g)g = \sum_{g \in G} (a(g) + b(g))g$$

We denote $\sum_{g \in A} g$ by $A, G = \sum_{g \in G} g$ and $G^* = G - \theta$. For any two subsets $A, B \subset G$, we define

$$\begin{split} A \ominus B &= \sum_{a \in A, b \in B} (a \ominus b), \ \ \bigtriangleup A = A \ominus A, \\ \bigtriangleup(A,B) &= (A \ominus B) + (B \ominus A). \end{split}$$

It is obvious that $\triangle(A, A) = 2\triangle A$. We define $\triangle \emptyset = 0$, $\triangle(\emptyset, A) = 0$ for any $A \subset G$.

Definition 3 (DS) Let $D = \{a_1, \dots, a_k\}$ be a subset of a group G of order v. If for every non-zero element $g \in G$ there are λ pairs (a_i, a_j) , a_i , $a_j \in D$, such that

$$a_i \oplus a_j = g$$
,

we call D a (v, k, λ) -difference set (DS).

Definition 4 (Incidence matrix) The incidence matrix $A = (a_{ij})$ of $a(v, k, \lambda) - difference$ set D is defined by ordering the elements of the group $G = \{g_i\}, i = 1, \dots, v$. and defining

$$a_{ij} = \begin{cases} 1, & g_j \ominus g_i \in D, \\ 0, & otherwise \end{cases}$$

Definition 5 (SDS) Let $D_i \subset G$, $|D_i| = k_i$, $i = 1, \dots, r$. If

$$\sum_{i=1}^{r} \triangle D_i = (\sum_{i=1}^{r} k_i - \lambda)\theta + \lambda G,$$

 $\lambda \geq 0$, then D_1, \dots, D_r are $r - \{v; k_1, \dots, k_r; \lambda\}$ supplementary difference sets (SDS), where v = |G|.

If $k_1 = \cdots = k_r = k$, we simplify D_1, \cdots, D_r to $r - \{v; k; \lambda\}$ SDS. When r = 1, the SDS become the difference set (DS).

We only consider r = 4. Then we define $\lambda = \sum_{i=1}^{4} k_i - v$ in this paper. In this case, we call D_1, D_2, D_3, D_4 type H-SDS.

Definition 6 (Type H_1) Let D_1 , D_2 , D_3 , $D_4 \subset G$ be SDS of order v, and $|D_i| = k_i$, i = 1, 2, 3, 4. Now $D_1, D_2, D_3, D_4 \in H_1$ if and only if

$$\sum_{i=1}^{4} \triangle D_i = v\theta + \lambda G,$$

and

$$\triangle(D_1, D_2) + \triangle(D_3, D_4) = \lambda G,$$

where $\lambda = k_1 + k_2 + k_3 + k_4 - v$.

Definition 7 (*T*-matrix) Let T_1, T_2, T_3, T_4 be $n \times n$ matrices with entries $(0, \pm 1)$. Let I_n be an $n \times n$ identity matrix. Then we call T_1, T_2, T_3, T_4 *T*-matrices if

(i) $T_i T_j = T_j T_i, \ 1 \le i, j \le 4, \ i \ne j,$

(ii) there exists an $n \times n$ monomial matrix R with $R^T = R$, $R^2 = I_n$, such that $(T_i R)^T = T_i R$, i = 1, 2, 3, 4,

(iii) if
$$T_i = (t_{jk}^{(i)}), \ 1 \le j, k \le n, \ i = 1, 2, 3, 4$$
, then $\sum_{i=1}^4 |t_{jk}^{(i)}| = 1, i \le j, k \le n$,

$$(iv) \sum_{i=1}^{4} T_i T_i^T = n I_n.$$

We use conditions (i) and (ii) to replace the condition of circulant T-matrices, and the matrix R may easily be found in *abelian* groups.

Definition 8 (*C*-partitions) A_1, A_2, \dots, A_8 are called *C*-partitions of an abelian group *G* of order *v*, if the following three conditions are satisfied:

- (i) $A_i \cap A_j = \emptyset, \ i \neq j;$
- (*ii*) $\bigcup_{i=1}^{8} A_i = G;$

(iii) $\sum_{i=1}^{8} \triangle A_i = v\theta + \sum_{i=1}^{4} \triangle (A_i, A_{i+4}).$

Lemma 1 (Seberry [7]) The following conditions are equivalent:

- (i) There exists a Hadamard matrix of order $4k^2$ with maximum excess $8k^3$.
- (ii) There exists a regular Hadamard matrix of order $4k^2$.
- (iii) There exists $SBIBD(4k^2, 2k^2 + k, k^2 + k)$.

