# Magic rectangles, signed magic arrays and integer $\lambda$ -fold relative Heffter arrays

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#### Abstract

Let m, n, s, k be integers such that  $4 \leq s \leq n, 4 \leq k \leq m$  and ms = nk. Let  $\lambda$  be a divisor of 2ms and let t be a divisor of  $\frac{2ms}{\lambda}$ . In this paper we construct magic rectangles MR(m, n; s, k), signed magic arrays SMA(m, n; s, k) and integer  $\lambda$ -fold relative Heffter arrays  ${}^{\lambda}H_t(m, n; s, k)$  where s, k are even integers. In particular, we prove that there exists an SMA(m, n; s, k) for all m, n, s, k satisfying the previous hypotheses. Furthermore, we prove that there exist an MR(m, n; s, k) and an integer  ${}^{\lambda}H_t(m, n; s, k)$  in each of the following cases: (i)  $s, k \equiv 0 \pmod{4}$ ; (ii)  $s \equiv 2 \pmod{4}$  and  $k \equiv 0 \pmod{4}$ ; (iii)  $s \equiv 0 \pmod{4}$  and  $k \equiv 2 \pmod{4}$ ; (iv)  $s, k \equiv 2 \pmod{4}$  and m, n both even.

# 1 Introduction

In this paper we study partially filled (pf, for short) arrays, with entries in  $\mathbb{Z}$  and whose rows and columns have prescribed sums. In particular, we construct *magic* rectangles, signed magic arrays and integer  $\lambda$ -fold relative Heffter arrays.

**Definition 1.1** A signed magic array SMA(m, n; s, k) is an  $m \times n$  pf array with elements in  $\Omega \subset \mathbb{Z}$ , where  $\Omega = \{0, \pm 1, \pm 2, \dots, \pm (ms - 1)/2\}$  if ms is odd and  $\Omega = \{\pm 1, \pm 2, \dots, \pm ms/2\}$  if ms is even, such that

- (a) each row contains s filled cells and each column contains k filled cells;
- (b) every  $x \in \Omega$  appears exactly once in the array;
- (c) the elements in every row and column sum to 0.

The existence of an SMA(m, n; s, k) has been settled in the square case (i.e., when m = n and so s = k) and in the tight case (i.e., when k = m and s = n), by Khodkar, Schulz and Wagner [17].

**Theorem 1.2** [17] There exists an SMA(n, n; k, k) if and only if either n = k = 1 or  $3 \le k \le n$ .

**Theorem 1.3** [17] There exists an SMA(m, n; n, m) if and only if one of the following cases occurs:

- (1) m = n = 1;
- (2) m = 2 and  $n \equiv 0, 3 \pmod{4}$ ;
- (3) n = 2 and  $m \equiv 0, 3 \pmod{4}$ ;
- (4) m, n > 2.

Also the cases when each column contains two or three filled cells have been solved.

**Theorem 1.4** [13] There exists an SMA(m, n; s, 2) if and only if one of the following cases occurs:

- (1) m = 2 and  $n = s \equiv 0, 3 \pmod{4}$ ;
- (2) m, s > 2 and ms = 2n.

**Theorem 1.5** [16] There exists an SMA(m, n; s, 3) if and only if  $3 \le m, s \le n$  and ms = 3n.

In this paper we settle the existence problem of an SMA(m, n; s, k) when s and k are both even, proving constructively the following.

**Theorem 1.6** Let s, k be two even integers with  $s, k \ge 4$ . Then there exists an SMA(m, n; s, k) if and only if  $4 \le s \le n$ ,  $4 \le k \le m$  and ms = nk.

This result will be obtained by working in the more general context of the integer  $\lambda$ -fold relative Heffter arrays. In Figure 1 we give an SMA(5, 10; 8, 4) obtained thanks to our constructions.

In [1] Archdeacon introduced an important class of pf arrays, called *Heffter arrays*. One of the applications of these objects is that they allow, under suitable conditions, the construction of pairs of cyclic cycle decompositions of the complete graph  $K_v$  on v vertices. With the aim of extending this application to complete multipartite

1	-2		-7	8	11	-12		-17	18
20	3	-4		-9	10	13	-14		-19
-1	2	5	-6		-11	12	15	-16	
	-3	4	7	-8		-13	14	17	-18
-20		-5	6	9	-10		-15	16	19

Figure 1: An SMA(5, 10; 8, 4).

graphs, in [8] the authors of the present paper, in collaboration with Costa and Pasotti, proposed a first generalization of Archdeacon's idea introducing pf arrays called *relative Heffter arrays*. A further generalization, that allows one to work with complete multipartite multigraphs, was introduced in [9] by Costa and Pasotti. These new objects are called  $\lambda$ -fold relative Heffter arrays. We recall here their definition, where we denote by  $\mathcal{E}(A)$  the list of the entries of the filled cells of a pf array A.

**Definition 1.7** Let  $m, n, s, k, t, \lambda$  be positive integers such that  $\lambda$  divides 2ms and t divides  $\frac{2ms}{\lambda}$ . Let J be the subgroup of order t of  $\mathbb{Z}_v$ , where  $v = \frac{2ms}{\lambda} + t$ . A  $\lambda$ -fold Heffter array over  $\mathbb{Z}_v$  relative to J, denoted by  ${}^{\lambda}\mathrm{H}_t(m, n; s, k)$ , is an  $m \times n$  pf array A with elements in  $\Omega = \mathbb{Z}_v \setminus J$  such that:

- (a) each row contains s filled cells and each column contains k filled cells;
- (b) every element of  $\Omega$  appears exactly  $\lambda$  times in the list  $\mathcal{E}(A) \cup -\mathcal{E}(A)$ ;
- (c) the elements in every row and column sum to 0.

Item (b) of the previous definition requires some explanation. The additive group  $\mathbb{Z}_v$  contains an involution if and only if v is even; in this case, the unique involution  $\iota \in \mathbb{Z}_v$  belongs to  $\Omega$  if and only if t is odd. We observe that the assumption v even and t odd implies that  $\lambda$  is even and does not divide ms. So we can write (b) as follows: if  $\Omega$  does not contain involutions, every  $x \in \Omega$  appears in A, up to sign, exactly  $\lambda$  times; if  $\Omega$  contains the involution  $\iota$ , then every  $x \in \Omega \setminus {\iota}$  appears, up to sign, exactly  $\lambda$  times, while  $\iota$  appears exactly  $\lambda/2$  times.

Some results on the existence of these objects are given in [9], mostly for the square case or for particular values of  $\lambda$  and/or t. Instead of working in a finite cyclic group, one can construct  $\lambda$ -fold relative Heffter arrays whose entries are integers. In this case, the previous definition becomes as follows.

**Definition 1.8** Let  $m, n, s, k, t, \lambda$  be positive integers such that  $\lambda$  divides 2ms and t divides  $\frac{2ms}{\lambda}$ . Let

$$\Phi = \left\{1, 2, \dots, \left\lfloor \frac{v}{2} \right\rfloor\right\} \setminus \left\{\ell, 2\ell, \dots, \left\lfloor \frac{t}{2} \right\rfloor \ell\right\} \subset \mathbb{Z}, \quad \text{where } v = \frac{2ms}{\lambda} + t \text{ and } \ell = \frac{v}{t}.$$

An integer  ${}^{\lambda}\mathbf{H}_t(m,n;s,k)$  is an  $m \times n$  pf array with elements in  $\Phi$  such that:

(a) each row contains s filled cells and each column contains k filled cells;

- (b) if v is odd or if t is even, every element of  $\Phi$  appears, up to sign, exactly  $\lambda$  times in the array; if v is even and t is odd, every element of  $\Phi \setminus \{\frac{v}{2}\}$  appears, up to sign, exactly  $\lambda$  times while  $\frac{v}{2}$  appears, up to sign, exactly  $\frac{\lambda}{2}$  times;
- (c) the elements in every row and column sum to 0.