Some very useful methods to construct Hadamard matrices with maximum excess from *Willamson* matrices and T-matrices are given in [7].

Lemma 2 (Xia and Liu [11]) Let q be a prime power, if $q \equiv 1 \pmod{4}$, there exist $4 - \{q^2; \frac{1}{2}q(q-1); q(q-2)\}$ supplementary difference sets.

Lemma 3 (Xia and Liu [14]) Let q be a power of a prime, $q \equiv 3 \pmod{8}$, then there exist $4 - \{q^2; \frac{1}{2}q(q-1); q(q-2)\}$ supplementary difference sets.

Lemma 4 (Chen [2], Xia [12]) Let $q = 2^a 3^b N^2$, a, b = 0 or 1, and N be an arbitrary integer. Then there exist $(4q^2, 2q^2 + q, q^2 + q)$ difference sets and Williamson type matrices (type 1) A_1 , A_2 , A_3 and A_4 of order q^2 that satisfy

$$\begin{aligned} \sigma(A_1) &= \sigma(A_2) = \sigma(A_3) = q^3, \quad \sigma(A_4) = -q^3, \\ A_1^2 + A_2^2 + A_3^2 + A_4^2 &= 4q^2 I_{q^2}, \\ A_i A_j + A_k A_l &= 0, \quad \{i, j, k, l\} = \{1, 2, 3, 4\}. \end{aligned} \tag{2}$$

Lemma 5 (Xia and Xia [13]) Let q_1 be a prime power, $q_1 \equiv 5 \pmod{8}$, $q_2 = 2^a 3^b N^2$, a, b = 0 or 1, and N be an arbitrary integer. Then there exist (1, -1) Williamson type matrices (type 1) A_1 , A_2 , A_3 and A_4 of order $(q_1q_2)^2$ that satisfy:

$$\sigma(A_1) = \sigma(A_2) = \sigma(A_3) = (q_1 q_2)^3, \quad \sigma(A_4) = -(q_1 q_2)^3, \quad A_1 A_1^T + A_2 A_2^T + A_3 A_3^T + A_4 A_4^T = 4(q_1 q_2)^2 I_{(q_1 q_2)^2}, \quad (3)$$

$$A_1 A_2^T + A_2 A_1^T + A_3 A_4^T + A_4 A_3^T = 0.$$

Proposition 1 Let $p \equiv 5 \pmod{8}$ be a prime, $q \equiv 2^a 3^b N^2$, a, b = 0 or 1, N be an arbitrary integer, for any integer $r \geq 1$, there exist (1, -1) matrices A_1, A_2, A_3 and A_4 of order $(p^r q)^2$ that satisfy

$$\begin{aligned} \sigma(A_1) &= \sigma(A_2) = \sigma(A_3) = (p^r q)^3, \quad \sigma(A_4) = -(p^r q)^3, \\ \sum_{i=1}^4 A_i A_i^T &= 4(p^r q)^2 I_{(p^r q)^2}, \\ A_1 A_2^T &+ A_2 A_1^T + A_3 A_4^T + A_4 A_3^T = 0 \end{aligned} \tag{4}$$

Proof. When $q_1 = p^{2r+1}$, then $q_1 \equiv 5 \pmod{8}$. Then from Lemma 5, the result is true.

When $q_1 = p^{2r} = (p^r)^2$, from Lemma 4 we have the result. This completes the proof.

Remark. By using Definition 6 we can say when $p \equiv 5 \pmod{8}$, $q = 2^a 3^b N^2$, a, b = 0 or 1, N is an arbitrary integer, for any integer $r \geq 1$, there exist $SDS D_1, D_2, D_3$ and D_4 of order $p^{2r}q^2$ and type H_1 . We say $H_1(p^{2r}q^2) \neq \emptyset$, whenever such SDS exist for order $p^{2r}q^2$.

In Section 2 we use SDS to construct *SBIBD*. In Section 3 we use SDS and T-matrices to construct *SBIBD*. We find new results which give many new *SBIBDs*.

2 Construct SBIBD from SDS

Theorem 1 If there exist $4 - \{q^2; \frac{1}{2}q(q-1); q(q-2)\}$ SDS on an abelian group G of order q^2 , then there exist $SBIBD(4q^2, 2q^2 + q, q^2 + q)$.

Proof. Let D_1, D_2, D_3, D_4 be $4 - \{q^2; \frac{1}{2}q(q-1); q(q-2)\}$ SDS on *G*, since we have

$$|D_1| = |D_2| = |D_3| = |D_4| = \frac{1}{2}q(q-1), \quad \sum_{i=1}^4 \triangle D_i = q^2\theta + q(q-2)G.$$

Let g_1, \dots, g_{q^2} be the arbitrary order of G, and set

$$A_{i} = \left(a_{jk}^{(i)}\right)_{1 \le j,k \le q^{2}}, \quad a_{jk}^{(i)} = \begin{cases} -1 & \text{if } g_{k} \ominus g_{j} \in D_{i}, \\ 1 & \text{otherwise}, \end{cases} \quad i = 1, 2, 3, 4, \tag{5}$$

$$R = (r_{jk})_{1 \le j,k \le q^2}, \quad r_{jk} = \begin{cases} 1 & \text{if } g_j \oplus g_k = 0, \\ 0 & \text{otherwise.} \end{cases}$$
(6)

It is obvious that A_1, A_2, A_3, A_4 are matrices of type 1. In this case

- (i) $A_i A_j = A_j A_i, i \neq j, i, j = 1, 2, 3, 4,$
- (ii) $(A_i R)^T = A_i R, i = 1, 2, 3, 4,$
- (iii) $\sum_{i=1}^{4} A_i A_i^T = 4q^2 I_{q^2}.$

Since $|D_i| = \frac{1}{2}q(q-1)$, there exist $\frac{1}{2}q(q+1)$ ones and $\frac{1}{2}q(q-1)$ negative ones in each row of A_i , i = 1, 2, 3, 4, so $\sigma(A_i) = q^3$, i = 1, 2, 3, 4. Set

$$H = \begin{pmatrix} -A_1 & A_2R & A_3R & A_4R \\ A_2R & A_1 & A_4^TR & -A_3^TR \\ A_3R & -A_4^TR & A_1 & A_2^TR \\ A_4R & A_3TR & -A_2^TR & A_1 \end{pmatrix}.$$
 (7)

It is easy to verify that $HH^T = 4q^2 I_{4q^2}$, $\sigma(A_i) = \sigma(A_i R) = \sigma(A_i^T R)$, i = 1, 2, 3, 4. So we have

$$\sigma(H) = 2\{\sigma(A_1) + \sigma(A_2) + \sigma(A_3) + \sigma(A_4)\} = 8q^3.$$

From Lemma 1, $\frac{1}{2}(H+J)$ is a $SBIBD(4q^2, 2q^2+q, q^2+q)$. This completes the proof.

Proposition 2 Let q be a prime power, $q \equiv 1 \pmod{4}$ or $q \equiv 3 \pmod{8}$. There exists $SBIBD(4q^2, 2q^2 + q, q^2 + q)$.

Proof. From Lemma 2, Lemma 3 and Theorem 1 the conclusion is true. \Box

Remark. When $q \equiv 1 \pmod{4}$ is a prime power, there exist *Williamson* type matrices A_1, A_2, A_3 and A_4 of order q^2 , that make the matrix H of (7) have maximum excess and the form

$$H = \begin{pmatrix} -A_1 & A_2 & A_3 & A_4 \\ A_2 & A_1 & A_4 & -A_3 \\ A_3 & -A_4 & A_1 & A_2 \\ A_4 & A_3 & -A_2 & A_1 \end{pmatrix}.$$
 (8)

Lemma 6 Let $q = 2^a 3^b N^2$, a, b = 0 or 1, N be an arbitrary integer. There exists $SBIBD(4q^2, 2q^2 + q, q^2 + q)$.

Proof. From Lemma 4, there exist DS of type $(4q^2, 2q^2 + q, q^2 + q)$, and the (0, 1) incidence matrix B of the DS is an $SBIBD(4q^2, 2q^2 + q, q^2 + q)$. The proof is completed.