**Example 1.9** Consider the following arrays:

	1	-1		-5	5	1	-1		-5	5
	7	2	-2		-7	7	2	-2		-7
A =	-1	1	4	-4		-1	1	4	-4	
		-2	2	5	-5		-2	2	5	-5
	-7		-4	4	7	-7		-4	4	7
		1								
	1	-1							-5	5
	5	3	-3							-5
	-1	1	1	-1						
		-3	3	3	-3					
B =			-1	1	1	-1				
D =				-3	3	3	-3			
					-1	1	1	-1		
						-3	3	3	-3	
							-1	1	5	-5
	-5							-3	3	5

It is easy to see that A is an integer  ${}^{8}H_{5}(5, 10; 8, 4)$ , where each entry 1, 2, 4, 5, 7 appears, up to sign, exactly eight times. The array B is an integer  ${}^{16}H_{5}(10, 10; 4, 4)$ , where each of the entries 1 and 3 appears, up to sign, exactly sixteen times, whereas the entry 5 appears, up to sign, exactly eight times.

Observe that when  $\lambda = 1$  one retrieves the concept of an (integer) relative Heffter array. In particular, an (integer)  ${}^{1}H_{1}(m, n; s, k)$  is exactly a classical (integer) Heffter array, as defined by Archdeacon. The problem of the existence of square classical Heffter arrays has been completely solved in [3, 12] for the integer case, and in [5] for the general case. For the other cases (non-square or relative), partial results have been obtained in [2, 10, 18]. Applications of (relative) Heffter arrays to graph decompositions and biembeddings are described, for instance, in [4, 6, 7, 11].

Here, we prove the following result, where any admissible value of  $\lambda$  and t is considered.

**Theorem 1.10** Let m, n, s, k be integers such that  $4 \leq s \leq n, 4 \leq k \leq m$  and ms = nk. Let  $\lambda$  be a divisor of 2ms and let t be a divisor of  $\frac{2ms}{\lambda}$ . There exists an integer  ${}^{\lambda}H_t(m, n; s, k)$  in each of the following cases:

- (1)  $s, k \equiv 0 \pmod{4};$
- (2)  $s \equiv 2 \pmod{4}$  and  $k \equiv 0 \pmod{4}$ ;

- (3)  $s \equiv 0 \pmod{4}$  and  $k \equiv 2 \pmod{4}$ ;
- (4)  $s, k \equiv 2 \pmod{4}$  and m, n both even.

Looking at Definitions 1.1 and 1.8 the reader can easily see that, when ms is even, a signed magic array is a particular integer 2-fold relative Heffter array. In fact, the integer  ${}^{2}H_{1}(m, n; s, k)$  we construct in the following sections is actually a signed magic array SMA(m, n; s, k). So, Theorem 1.6 will follow from Theorem 1.10, except when  $s, k \equiv 2 \pmod{4}$  and m, n are odd. Nevertheless, for these exceptional values, we will construct an SMA(m, n; s, k) starting from *square* signed magic arrays, whose existence is assured by Theorem 1.2, and exploiting the flexibility of our constructions. Note that [9, Theorem 4.9], where the authors considered the particular case  ${}^{2}H_{1}(m, n; s, k)$  with s, k even, was actually proved using the previous Theorem 1.6.

Our results on signed magic arrays allow us also to build magic rectangles.

**Definition 1.11** A magic rectangle MR(m, n; s, k) is an  $m \times n$  pf array with elements in  $\Omega = \{0, 1, \dots, ms - 1\} \subset \mathbb{Z}$  such that

- (a) each row contains s filled cells and each column contains k filled cells;
- (b) every  $x \in \Omega$  appears exactly once in the array;
- (c) the sum of the elements in each row is a constant value  $c_1$  and the sum of the elements in each column is a constant value  $c_2$ .

Clearly, in the previous definition we must have  $c_1 = \frac{s(ms-1)}{2}$  and  $c_2 = \frac{k(ms-1)}{2}$ . The reader can find results on the existence of these objects in [14, 15] and in the references within. Here, we prove the following.

**Theorem 1.12** Let m, n, s, k be integers such that  $4 \le s \le n$ ,  $4 \le k \le m$  and ms = nk. There exists an MR(m, n; s, k) in each of the following cases:

- (1)  $s, k \equiv 0 \pmod{4};$
- (2)  $s \equiv 2 \pmod{4}$  and  $k \equiv 0 \pmod{4}$ ;
- (3)  $s \equiv 0 \pmod{4}$  and  $k \equiv 2 \pmod{4}$ ;
- (4)  $s, k \equiv 2 \pmod{4}$  and m, n both even.

### 2 Notation

In this paper, the arithmetic on the row (respectively, on the column) indices is performed modulo m (respectively, modulo n), where the set of reduced residues is  $\{1, 2, \ldots, m\}$  (respectively,  $\{1, 2, \ldots, n\}$ ), while the entries of the arrays are taken in  $\mathbb{Z}$ . Given two integers  $a \leq b$ , we denote by [a, b] the interval consisting of the integers  $a, a + 1, \ldots, b$ . If a > b, then [a, b] is empty. We denote by (i, j) the cell in the *i*-th row and *j*-th column of an array A. The support of A, denoted by supp(A), is defined to be the set of the absolute values of the elements contained in A.

If A is an  $m \times n$  pf array, for  $i \in [1, n]$  we define the *i*-th diagonal as

$$D_i = \{(1, i), (2, i+1), \dots, (m, i+m-1)\}.$$

**Definition 2.1** A pf array with entries in  $\mathbb{Z}$  is said to be *shiftable* if every row and every column contains an equal number of positive and negative entries.

Let A be a shiftable pf array and x be a nonnegative integer. Let  $A \pm x$  be the (shiftable) pf array obtained by adding x to each positive entry of A and -x to each negative entry of A. Observe that, since A is shiftable, the row and column sums of  $A \pm x$  are exactly the row and column sums of A.

We denote by  $\tau_i(A)$  and  $\gamma_j(A)$  the sum of the elements of the *i*-th row and the sum of the elements of the *j*-th column, respectively, of a pf array A.

For a block B, we write  $\mu(B) = \mu$  if every element of supp(B) appears exactly  $\mu$  times in  $\mathcal{E}(B) \cup -\mathcal{E}(B)$ .

Given a sequence  $S = (B_1, B_2, ..., B_r)$  of shiftable pf arrays and a nonnegative integer x, we write  $S \pm x$  for the sequence  $(B_1 \pm x, B_2 \pm x, ..., B_r \pm x)$ . We set  $\mathcal{E}(S) = \bigcup_i \mathcal{E}(B_i)$  and  $\operatorname{supp}(S) = \bigcup_i \operatorname{supp}(B_i)$ . We also write  $\mu(S) = \mu$  if  $\mu(B_i) = \mu$  for all i.

If  $S_1 = (a_1, a_2, \ldots, a_r)$  and  $S_2 = (b_1, b_2, \ldots, b_u)$  are two sequences, by  $S_1 \# S_2$  we mean the sequence  $(a_1, a_2, \ldots, a_r, b_1, b_2, \ldots, b_u)$  obtained by concatenation of  $S_1$  and  $S_2$ . In particular, if  $S_1$  is the empty sequence then  $S_1 \# S_2 = S_2$ . Furthermore, given the sequences  $S_1, \ldots, S_c$ , we write  $\underset{i=1}{\overset{c}{\#}} S_i$  for  $(\cdots ((S_1 \# S_2) \# S_3) \# \cdots) \# S_c$ .

Given a positive integer n and a sequence  $S = (a_1, a_2, \ldots, a_r)$ , we denote by n \* S the sequence obtained by concatenating n copies of S.