Remark. From Lemma 4 we know that there exist *Williamson* type matrices A_1 , A_2 , A_3 , A_4 of order q^2 that satisfy (2). In this case, the matrix H of order $4q^2$ with maximum excess has the following form

$$H = \begin{pmatrix} A_1 & A_2 & A_3 & A_4 \\ A_2 & A_1 & A_4 & A_3 \\ A_3 & A_4 & A_1 & A_2 \\ A_4 & A_3 & A_2 & A_1 \end{pmatrix},$$
(9)

or

$$H = \begin{pmatrix} A_1 & A_2 & A_3 & A_4 \\ A_2 & A_3 & A_4 & A_1 \\ A_3 & A_4 & A_1 & A_2 \\ A_4 & A_1 & A_2 & A_3 \end{pmatrix}.$$
 (10)

Lemma 7 Let $p \equiv 5 \pmod{8}$ be a prime, $q = 2^a 3^b p^c N^2$, a, b, c = 0 or 1, and N be an arbitrary integer. Then there exists $SBIBD(4q^2, 2q^2 + q, q^2 + q)$.

Proof. When c = 0, from Lemma 6, the Lemma 7 is true. When c = 1, from Lemma 5 there exist (1, -1) matrices (type 1) A_1 , A_2 , A_3 and A_4 of order q^2 that satisfy (3). Let

$$H = \begin{pmatrix} A_1 & A_2 & A_3 & A_4 \\ A_2 & A_1 & A_4 & A_3 \\ -A_3^T & -A_4^T & A_1^T & A_2^T \\ -A_4^T & -A_3^T & A_2^T & A_1^T \end{pmatrix};$$
(11)

then $HH^T = 4q^2 I_{4q^2}$, $\sigma(H) = 4(\sigma(A_1) + \sigma(A_2)) = 8q^3$. So the matrix H of (11) is an Hadamard matrix with maximum excess. In this case, from Lemma 1 there exists $SBIBD(4q^2, 2q^2 + q, q^2 + q)$. The proof is completed. \Box

Proposition 3 Let $q = 2^{r_1} 3^{r_2} p^{r_3} N^2$, $p \equiv 5 \pmod{8}$ be a prime, r_1 , r_2 , r_3 be integers and $r_1, r_2, r_3 \ge 0$, N be an arbitrary integer. Then Lemma 7 still holds.

Proof. Let $r_i = 2m_i + a_i$, $0 \le a_i \le 1$, i = 1, 2, 3; then $q = 2^{a_1} 3^{a_2} p^{a_3} (2^{m_1} 3^{m_2} p^{m_3} N)^2$. From Lemma 7 the result is true.

3 Construct SBIBD from SDS and T-matrices

More details of T-matrices are discussed in [3]. In this paper we refer to the paper [15].

Theorem 2 If there exist $4 - \{q^2; \frac{1}{2}q(q-1); q(q-2)\}$ SDS D_1 , D_2 , D_3 , D_4 of order q^2 in an abelian group G, and every entry of G appears an even number of times in D_1 , D_2 , D_3 , D_4 , then there exist T-matrices T_1 , T_2 , T_3 , T_4 that satisfy

$$\sigma(T_1) = q^3, \ \sigma(T_2) = \sigma(T_3) = \sigma(T_4) = 0.$$

Proof. Let

$$\begin{split} E_1 &= G \setminus (D_1 \cup D_2 \cup D_3 \cup D_4), & E_2 &= (D_1 \cap D_2) \setminus E_5, \\ E_3 &= (D_1 \cap D_3) \setminus E_5, & E_4 &= (D_1 \cap D_4) \setminus E_5, \\ E_5 &= D_1 \cap D_2 \cap D_3 \cap D_4, & E_6 &= (D_3 \cap D_4) \setminus E_5, \\ E_7 &= (D_2 \cap D_4) \setminus E_5, & E_8 &= (D_2 \cap D_3) \setminus E_5. \end{split}$$

From [15] we know

$$\begin{split} E_i \cap E_j &= \emptyset, \ i \neq j, \ 1 \leq i, j \leq 8, \\ G &= \cup_{i=1}^8 E_i, \\ \sum_{i=1}^8 \triangle E_i &= q^2\theta + \sum_{i=1}^4 \triangle (E_i, E_{i+4}), \end{split}$$

and

$$\begin{aligned} D_1 &= E_5 \cup E_2 \cup E_3 \cup E_4, & D_2 &= E_5 \cup E_2 \cup E_7 \cup E_8 \\ D_3 &= E_5 \cup E_3 \cup E_6 \cup E_8, & D_4 &= E_5 \cup E_4 \cup E_6 \cup E_7. \end{aligned}$$