Finally, we recall that the support of an integer  ${}^{\lambda}\mathbf{H}_t(m, n; s, k)$  is the set

$$\Phi = \left[1, \left\lfloor \frac{t\ell}{2} \right\rfloor\right] \setminus \left\{\ell, 2\ell, \dots, \left\lfloor \frac{t}{2} \right\rfloor \ell\right\}, \quad \text{where } \ell = \frac{2ms}{\lambda t} + 1 = \frac{v}{t}.$$

Note that, if  $\lambda$  divides ms, then

$$\Phi = \left[1, \frac{ms}{\lambda} + \left\lfloor \frac{t}{2} \right\rfloor\right] \setminus \left\{\ell, 2\ell, \dots, \left\lfloor \frac{t}{2} \right\rfloor \ell\right\}.$$

Also, every element of  $\Phi$  appears in  ${}^{\lambda}\mathrm{H}_t(m, n; s, k)$ , up to sign, exactly  $\lambda$  times. If  $\lambda$  does not divide ms, in order to obtain an integer  ${}^{\lambda}\mathrm{H}_t(m, n; s, k)$ , we have to construct a pf array A such that

if  $\ell$  is odd or if t is even, every element of  $\Phi$  appears in A, up to sign, exactly  $\lambda$  times; otherwise, i.e, if  $\ell$  is even and t is odd, every element of  $\Phi \setminus \left\{\frac{t\ell}{2}\right\}$  appears in A, up to sign, exactly  $\lambda$  times, while the integer  $\frac{t\ell}{2}$  appears, up to sign,  $\frac{\lambda}{2}$  times. (2.1)

#### 3 The case $s, k \equiv 0 \pmod{4}$

In this section we prove the existence of an integer  ${}^{\lambda}\mathbf{H}_t(m,n;s,k)$  when both s and k are divisible by 4. First of all, we set

$$d = \gcd(m, n), \quad m = d\overline{m}, \quad n = d\overline{n}, \quad s = 4\overline{s} \quad \text{and} \quad k = 4\overline{k}.$$

From ms = nk we see that  $\bar{n}$  divides  $\bar{s}$  and  $\bar{m}$  divides k. Hence, we can write  $\bar{s} = c\bar{n}$ and  $\bar{k} = c\bar{m}$ . Observe that  $n = d\bar{n} \ge s = 4c\bar{n}$  implies  $d \ge 4$ .

Fix two integers  $a, b \ge 0$  and consider the following shiftable pf array:

$$B = B_{a,b} = \frac{1 - (a+1)}{-(b+1) a+b+1}.$$

Note that the sequences of the row/column sums are (-a, a) and (-b, b), respectively. We use this  $3 \times 2$  block for constructing pf arrays whose rows and columns sum to zero. Start taking an empty  $m \times n$  array A, fix  $m\bar{n}$  nonnegative integers  $y_0, y_1, \ldots, y_{m\bar{n}-1}$ , and arrange the blocks  $B \pm y_j$  in such a way that the element  $1 + y_j$  fills the cell (j + 1, j + 1) of A (recall that we work modulo m on row indices and modulo n on column indices). In this way, we fill the diagonals  $D_{im-1}, D_{im}, D_{im+1}, D_{im+2}$  with  $i \in [1, \bar{n}]$ . In particular, every row has  $4\bar{n}$  filled cells and every column has  $4\bar{m}$  filled cells.

Looking at the rows, the elements belonging to the diagonals  $D_{im+1}$ ,  $D_{im+2}$  sum to -a, while the elements belonging to the diagonals  $D_{im-1}$ ,  $D_{im}$  sum to a. Looking at the columns, the elements belonging to the diagonals  $D_{im+1}$ ,  $D_{im-1}$  sum to -b, while the elements belonging to the diagonals  $D_{im+2}$ ,  $D_{im}$  sum to b. Then A has row/column sums equal to zero.

Applying this process c times (working with the diagonals  $D_{im+3}$ ,  $D_{im+4}$ ,  $D_{im+5}$ ,  $D_{im+6}$ , and so on), we obtain a pf array A, whose rows have exactly  $4\bar{n} \cdot c = s$  filled cells and whose columns have exactly  $4\bar{m} \cdot c = k$  filled cells.

**Example 3.1** For a = 2 and b = 5, fixing the integers 0, 1, 10, 11, 20, 21, 30, 31, 40, 41, 50, 51, we can fill the diagonals  $D_1, D_2, D_5, D_6, D_7, D_8, D_{11}, D_{12}$  of the following  $6 \times 12$  pf array, where we highlighted the block  $B_{2,5}$ :

	1	-3			-26	28	31	-33			-56	58	Ι
	59	2	-4			-27	29	32	-34			-57	ĺ
4 —	-6	8	11	-13			-36	38	41	-43			
A =		-7	9	12	-14			-37	39	42	-44		•
			-16	18	21	-23			-46	48	51	-53	
	-54			-17	19	22	-24			-47	49	52	

Note that  $supp(A) = [1, 60] \setminus \{5j : j \in [1, 12]\}$ . As the reader can verify, A is an integer  ${}^{1}H_{24}(6, 12; 8, 4)$ : in this case  $\ell = \frac{2 \cdot 6 \cdot 8}{24} + 1 = 5$ .

The constructions we present in this section are obtained by following this procedure, so they all produce shiftable pf arrays of size  $m \times n$  whose rows and columns sum to zero.

Here we always assume that  $4 \leq s \leq n$ ,  $4 \leq k \leq m$ , ms = nk and  $s, k \equiv 0 \pmod{4}$ . Let  $\lambda$  be a divisor of 2ms and t be a divisor of  $\frac{2ms}{\lambda}$ ; set

$$\ell = \frac{2ms}{\lambda t} + 1.$$

We first consider the case when  $\lambda$  divides ms. To obtain an integer  ${}^{\lambda}H_t(m, n; s, k)$ with  $s, k \equiv 0 \pmod{4}$ , we only have to determine two integers  $a, b \geq 0$  and a set  $X = \{x_0, x_1, \ldots, x_{f-1}\} \subset \mathbb{N}$  such that  $\mu(B_{a,b}) = \mu$  divides  $\lambda$  and  $\bigcup_{x \in X} \operatorname{supp}(B_{a,b} \pm x) = \Phi$ , where  $f = \frac{ms}{4} \frac{\mu}{\lambda}$ . So we can take the sequence  $Y = \frac{\lambda}{\mu} * (x_0, x_1, \ldots, x_{f-1})$ . Writing  $Y = (y_0, y_1, \ldots, y_{\frac{ms}{4}-1})$  we construct A using the blocks  $B_{a,b} \pm y_j$ . In this way, every element of  $\operatorname{supp}(A)$  occurs, up the sign,  $\lambda$  times in A. For instance, we can arrange the blocks in such a way that the element  $1 + y_j$  fills the cell  $(j + 1, 4q_j + j + 1)$ , where  $q_j$  is the quotient of the division of j by  $\operatorname{lcm}(m, n)$ .

**Lemma 3.2** Let  $\lambda$  be a divisor of ms such that  $\lambda \equiv 0 \pmod{4}$ . There exists an integer  ${}^{\lambda}H_t(m,n;s,k)$  for any divisor t of  $\frac{2ms}{\lambda}$ .

PROOF: Let  $B = B_{0,0} = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$ . Note that  $\mu(B) = 4$ . An integer  ${}^{\lambda}\mathrm{H}_t(m,n;s,k)$ , say A, can be obtained by following the construction described before, once we exhibit a suitable set X of size  $\frac{ms}{\lambda}$ , in such a way that  $\mathrm{supp}(A) = \Phi$ . Consider the set  $X = \{i - 1 \mid i \in \Phi\}$  of size  $\frac{ms}{\lambda}$ : clearly,  $\bigcup_{x \in X} \mathrm{supp}(B \pm x) = \Phi$ . Now we take  $\frac{\lambda}{4}$ copies of every block  $B \pm x$ : the pf array A obtained by following our procedure is an integer  ${}^{\lambda}\mathrm{H}_t(m,n;s,k)$ .

For instance, the integer  ${}^{8}H_{5}(5, 10; 8, 4)$  given in Example 1.9 was obtained by following the proof of the previous lemma. In fact,  $\lambda = 8$  and t = 5 divides  $\frac{2 \cdot 5 \cdot 8}{8}$ ; note that  $\ell = 3$  and Y = 2 \* (0, 1, 3, 4, 6).

**Lemma 3.3** Let  $\lambda$  be a divisor of ms such that  $\lambda \equiv 2 \pmod{4}$ . There exists an integer  ${}^{\lambda}H_t(m,n;s,k)$  for any divisor t of  $\frac{2ms}{\lambda}$ .

PROOF: We first consider the case when  $\ell$  is odd, which means that t divides  $\frac{ms}{\lambda}$ . Let  $B = B_{1,0} = \boxed{\frac{1 - 2}{-1 2}}$ ; note that  $\mu(B) = 2$ . We start considering the set  $X_0 = \{0, 2, 4, \dots, \ell - 3\}$  of size  $\frac{\ell - 1}{2} = \frac{ms}{\lambda t}$ : it is easy to see that  $\bigcup_{x \in X_0} \operatorname{supp}(B \pm x) = [1, \ell] \setminus \{\ell\}$ . Similarly, for any  $i \in \mathbb{N}$ , if  $X_i = \{i\ell, i\ell + 2, i\ell + 4, \dots, (i+1)\ell - 3\}$ , then

$$\bigcup_{x \in X_i} \operatorname{supp}(B \pm x) = [i\ell + 1, (i+1)\ell] \setminus \{(i+1)\ell\}$$

and  $X_{i_1} \cap X_{i_2} = \emptyset$  if  $i_1 \neq i_2$ . If t is even, take  $X = \bigcup_{i=0}^{t/2-1} X_i$ : this is a set of size  $\frac{t}{2} \cdot \frac{ms}{\lambda t} = \frac{ms}{2\lambda}$ , as required. Furthermore,

$$\bigcup_{x \in X} \operatorname{supp}(B \pm x) = \bigcup_{i=0}^{t/2-1} \left( [i\ell+1, (i+1)\ell] \setminus \{(i+1)\ell\} \right)$$
$$= \left[ 1, \frac{t}{2}\ell \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\} = \left[ 1, \frac{ms}{\lambda} + \frac{t}{2} \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\}.$$

Suppose now that t is odd, which implies that  $\ell \equiv 1 \pmod{4}$ . Take

$$Z = \left\{ \left(\frac{t-1}{2}\right)\ell, \left(\frac{t-1}{2}\right)\ell + 2, \left(\frac{t-1}{2}\right)\ell + 4, \dots, \left(\frac{t-1}{2}\right)\ell + 2\frac{\ell-5}{4} \right\}.$$

Then  $|Z| = \frac{\ell-1}{4} = \frac{ms}{2\lambda t}$  and  $\bigcup_{z \in Z} \operatorname{supp}(B \pm z) = \left[\left(\frac{t-1}{2}\right)\ell + 1, \left(\frac{t-1}{2}\right)\ell + \frac{\ell-1}{2}\right]$ . So, we can take  $X = \left(\bigcup_{i=0}^{(t-3)/2} X_i\right) \cup Z$ : this is a set of size  $\frac{t-1}{2} \cdot \frac{ms}{\lambda t} + \frac{ms}{2\lambda t} = \frac{ms}{2\lambda}$ , as required. In this case,

$$\begin{split} \bigcup_{x \in X} \mathrm{supp}(B \pm x) &= \bigcup_{i=0}^{\frac{t-3}{2}} \left( [i\ell+1, (i+1)\ell] \setminus \{(i+1)\ell\} \right) \cup \\ \left[ \left(\frac{t-1}{2}\right)\ell + 1, \left(\frac{t-1}{2}\right)\ell + \frac{\ell-1}{2} \right] \\ &= \left( \left[ 1, \frac{t-1}{2}\ell \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t-1}{2}\ell \right\} \right) \cup \left[ \left(\frac{t-1}{2}\right)\ell + 1, \frac{ms}{\lambda} + \frac{t-1}{2} \right] \\ &= \left[ 1, \frac{ms}{\lambda} + \left\lfloor \frac{t}{2} \right\rfloor \right] \setminus \left\{ \ell, 2\ell, \dots, \left\lfloor \frac{t}{2} \right\rfloor \ell \right\}. \end{split}$$

In both cases, considering  $\frac{\lambda}{2}$  copies of the distinct blocks  $B \pm x$  with  $x \in X$ , the pf array A obtained by following our procedure is an integer  ${}^{\lambda}\mathbf{H}_t(m, n; s, k)$ .

Finally, we consider the case when  $\ell$  is even, which implies that  $t \equiv 0 \pmod{4}$ . Let  $B = B_{\ell,0} = \boxed{\frac{1 - (\ell + 1)}{-1 \ell + 1}}$ ; note that  $\mu(B) = 2$ . We start considering the set  $X_0 = [0, \ell - 2]$  of size  $\ell - 1 = \frac{2ms}{\lambda t}$ : it is easy to see that  $\bigcup_{x \in X_0} \operatorname{supp}(B \pm x) = [1, 2\ell] \setminus \{\ell, 2\ell\}$ . Similarly, for any  $i \in \mathbb{N}$ , if  $X_i = [2i\ell, (2i+1)\ell - 2]$ , then

$$\bigcup_{x \in X_i} \operatorname{supp}(B \pm x) = [2i\ell + 1, (2i+2)\ell] \setminus \{(2i+1)\ell, (2i+2)\ell\}$$

and  $X_{i_1} \cap X_{i_2} = \emptyset$  if  $i_1 \neq i_2$ . Take  $X = \bigcup_{i=0}^{t/4-1} X_i$ : this is a set of size  $\frac{t}{4} \cdot (\ell - 1) = \frac{ms}{2\lambda}$ , as required. In this case,

$$\bigcup_{x \in X} \operatorname{supp}(B \pm x) = \bigcup_{i=0}^{t/4-1} \left( [2i\ell + 1, (2i+2)\ell] \setminus \{(2i+1)\ell, (2i+2)\ell\} \right) \\ = \left[ 1, \frac{t}{2}\ell \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\} = \left[ 1, \frac{ms}{\lambda} + \frac{t}{2} \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\}.$$

Now we take  $\frac{\lambda}{2}$  copies of every block  $B \pm x$ : the pf array A obtained by following our procedure is an integer  ${}^{\lambda}\mathbf{H}_t(m, n; s, k)$ .

We now deal with the case  $\lambda$  odd. This implies that  $\lambda$  divides ms/4.

**Lemma 3.4** Let  $\lambda$  be a positive odd integer. There exists an integer  ${}^{\lambda}H_t(m,n;s,k)$  for any divisor t of  $\frac{2ms}{\lambda}$  such that  $t \equiv 0 \pmod{8}$ .

PROOF: Let  $B = B_{\ell,2\ell} = \frac{1 - (\ell+1)}{-(2\ell+1) - 3\ell+1}$ , where  $\ell = \frac{2ms}{\lambda t} + 1$ . Note that

 $\mu(B) = 1$ . An integer  ${}^{\lambda}\mathrm{H}_t(m,n;s,k)$ , say A, can be obtained by following the construction described before, once we exhibit a suitable set X of size  $\frac{ms}{4\lambda}$ , in such a way that  $\mathrm{supp}(A) = \left[1, \frac{ms}{\lambda} + \frac{t}{2}\right] \setminus \left\{\ell, 2\ell, \ldots, \frac{t}{2}\ell\right\}$ .