Set $|E_i| = e_i, i = 1, \dots, 8$. We have

$$|D_1| = e_2 + e_3 + e_4 + e_5, \qquad |D_2| = e_2 + e_5 + e_7 + e_8, |D_3| = e_3 + e_5 + e_6 + e_8, \qquad |D_4| = e_4 + e_5 + e_6 + e_7.$$

Since $|D_1| = |D_2| = |D_3| = |D_4| = \frac{1}{2}q(q-1)$, then

$$e_2 - e_6 = e_3 - e_7 = e_4 - e_8 = 0.$$

Since

$$q^{2} = |G| = |\bigcup_{i=1}^{8} E_{i}| = \sum_{i=1}^{8} e_{i} = e_{1} + e_{5} + 2(e_{2} + e_{3} + e_{4})$$

= $e_{1} - e_{5} + 2(e_{2} + e_{3} + e_{4} + e_{5}) = e_{1} - e_{5} + q(q - 1),$

then $e_1 - e_5 = q$. Let g_1, \dots, g_{q^2} be an arbitrary ordering of elements of G, and

$$T_{i} = \left(t_{jk}^{(i)}\right)_{1 \le j, k \le q^{2}}, \ t_{jk}^{(i)} = \begin{cases} 1 & \text{if } g_{k} \ominus g_{j} \in E_{i}, \\ -1 & \text{if } g_{k} \ominus g_{j} \in E_{i+4}, \\ 0 & \text{otherwise}, \end{cases}$$

 T_1, T_2, T_3, T_4 are T-matrices of order q^2 and

$$\sigma(T_1) = q^3, \ \sigma(T_2) = \sigma(T_3) = \sigma(T_4) = 0.$$

This completes the proof.

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Proposition 4 Let q be a prime power and $q \equiv 3 \pmod{8}$; then there exist T-matrices T_1 , T_2 , T_3 and T_4 of order q^2 that satisfy Theorem 2.

Theorem 3 If there exist T-matrices T_1 , T_2 , T_3 and T_4 of order t^2 , and $\sigma(T_1) = t^3$, $\sigma(T_2) = \sigma(T_3) = \sigma(T_4) = 0$, then there exists $SBIBD(4k^2, 2k^2 + k, k^2 + k)$, k = tq, where $q \equiv 1 \pmod{4}$ is any prime power.

Proof. When $q \equiv 1 \pmod{4}$ is a prime power, from Lemma 2 we know there exist $4 - \{q^2; \frac{1}{2}q(q-1); q(q-2)\}$ SDS. In this case from Theorem 1 we have *Williamson* type (type 1) matrices A_1, A_2, A_3 and A_4 of order q^2 which satisfy

(i)
$$A_i = A_i^T, A_i A_j = A_j A_i, 1 \le i, j \le 4, i \ne j,$$

(ii) $\sum_{i=1}^{4} A_i^2 = 4q^2 I_{q^2}$,

(iii)
$$\sigma(A_1) = \sigma(A_2) = \sigma(A_3) = \sigma(A_4) = q^3$$
.

Let

$$B_{1} = T_{1} \times A_{1} + T_{2} \times A_{2} + T_{3} \times A_{3} + T_{4} \times A_{4}, B_{2} = T_{1} \times A_{2} - T_{2} \times A_{1} + T_{3} \times A_{4} - T_{4} \times A_{3}, B_{3} = T_{1} \times A_{3} + T_{2} \times A_{4} - T_{3} \times A_{1} - T_{4} \times A_{2}, B_{4} = T_{1} \times A_{4} - T_{2} \times A_{3} - T_{3} \times A_{2} + T_{4} \times A_{3},$$
(12)

where \times is the Kronecker product. It is obvious that $B_i B_j = B_j B_i$, $i \neq j$, i, j = 1, 2, 3, 4, and

$$\sum_{i=1}^{4} B_i B_i^T = \left(\sum_{i=1}^{4} T_i T_i^T\right) \times \left(\sum_{i=1}^{4} A_i^2\right) = 4(tq)^2 I_{(tq)^2}.$$