Start considering the set  $X_0 = [0, \ell - 2]$  of size  $\ell - 1 = \frac{2ms}{\lambda t}$ : it is easy to see that  $\bigcup_{x \in X_0} \operatorname{supp}(B \pm x) = [1, 4\ell] \setminus \{\ell, 2\ell, 3\ell, 4\ell\}$ . Similarly, for any  $i \in \mathbb{N}$ , if  $X_i = [4i\ell, (4i+1)\ell - 2]$ , then

$$\bigcup_{x \in X_i} \operatorname{supp}(B \pm x) = [4i\ell + 1, (4i+4)\ell] \setminus \{(4i+1)\ell, (4i+2)\ell, (4i+3)\ell, (4i+4)\ell\}.$$

Clearly,  $X_{i_1} \cap X_{i_2} = \emptyset$  if  $i_1 \neq i_2$ . So, take  $X = \bigcup_{i=0}^{t/8-1} X_i$ : this is a set of size  $\frac{t}{8} \cdot (\ell - 1) = \frac{t}{8} \cdot \frac{2ms}{\lambda t} = \frac{ms}{4\lambda}$ , as required. It is easy to see that

$$\begin{split} \bigcup_{x \in X} \mathrm{supp}(B \pm x) &= \bigcup_{i=0}^{t/8-1} \left( [4i\ell + 1, (4i+4)\ell] \setminus \{(4i+1)\ell, (4i+2)\ell, (4i+3)\ell, (4i+4)\ell\} \right) \\ &= \left[ 1, \frac{t}{2}\ell \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\} = \left[ 1, \frac{ms}{\lambda} + \frac{t}{2} \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\}. \end{split}$$

Now we take  $\lambda$  copies of every block  $B \pm x$ : the pf array A obtained by following our procedure is an integer  ${}^{\lambda}\mathbf{H}_t(m, n; s, k)$ .

**Lemma 3.5** Let  $\lambda$  be a positive odd integer. There exists an integer  ${}^{\lambda}H_t(m, n; s, k)$  for any divisor t of  $\frac{ms}{\lambda}$  such that  $t \equiv 0 \pmod{4}$ .

PROOF: Let  $B = B_{1,\ell} = \boxed{\begin{array}{c|c} 1 & -2 \\ \hline -(\ell+1) & \ell+2 \end{array}}$ : note that  $\mu(B) = 1$  and, since t divides

 $\frac{ms}{\lambda}, \ell = \frac{2ms}{\lambda t} + 1 \text{ is an odd integer. We start considering the set } X_0 = \{0, 2, 4, \dots, \ell - 3\}$ of size  $\frac{\ell - 1}{2} = \frac{ms}{\lambda t}$ : it is easy to see that  $\bigcup_{x \in X_0} \operatorname{supp}(B \pm x) = [1, \ell - 1] \cup [\ell + 1, 2\ell - 1] =$ 

 $[1, 2\ell] \setminus \{\ell, 2\ell\}$ . Similarly, for any  $i \in \mathbb{N}$ , if  $X_i = \{2i\ell, 2i\ell+2, 2i\ell+4, \dots, (2i+1)\ell-3\}$ , then

$$\bigcup_{x \in X_i} \operatorname{supp}(B \pm x) = [2i\ell + 1, 2(i+1)\ell] \setminus \{(2i+1)\ell, (2i+2)\ell\}$$

and  $X_{i_1} \cap X_{i_2} = \emptyset$  if  $i_1 \neq i_2$ . So, take  $X = \bigcup_{i=0}^{t/4-1} X_i$ : this is a set of size  $\frac{t}{4} \cdot \frac{\ell-1}{2} = \frac{t}{4} \cdot \frac{ms}{\lambda t} = \frac{ms}{4\lambda}$ , as required. Hence,

$$\bigcup_{x \in X} \operatorname{supp}(B \pm x) = \bigcup_{i=0}^{t/4-1} \left( [2i\ell + 1, 2(i+1)\ell] \setminus \{(2i+1)\ell, (2i+2)\ell\} \right) \\ = \left[ 1, \frac{t}{2}\ell \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\} = \left[ 1, \frac{ms}{\lambda} + \frac{t}{2} \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\}$$

Now we take  $\lambda$  copies of every block  $B \pm x$ : the pf array A obtained by following our procedure is an integer  ${}^{\lambda}H_t(m, n; s, k)$ .

For instance, to construct an integer  ${}^{5}\text{H}_{4}(5, 10; 8, 4)$  we can follow the proof of the previous lemma. In fact,  $\lambda = 5$  and t = 4 divides  $\frac{5\cdot 8}{5}$ ; note that  $\ell = 5$  and Y = 5 \* (0, 2).

	1	-2		-8	9	3	-4		-6	7	
	9	3	-4		-6	7	1	-2		-8	
${}^{5}\mathrm{H}_{4}(5, 10; 8, 4) =$	-6	7	1	-2		-8	9	3	-4		
		-8	9	3	-4		-6	7	1	-2	
	-4		-6	7	1	-2		-8	9	3	

**Lemma 3.6** Let  $\lambda$  be a positive odd integer. There exists an integer  ${}^{\lambda}H_t(m, n; s, k)$  for any divisor t of  $\frac{ms}{2\lambda}$ .

PROOF: Let  $B = B_{1,2} = \begin{bmatrix} 1 & -2 \\ -3 & 4 \end{bmatrix}$ . Note that  $\mu(B) = 1$  and  $\ell = \frac{2ms}{\lambda t} + 1 \equiv 1$ (mod 4) since t divides  $\frac{ms}{2\lambda}$ . We start considering the set  $X_0 = \{0, 4, 8, \dots, \ell - 5\}$  of size  $\frac{\ell-1}{4} = \frac{ms}{2\lambda t}$ : clearly,  $\bigcup_{x \in X_0} \operatorname{supp}(B \pm x) = [1, \ell] \setminus \{\ell\}$ . Similarly, for any  $i \in \mathbb{N}$ , if  $X_i = \{i\ell, i\ell + 4, i\ell + 8, \dots, (i+1)\ell - 5\}$ , then

$$\bigcup_{x \in X_i} \operatorname{supp}(B \pm x) = [i\ell + 1, (i+1)\ell] \setminus \{(i+1)\ell\}$$

and  $X_{i_1} \cap X_{i_2} = \emptyset$  if  $i_1 \neq i_2$ .

If t is even, take  $X = \bigcup_{i=0}^{t/2-1} X_i$ : this is a set of size  $\frac{t}{2} \cdot \frac{\ell-1}{4} = \frac{t}{2} \cdot \frac{ms}{2\lambda t} = \frac{ms}{4\lambda}$ , as required. Hence,

$$\bigcup_{x \in X} \operatorname{supp}(B \pm x) = \bigcup_{i=0}^{t/2-1} \left( [i\ell+1, (i+1)\ell] \setminus \{(i+1)\ell\} \right)$$
$$= \left[ 1, \frac{t}{2}\ell \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\} = \left[ 1, \frac{ms}{\lambda} + \frac{t}{2} \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t}{2}\ell \right\}.$$

Suppose now that t is odd. Notice that, in this case,  $\ell \equiv 1 \pmod{8}$ . Take

$$Z = \left\{ \left(\frac{t-1}{2}\right)\ell, \left(\frac{t-1}{2}\right)\ell + 4, \left(\frac{t-1}{2}\right)\ell + 8, \dots, \left(\frac{t-1}{2}\right)\ell + 4\frac{\ell-9}{8} \right\}.$$

Then  $|Z| = \frac{\ell-1}{8} = \frac{ms}{4\lambda t}$  and  $\bigcup_{z \in Z} \operatorname{supp}(B \pm z) = \left[ \left( \frac{t-1}{2} \right) \ell + 1, \left( \frac{t-1}{2} \right) \ell + \frac{\ell-1}{2} \right]$ . Take  $X = \left( \bigcup_{i=0}^{(t-3)/2} X_i \right) \cup Z$ : this is a set of size  $\frac{t-1}{2} \cdot \frac{\ell-1}{4} + \frac{\ell-1}{8} = \frac{t-1}{2} \cdot \frac{ms}{2\lambda t} + \frac{ms}{4\lambda t} = \frac{ms}{4\lambda}$ , as required. In this case,

$$\begin{split} \bigcup_{x \in X} \mathrm{supp}(B \pm x) &= \bigcup_{i=0}^{\frac{t-3}{2}} \left( [i\ell+1, (i+1)\ell] \setminus \{(i+1)\ell\} \right) \cup \\ \left[ \left(\frac{t-1}{2}\right)\ell + 1, \left(\frac{t-1}{2}\right)\ell + \frac{\ell-1}{2} \right] \\ &= \left( \left[ 1, \frac{t-1}{2}\ell \right] \setminus \left\{ \ell, 2\ell, \dots, \frac{t-1}{2}\ell \right\} \right) \cup \left[ \left(\frac{t-1}{2}\right)\ell + 1, \frac{ms}{\lambda} + \frac{t-1}{2} \right] \\ &= \left[ 1, \frac{ms}{\lambda} + \left\lfloor \frac{t}{2} \right\rfloor \right] \setminus \left\{ \ell, 2\ell, \dots, \left\lfloor \frac{t}{2} \right\rfloor \ell \right\}. \end{split}$$

In both cases, we construct the pf array A using  $\lambda$  copies of every block  $B \pm x$ ; so, the pf array A obtained by following our procedure is an integer  ${}^{\lambda}H_t(m, n; s, k)$ .  $\Box$ 

For instance, we can follow the proof of the previous lemma for constructing an integer  ${}^{3}\text{H}_{3}(9,9;8,8)$ . In fact,  $\lambda = 3$  and t = 3 divides  $\frac{9\cdot8}{2\cdot3}$ ; note that  $\ell = 17$  and Y = 3 \* (0,4,8,12,17,21).

	1	-2	-20	21	13	-14		-7	8
	12	5	-6	-24	25	18	-19		-11
	-3	4	9	-10	-15	16	22	-23	
		-7	8	13	-14	-20	21	1	-2
${}^{3}\mathrm{H}_{3}(9,9;8,8) =$	-6		-11	12	18	-19	-24	25	5
	9	-10		-15	16	22	-23	-3	4
	8	13	-14		-20	21	1	-2	-7
	-11	12	18	-19		-24	25	5	-6
	-10	-15	16	22	-23		-3	4	9

We now consider the case when  $\lambda$  does not divide ms. We need to adjust our general strategy in order to satisfy (2.1).

**Lemma 3.7** Suppose that  $\lambda$  does not divide ms. Then, there exists an integer  ${}^{\lambda}H_t(m,n;s,k)$  for any divisor t of  $\frac{2ms}{\lambda}$ .

PROOF: Since  $\lambda$  divides 2ms but does not divide ms, from  $s \equiv 0 \pmod{4}$  we obtain  $\lambda \equiv 0 \pmod{8}$ . We can easily adapt the proof of Lemma 3.2, using the block  $B = B_{0,0} = \boxed{1 \quad -1 \atop -1}$  and considering two possibilities. In both cases, an

integer  ${}^{\lambda}\mathrm{H}_t(m,n;s,k)$ , say A, can be obtained by following the construction given at the beginning of this section and using the blocks  $B \pm y_0, B \pm y_1, \ldots, B \pm y_{\frac{ms}{4}-1}$ for a suitable sequence  $Y = (y_0, y_1, \ldots, y_{\frac{ms}{4}-1})$  in such a way that condition (2.1) is satisfied.

Suppose that  $\ell$  is odd or t is even. It suffices to consider the sequence X obtained by taking the natural ordering  $\leq$  of  $\{i - 1 \mid i \in \Phi\} \subset \mathbb{N}$ , and define  $Y = \frac{\lambda}{4} * X$ .

Suppose that  $\ell$  is even and t is odd. Let  $X_1$  be the sequence obtained by taking the natural ordering  $\leq$  of  $\{i-1 \mid i \in \Psi\} \subset \mathbb{N}$ , where  $\Psi = \Phi \setminus \{\frac{t\ell}{2}\}$ . Also, let  $Y_1 = \frac{\lambda}{4} * X_1$  and let  $Y_2$  be the sequence obtained by repeating  $\frac{\lambda}{8}$  times the integer  $\frac{t\ell}{2} - 1$ . Define  $Y = Y_1 + Y_2$  and note that  $|Y| = \frac{\lambda}{4} \cdot \frac{2ms-\lambda}{2\lambda} + \frac{\lambda}{8} = \frac{ms}{4}$ .

For instance, the integer  ${}^{16}\text{H}_5(10, 10; 4, 4)$  given in Example 1.9 was obtained by following the proof of the previous lemma. In fact,  $\lambda = 16$  does not divide ms = 40; note that  $\ell = 2$ ,  $X_1 = (0, 2)$  and Y = (0, 2, 0, 2, 0, 2, 0, 2, 4, 4).

**Proposition 3.8** Suppose  $4 \le s \le n$ ,  $4 \le k \le m$ , ms = nk and  $s, k \equiv 0 \pmod{4}$ . Let  $\lambda$  be a divisor of 2ms. There exists a shiftable integer  ${}^{\lambda}H_t(m, n; s, k)$  for every divisor t of  $\frac{2ms}{\lambda}$ .

PROOF: If  $\lambda$  does not divide ms, the statement follows from Lemma 3.7. So, suppose that  $\lambda$  divides ms. If  $\lambda \equiv 0 \pmod{4}$  or  $\lambda \equiv 2 \pmod{4}$ , then we can apply Lemma 3.2 or Lemma 3.3, respectively. Now we assume  $\lambda$  odd. If  $t \equiv 0 \pmod{8}$ , we apply Lemma 3.4. If  $t \equiv 4 \pmod{8}$ , then t divides  $\frac{ms}{\lambda}$  and hence we can apply Lemma 3.5. Finally, if  $t \not\equiv 0 \pmod{4}$ , then t divides  $\frac{ms}{2\lambda}$  and so the existence of an integer  ${}^{\lambda}H_t(m,n;s,k)$  follows from Lemma 3.6. In all these cases, the integer  $\lambda$ -fold Heffter array that we construct is shiftable.

#### 4 The case $s \equiv 2 \pmod{4}$ , k and m even

In this section, we will assume that s, m, k are positive even integers with  $s \equiv 2 \pmod{4}$  and  $s \geq 6$ . We need to distinguish two cases, according to the divisibility of ms by  $\lambda$ . In fact, if  $\lambda$  does not divide ms, from  $ms \equiv 0 \pmod{4}$  we obtain  $\lambda \equiv 0 \pmod{8}$ . In this case, we have to construct pf arrays that satisfy (2.1).

If  $\lambda$  divides ms we write

$$\lambda = \lambda_1 \lambda_2$$
, where  $\lambda_1$  divides  $\frac{m}{2}$  and  $\lambda_2$  divides 2s. (4.1)

Let t be a divisor of  $\frac{2ms}{\lambda}$  and set

$$\ell = \frac{2ms}{\lambda t} + 1.$$

#### 4.1 Construction of nice pairs of sequences

To obtain an integer  ${}^{\lambda}\mathbf{H}_t(m, n; s, k)$ , we first construct pairs of sequences, satisfying the following properties.

**Definition 4.1** A pair  $(\mathcal{B}_1, \mathcal{B}_2)$  of sequences is said to be *nice* if, for a fixed positive integer *b*, we have:

• the sequence  $\mathcal{B}_1$  consists of blocks satisfying this condition:

there exist b integers  $\sigma_1, \ldots, \sigma_b$  such that the elements of  $\mathcal{B}_1$ are shiftable blocks B of size  $2 \times 2b$  with  $\tau_1(B) = \tau_2(B) = 0$  (4.2) and  $\gamma_{2i-1}(B) = -\gamma_{2i}(B) = \sigma_i$  for all  $i \in [1, b]$ ;

• the sequence  $\mathcal{B}_2$  consists of blocks satisfying this condition:

there exist 2b integers  $\sigma'_1, \ldots, \sigma'_{2b}$  with  $\sum_{i=1}^b \sigma'_{2i-1} = \sum_{i=1}^b \sigma'_{2i} = 0$ , such that the elements of  $\mathcal{B}_2$  are shiftable blocks B' of size  $2 \times 2b$ with  $\tau_1(B') = \tau_2(B') = 0$  and  $\gamma_i(B') = \sigma'_i$  for all  $i \in [1, 2b]$ ; (4.3)

• the sequences  $\mathcal{B}_1$  and  $\mathcal{B}_2$  have the same length and, writing  $\mathcal{B}_1 = (B_1, B_2, \ldots, B_e)$  and  $\mathcal{B}_2 = (B'_1, B'_2, \ldots, B'_e)$ , then  $\mathcal{E}(B_i) = \mathcal{E}(B'_i)$  for all  $i \in [1, e]$ .