Since $\sigma(T_i \times A_i) = \sigma(T_i)\sigma(A_i), i = 1, 2, 3, 4,$

$$\sigma(B_1) = \sigma(B_2) = \sigma(B_3) = \sigma(B_4) = (tq)^3$$

Let

$$Q = R \times I_{q^2},\tag{13}$$

where R is a monomial matrix of order t^2 that satisfies $R = R^T$, $R^2 = I$, and $(T_i R)^T = T_i R$, i = 1, 2, 3, 4. It is easy to show that Q is a permutation matrix and $(B_i Q)^T = B_i Q$, i = 1, 2, 3, 4. Let

$$H = \begin{pmatrix} B_1 & B_2Q & -B_3Q & B_4Q \\ B_2Q & -B_1 & B_4^TQ & B_3^TQ \\ B_3Q & B_4^TQ & B_1 & -B_2^TQ \\ -B_4Q & B_3^TQ & B_2^TQ & B_1 \end{pmatrix}.$$
 (14)

Then $HH^T = 4k^2 I_{4k^2}$, and $\sigma(H) = 2(\sum_{i=1}^4 \sigma(B_i)) = 8k^3$. In this case, the matrix H of order $4k^2$ defined from (12), (13), (14) has the maximum excess. There exist $SBIBD(4k^2, 2k^2 + k, k^2 + k), k = tq$. The proof is complete. \Box

Proposition 5 When $k = q_1q_2$, where $q_1 = 1 \pmod{4}$, $q_2 = 3 \pmod{8}$ are prime powers, there exist $SBIBD(4k^2, 2k^2 + k, k^2 + k)$.

Proof. From [15] we know that there exist T-matrices T_1 , T_2 , T_3 , T_4 satisfying Theorem 3. This completes the proof.

Theorem 4 Suppose

1. there exist T-matrices T_1 , T_2 , T_3 , T_4 of order t^2 that satisfy

$$\sigma(T_1) = t^3, \ \sigma(T_2) = \sigma(T_3) = \sigma(T_4) = 0,$$

and

2. there exist (1, -1) matrices (type 1) A_1 , A_2 , A_3 and A_4 of order q^2 that satisfy

(i)
$$\sum_{i=1}^{4} A_i A_i^T = 4q^2 I_{q^2},$$

(ii) $A_1 A_2^T + A_2 A_1^T + A_3 A_4^T + A_4 A_3^T = 0,$
(iii) $\sigma(A_1) = \sigma(A_2) = \sigma(A_3) = q^3 = -\sigma(A_4).$

Then there exist $SBIBD(4k^2, 2k^2 + k, k^2 + k), k = tq.$

Proof. Let

$$\begin{split} B_1 &= T_1 \times A_1 + T_2 \times A_2 + T_3 \times A_3 + T_4 \times A_4, \\ B_2 &= T_1 \times A_2 + T_2 \times A_1 + T_3 \times A_4 + T_4 \times A_3, \\ B_3 &= T_1 \times A_3^T + T_2 \times A_4^T - T_3 \times A_1 T - T_4 \times A_2^T, \\ B_4 &= -T_1 \times A_4^T - T_2 \times A_3^T + T_3 \times A_2^T + T_4 \times A_1^T, \end{split}$$

It is easy to verify that

$$\sum_{i=1}^{4} B_i B_i^T = (\sum_{i=1}^{4} T_i T_i^T) \times (\sum_{i=1}^{4} A_i A_i^T) = 4k^2 I_{k^2},$$

and

$$\sigma(B_1) = \sigma(B_2) = \sigma(B_3) = \sigma(B_4) = k^3.$$

Set

$$H = \begin{pmatrix} B_1 & B_2R & -B_3R & B_4R \\ B_2R & -B_1 & B_4^TR & B_3^TR \\ B_3R & B_4^TR & B_1 & -B_2^TR \\ -B_4R & B_3^TR & B_2^TR & B_1 \end{pmatrix}$$

where $R = R_1 \times R_2$, R_1 , R_2 are monomial matrices of order t^2 and q^2 , and $(T_iR_1)^T = T_iR_1$, $(A_iR_2)^T = A_iR_2$, i = 1, 2, 3, 4. In this case $HH^T = 4k^2I_{4k^2}$, and $\sigma(H) = 2\sum_{i=1}^4 \sigma(B_i) = 8k^3$. Then H is a Hadamard matrix with maximum excess, and $\frac{1}{2}(H+J)$ is a $SBIBD(4k^2, 2k^2 + k, k^2 + k)$.

Proposition 6 Let $k = 2^{a_1} 3^{a_2} p_1^{a_3} p_2^{a_4} N^2$, a_1 , a_2 , a_3 , $a_4 = 0$ or 1, $p_1 = 5 \pmod{8}$, $p_2 = 3 \pmod{8}$ be primes and N be an arbitrary integer. Then there exists $SBIBD(4k^2, 2k^2 + k, k^2 + k)$.

Proof. When $a_4 = 0$, from Lemma 7, the result is true. When $a_4 = 1$, set $t = p_2$, $q = 2^{a_1}3^{a_2}p_1^{a_3}N^2$. From Lemma 5, Proposition 4 and Theorem 3, we can prove the result is correct.

Remark. Let $k = 2^{a_1} 3^{a_2} p_1^{a_3} p_2^{a_4} N^2$, where $a_1, a_2, a_3, a_4 \ge 0, p_1 \equiv 5 \pmod{8}$, $p_2 \equiv 3 \pmod{8}$; then Proposition 6 is still true. Let $a_i = 2s_i + r_i$, where $s_i \ge 0$, $0 \le r_i \le 1, i = 1, 2, 3, 4$. Then $k = 2^{r_1} 3^{r_2} p_1^{r_3} p_2^{r_4} (2^{s_1} 3^{s_2} p_1^{s_3} p_2^{s_4} N)^2$ satisfies the condition of Proposition 6.

Proposition 7 If $q \equiv 1 \pmod{4}$ is a prime power, there exist $SBIBD(4(7q)^2, 2(7q)^2 + 7q, (7q)^2 + 7q)$.

Proposition 8 When $p_2^{a_4}$ in Proposition 6 is replaced by 7, the conclusion of Proposition 6 is still true.

Proof. Let $g = x \oplus 2$ be a generator of $GF(7^2)$. Set

$$F_i = \{g^{16j+i} (mod \ x^2 \oplus 1, mod \ 7) : j = 0, 1, 2\}, \ i = 0, 1, \cdots, 15.$$

$$\begin{split} E_1 &= \{0\} \cup F_{11} \cup F_{12} \cup F_{15}, & E_2 = F_0 \cup F_{13}, & E_3 = F_3 \cup F_6, & E_4 = F_4 \cup F_{14}, \\ E_5 &= F_{10}, & E_6 = F_1 \cup F_2, & E_7 = F_7 \cup F_8, & E_8 = F_5 \cup F_9. \end{split}$$

It is easy to verify that

$$\sum_{i=1}^{8} \triangle E_i = 49\theta + \sum_{i=1}^{4} \triangle (E_i, E_{i+4}).$$

Without loss of generality, let g_1, \dots, g_{49} be an arbitrary order on the elements of $GF(7^2)$. Set

$$T_{i} = \left(t_{jk}^{(i)}\right)_{1 \le j,k \le 49}, \quad t_{jk}^{(i)} = \begin{cases} 1, & \text{if } g_{k} \ominus g_{j} \in E_{i}, \\ -1, & \text{if } g_{k} \ominus g_{j} \in E_{i+4}, \\ 0, & \text{otherwise}, \end{cases}$$

The matrices T_1 , T_2 , T_3 , T_4 are T-matrices of order 49, and

$$\sigma(T_1) = 7^3, \ \sigma(T_2) = \sigma(T_3) = \sigma(T_4) = 0$$

From Theorem 3 and Theorem 4, we know that Propositions 7 and 8 are both true. This completes the proof. $\hfill \Box$

From Proposition 8 we know, for any integer $r \ge 1$, there exist $SBIBD(4 \cdot 7^{2r}, 2 \cdot 7^{2r} + 7^r, 7^{2r} + 7^r)$. When r is even, $q = 7^r = 1 \pmod{4}$, from Proposition 7 we know the conclusion is true. When r is odd, then $7^{r-1} = 1 \pmod{4}$. In this case let $q = 7^{r-1}$, and then from Proposition 7, the conclusion is true. For any integer $a, b \ge 1, p \equiv 5 \pmod{8}$ a prime, from Proposition 8 we know there exist $SBIBD(4(7^ap^b)^2, 2(7^ap^b)^2 + 7^ap^b)(7^ap^b)^2 + 7^ap^b)$. From Proposition 8 we conclude that for $a, b, c \ge 0, p \equiv 5 \pmod{8}$ a prime, there exist $SBIBD(4(3^a7^bp^c)^2, 2(3^a7^bp^c)^2 + 3^a7^bp^c)$.

Lemma 8 There exist $4 - \{23^2; 23 \cdot 11, 23 \cdot 21\}$ SDS of order 23^2 .