Observe that the sequences  $\mathcal{B}_1, \mathcal{B}_2$  in the previous definition do not need to be distinct.

We construct these nice pairs of sequences, starting with the case when  $\lambda$  divides ms. In particular, our sequences  $\mathcal{B}_i$ , consisting of shiftable blocks of size  $2 \times s$ , are of length  $\frac{m}{2\lambda_1}$  and such that  $\mu(\mathcal{B}_i) = \lambda_2$ . We begin with the case when  $\lambda_2$  is odd. Note that this implies that  $\lambda_2$  divides  $\frac{s}{2}$ .

**Lemma 4.2** [18, Corollary 4.10 and Lemma 5.1] Let a and c be even integers with  $a \ge 2, c \ge 6$  and  $c \equiv 2 \pmod{4}$ . Let u be a divisor of 2ac and set  $\rho = \frac{2ac}{u} + 1$ . There exists a nice pair  $(\tilde{\mathcal{B}}_1, \tilde{\mathcal{B}}_2)$  of sequences of length  $\frac{a}{2}$ , where  $\tilde{\mathcal{B}}_1$  and  $\tilde{\mathcal{B}}_2$  consist of blocks of size  $2 \times c, \mu(\tilde{\mathcal{B}}_1) = \mu(\tilde{\mathcal{B}}_2) = 1$  and

$$\operatorname{supp}(\mathcal{B}_1) = \operatorname{supp}(\mathcal{B}_2) = [1, ac + \lfloor u/2 \rfloor] \setminus \{j\rho : j \in [1, \lfloor u/2 \rfloor]\}$$

**Corollary 4.3** Let  $\lambda = \lambda_1 \lambda_2$  be as in (4.1). If  $\lambda_2 \neq \frac{s}{2}$  is odd, there exists a nice pair  $(\mathcal{B}_1, \mathcal{B}_2)$  of sequences of length  $\frac{m}{2\lambda_1}$ , where  $\mathcal{B}_1$  and  $\mathcal{B}_2$  consist of blocks of size  $2 \times s$ ,  $\mu(\mathcal{B}_1) = \mu(\mathcal{B}_2) = \lambda_2$  and

$$\operatorname{supp}(\mathcal{B}_1) = \operatorname{supp}(\mathcal{B}_2) = \left[1, \frac{ms}{\lambda} + \left\lfloor \frac{t}{2} \right\rfloor\right] \setminus \left\{\ell, 2\ell, \dots, \left\lfloor \frac{t}{2} \right\rfloor \ell\right\} = \Phi.$$

PROOF: Take  $a = \frac{m}{\lambda_1}$ ,  $c = \frac{s}{\lambda_2}$  and u = t. Since  $\lambda_1$  divides  $\frac{m}{2}$ , a is a positive even integer; since  $\lambda_2 \neq \frac{s}{2}$  is odd and divides 2s, then c is an even integer such that  $c \geq 6$ and  $c \equiv 2 \pmod{4}$ . Note that t divides  $2ac = \frac{2ms}{\lambda_1\lambda_2}$  and  $\rho = \frac{2ac}{t} + 1 = \frac{2ms}{\lambda t} + 1 = \ell$ . Hence, we can apply Lemma 4.2 obtaining a nice pair  $(\tilde{\mathcal{B}}_1, \tilde{\mathcal{B}}_2)$  of sequences of length  $\frac{m}{2\lambda_1}$  consisting of blocks of size  $2 \times \frac{s}{\lambda_2}$  such that  $\mu(\tilde{\mathcal{B}}_1) = \mu(\tilde{\mathcal{B}}_2) = 1$  and  $\operatorname{supp}(\tilde{\mathcal{B}}_1) =$  $\operatorname{supp}(\tilde{\mathcal{B}}_2) = \Phi$ . Now, replace every block  $\tilde{B}$  of  $\tilde{\mathcal{B}}_i$ , i = 1, 2, with the block B obtained by juxtaposing  $\lambda_2$  copies of  $\tilde{B}$ . So, B is a block of size  $2 \times s$  and  $\mu(B) = \lambda_2$ . Call  $\mathcal{B}_1, \mathcal{B}_2$  the two sequences so obtained. It follows that the pair  $(\mathcal{B}_1, \mathcal{B}_2)$  satisfies the required properties.

Now we consider the case when  $\lambda_2 = \frac{s}{2}$ .

**Lemma 4.4** Let  $\lambda = \lambda_1 \lambda_2$  be as in (4.1) with  $\lambda_2 = \frac{s}{2}$ . There exists a nice pair  $(\mathcal{B}_1, \mathcal{B}_2)$  of sequences of length  $\frac{m}{2\lambda_1}$ , where  $\mathcal{B}_1$  and  $\mathcal{B}_2$  consist of blocks of size  $2 \times s$ ,  $\mu(\mathcal{B}_1) = \mu(\mathcal{B}_2) = \frac{s}{2}$  and  $\operatorname{supp}(\mathcal{B}_1) = \operatorname{supp}(\mathcal{B}_2) = \Phi$ .

**PROOF:** We first consider the case when  $\ell$  is odd. Consider the following shiftable blocks:

Λ	_	1	-2	-3	4				F	_	1	-2	-4	5			
Л	_	-1	2	3	-4	,			ľ	_	-1	2	4	-5	,		
F	_	1	-1	3	-4	-3	4		G	_	4	2	-2	2	-1	-5	
Ľ	_	-2	2	-1	2	3	-4	,	G	=	-5	-1	4	-4	1	5	,
E'	_	1	3	-1	-4	-3	4		G'	_	4	-2	2	2	-1	-5	
Ľ	_	-2	-1	2	2	3	-4	,	G	_	-5	4	-1	-4	1	5	•

Note that A and F satisfy both (4.2) and (4.3); E and G satisfy (4.2); E' and G' satisfy (4.3). We first construct the sequence  $\mathcal{B}_1$ . To this purpose, take the block B obtained by juxtaposing the block E and  $\frac{s-6}{4}$  copies of the block A. We obtain a block of size  $2 \times s$  such that supp(B) = [1, 4] and  $\mu(B) = \frac{s}{2}$ . Also, let C be the block obtained by juxtaposing the block G and  $\frac{s-6}{4}$  copies of the block F. Then C is a block of size  $2 \times s$  such that  $\text{supp}(C) = \{1, 2, 4, 5\}$  and  $\mu(C) = \frac{s}{2}$ .

Assume  $\ell \equiv 1 \pmod{4}$ . Let  $S = (B, B \pm 4, B \pm 8, \dots, B \pm 4\frac{\ell-5}{4})$ . Then  $|S| = \frac{\ell-1}{4}$  and  $\operatorname{supp}(S) = [1, \ell] \setminus \{\ell\}$ . If t is even, take

$$\mathcal{B}_1 = S + (S \pm \ell) + (S \pm 2\ell) + \ldots + \left(S \pm \frac{t-2}{2}\ell\right)$$

If t is odd, then  $\ell - 1 = 8 \frac{m}{2\lambda_1 t} \equiv 0 \pmod{8}$ . Let

$$Y = \left(B, B \pm 4, B \pm 8, \dots, B \pm \left(4\frac{\ell - 9}{8}\right)\right)$$

and

$$\mathcal{B}_1 = S + (S \pm \ell) + (S \pm 2\ell) + \ldots + \left(S \pm \frac{t-3}{2}\ell\right) + \left(Y \pm \frac{t-1}{2}\ell\right).$$

In both cases,  $\mathcal{B}_1$  is a sequence of length  $\frac{(\ell-1)t}{8} = \frac{m}{2\lambda_1}$  such that  $\mu(\mathcal{B}_1) = \frac{s}{2}$  and  $\operatorname{supp}(\mathcal{B}_1) = \Phi$ . The sequence  $\mathcal{B}_2$  is obtained by replacing in  $\mathcal{B}_1$  the block E with the block E'.