Proof. Let g = x + 2 be a generator of $GF(23)^2$. Set

$$E_i = \{g^{48j+i} (mod \ x^2 + 1, mod \ 23) : j = 0, 1, \cdots, 10\}, \ i = 0, \cdots, 47.$$

Put

$$A_{1} = \{0\} \cup E_{9} \cup E_{12} \cup E_{13} \cup E_{28} \cup E_{41} \cup E_{44} \cup E_{45},
A_{2} = E_{0} \cup E_{16} \cup E_{17} \cup E_{29} \cup E_{32} \cup E_{33},
A_{3} = E_{2} \cup E_{4} \cup E_{18} \cup E_{20} \cup E_{34} \cup E_{36},
A_{4} = E_{3} \cup E_{8} \cup E_{19} \cup E_{24} \cup E_{35} \cup E_{40},
A_{5} = E_{1} \cup E_{5} \cup E_{6} \cup E_{22} \cup E_{38},
A_{6} = E_{10} \cup E_{21} \cup E_{25} \cup E_{26} \cup E_{37} \cup E_{42},
A_{7} = E_{7} \cup E_{11} \cup E_{23} \cup E_{27} \cup E_{39} \cup E_{43},
A_{8} = E_{14} \cup E_{15} \cup E_{30} \cup E_{31} \cup E_{46} \cup E_{47}.$$
(15)

Let g_1, \dots, g_{23^2} be an arbitrary order on the elements of $GF(23)^2$. Set matrix

$$T_{i} = \left(t_{jk}^{(i)}\right)_{1 \le j,k \le 23^{2}}, \quad t_{jk}^{(i)} = \begin{cases} 1, & \text{if } g_{k} - g_{j} \in A_{i}, \\ -1, & \text{if } g_{k} - g_{j} \in A_{i+4}, \\ 0, & \text{otherwise.} \end{cases}$$
(16)

Then T_1 , T_2 , T_3 and T_4 defined in (16) are T-matrices of order 23^2 and

$$\sigma(T_1) = 23^3, \ \sigma(T_2) = \sigma(T_3) = \sigma(T_4) = 0.$$

In this case the set $\{A_i\}_{i=1}^8$ defined in (15) is the *C*-Partition (see [15] for details). The set

$$D_{1} = A_{5} \cup A_{2} \cup A_{3} \cup A_{4}, \quad D_{2} = A_{5} \cup A_{2} \cup A_{7} \cup A_{8}, \\ D_{3} = A_{5} \cup A_{3} \cup A_{6} \cup A_{8}, \quad D_{4} = A_{5} \cup A_{4} \cup A_{6} \cup A_{7},$$
(17)

is the $4 - \{23^2; 23 \cdot 11, 23 \cdot 21\}$ SDS. This completes the proof.

Proposition 9 There exist $SBIBD(4 \cdot 23^2; 2 \cdot 23^2 + 23, 23^2 + 23)$.

Proposition 9 follows easily from Theorem 1.

Proposition 10 When 7 in Proposition 7 is replaced by 23, there exist $SBIBD(4 \cdot (23q)^2, 2 \cdot (23q)^2 + 23q, (23q)^2 + 23q)$.

Proposition 11 There exist $SBIBD(4 \cdot 23^{2r}, 2 \cdot 23^{2r} + 23^{r}, 23^{2r} + 23^{r})$.

Proof. For any integer $r \ge 1$, when r is even, $q = 23^r \equiv 1 \pmod{4}$, from Proposition 7, there exist $SBIBD(4 \cdot 23^{2r}, 2 \cdot 23^{2r} + 23^r, 23^{2r} + 23^r)$. When r is odd, then $q = 23^{r-1} \equiv 1 \pmod{4}$, and in this case the conclusion is again true. \Box

Remark. For any integers $a, b \ge 1$, and $p \equiv 5 \pmod{8}$ a prime, there exist $SBIBD(4 \cdot (23^a p^b)^2, 2 \cdot (23^a p^b)^2 + 23^a p^b, (23^a p^b)^2 + 23^a p^b).$

For any $a, b, c \ge 0$, $p \equiv 5 \pmod{8}$ a prime, there exist $SBIBD(4 \cdot (3^a 23^b p^c)^2, 2 \cdot (3^a 23^b p^c)^2 + 3^a 23^b p^c, (3^a 23^b p^c)^2 + 3^a 23^b p^c)$.

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