Assume  $\ell \equiv 3 \pmod{4}$ . Note that, in this case,  $8\frac{m}{2\lambda_1 t} \equiv 2 \pmod{4}$  and so  $t \equiv 0 \pmod{4}$ . Take  $S = (B, B \pm 4, B \pm 8, \dots, B \pm 4\frac{\ell-7}{4}, C \pm (\ell-3), B \pm (\ell+2), B \pm (\ell+6), B \pm (\ell+10), \dots, B \pm (2\ell-5))$ . Then  $|S| = \frac{\ell-1}{2}$  and  $\text{supp}(S) = [1, 2\ell] \setminus \{\ell, 2\ell\}$ . Define

$$\mathcal{B}_1 = S + (S \pm 2\ell) + (S \pm 4\ell) + \ldots + \left(S \pm 2\frac{t-4}{4}\ell\right).$$

So,  $\mathcal{B}_1$  is a sequence of length  $\frac{(\ell-1)t}{8} = \frac{m}{2\lambda_1}$  such that  $\mu(\mathcal{B}_1) = \frac{s}{2}$  and  $\text{supp}(\mathcal{B}_1) = \Phi$ . The sequence  $\mathcal{B}_2$  is obtained by replacing in  $\mathcal{B}_1$  the block G with the block G'.

Finally, assume that  $\ell$  is even. Note that, in this case,  $t \equiv 0 \pmod{8}$ . Consider the shiftable blocks:

H =	1	$-(\ell \cdot$	+1)	$-(2\ell \cdot$	+1)	$3\ell$	+1				
11	<i>п</i> = _	-1	$\ell$ +	- 1	$2\ell +$	- 1	$-(3\ell$	(2 + 1)	,		
L = -		1	$3\ell$	+1	$-(\ell$	+1)	$\ell$ +	- 1	-1	$-(3\ell+1)$	
	$-(\ell$	+1)	-(2	$\ell + 1)$	$2\ell$	+1	$-(2\ell$	+1)	1	$3\ell + 1$	

Note that the blocks H and L satisfy both (4.2) and (4.3). Let K be the block obtained by juxtaposing the block L and  $\frac{s-6}{4}$  copies of the block H. Then K is a block of size  $2 \times s$  such that  $\text{supp}(K) = \{1, \ell + 1, 2\ell + 1, 3\ell + 1\}$  and  $\mu(K) = \frac{s}{2}$ . Let  $S = (K, K \pm 1, K \pm 2, \ldots, K \pm (\ell - 2))$ . Then  $|S| = \ell - 1$  and  $\text{supp}(S) = [1, 4\ell] \setminus \{\ell, 2\ell, 3\ell, 4\ell\}$ . Define

$$\mathcal{B}_1 = \mathcal{B}_2 = S + (S \pm 4\ell) + (S \pm 8\ell) + \ldots + \left(S \pm 4\frac{t-8}{8}\ell\right)$$

So,  $\mathcal{B}_i$  is a sequence of length  $\frac{(\ell-1)t}{8} = \frac{m}{2\lambda_1}$  such that  $\mu(\mathcal{B}_i) = \frac{s}{2}$  and  $\text{supp}(\mathcal{B}_i) = \Phi$ .  $\Box$ 

For instance, using the previous lemma with m = 30, s = 10,  $\lambda_1 = 3$  and t = 5, we have  $\ell = 9$ . The sequence  $\mathcal{B}_1$  consists of the following five shiftable blocks:

$B_1 =$	_	1	-1	3	-4	-3	4	1	-2	—;	3 4			
$B_1 =$	-	-2	2	-1	2	3	-4	-1	2	3	-4	,		
$B_2 =$	=	5	-5	7	-8		8	5	-6		7 8			
$D_2$ –	_	-6	6	-5	6	7	-8	-5	6	7	-8	,		
$B_3 =$	_	10	-1	.0 .	12	-13	-12	13		.0	-11	-12	13	
$D_{3} =$	-	-11	1	1 –	-10	11	12	-13	3 –	10	11	12	-13	,
$B_4 =$	_	14	-1	.4 .	16	-17	-16	17	1	4	-15	-16	17	
$D_4 =$	-	-15	15	5 –	-14	15	16	-1'	7 –	14	15	16	-17	,
$B_{5} =$	_	19	-1	9 2	21	-22	-21	22	1	9	-20	-21	22	
$D_5 =$	-	-20	20	) –	-19	20	21	-22	2 –	19	20	21	-22	•

We now deal with the case  $\lambda_2 \equiv 2 \pmod{4}$ .

**Lemma 4.5** Let  $\lambda = \lambda_1 \lambda_2$  be as in (4.1) with  $\lambda_2 \equiv 2 \pmod{4}$  and  $\lambda_2 \geq 6$ . There exists a nice pair  $(\mathcal{B}, \mathcal{B})$ , where  $\mathcal{B}$  is a sequence of length  $\frac{m}{2\lambda_1}$  consisting of blocks of size  $2 \times s$  such that  $\mu(\mathcal{B}) = \lambda_2$  and  $\text{supp}(\mathcal{B}) = \Phi$ .

**PROOF:** We first consider the case when  $\ell$  is odd. Consider the following shiftable blocks:

$$A = \frac{1}{-1} \frac{-1}{1} \frac{2}{-2} \frac{-2}{-2}, \quad E = \frac{1}{-2} \frac{2}{-1} \frac{1}{-2} \frac{-1}{-2} \frac{-1}{-2} \frac{-1}{-2} \frac{-1}{-2} \frac{-1}{-2} \frac{-2}{-2} \frac{-1}{-2} \frac{-2}{-2} \frac{-2}{-2}$$

Note that A and E satisfy both (4.2) and (4.3). To construct the sequence  $\mathcal{B}$ , first take the block C obtained by juxtaposing the block E and  $\frac{\lambda_2-6}{4}$  copies of the block A. We obtain a block of size  $2 \times \lambda_2$  such that  $\operatorname{supp}(C) = \{1,2\}$  and  $\mu(C) = \lambda_2$ . Consider the sequence  $S = (C, C \pm 2, C \pm 4, \ldots, C \pm 2\frac{\ell-3}{2})$ . Then  $|S| = \frac{\ell-1}{2}$ ,  $\mu(S) = \lambda_2$  and  $\operatorname{supp}(S) = [1, \ell] \setminus \{\ell\}$ . If t is even, take

$$\tilde{\mathcal{B}} = S + (S \pm \ell) + (S \pm 2\ell) + \ldots + \left(S \pm \frac{t-2}{2}\ell\right).$$

If t is odd, then  $\ell - 1 = 4 \frac{\frac{m}{2\lambda_1} \cdot \frac{s}{\lambda_2}}{t} \equiv 0 \pmod{4}$ . Let

$$Y = \left(C, C \pm 2, C \pm 4, \dots, C \pm \left(2\frac{\ell-5}{4}\right)\right)$$

and

$$\tilde{\mathcal{B}} = S + (S \pm \ell) + (S \pm 2\ell) + \ldots + \left(S \pm \frac{t-3}{2}\ell\right) + \left(Y \pm \frac{t-1}{2}\ell\right).$$

In both cases,  $\tilde{\mathcal{B}}$  is a sequence of length  $\frac{(\ell-1)t}{4} = \frac{ms}{2\lambda}$  such that  $\mu(\tilde{\mathcal{B}}) = \lambda_2$  and  $\operatorname{supp}(\tilde{\mathcal{B}}) = \Phi$ .

Suppose now that  $\ell$  is even. Note that, in this case,  $t \equiv 0 \pmod{4}$ . Consider the shiftable blocks:

F	F =	1		$\ell + 1$		$(\ell + 1)$				
Ľ		-1	1	$-(\ell +$	1)	$\ell + 1$	,			
C	Q —		1	$\ell + 1$	-1	1		-1	$-(\ell+1)$	
G	_	$-(\ell$	+1)	-1	$\ell + 1$	$-(\ell +$	- 1)	1	$\ell + 1$	•

Note that the blocks F and G satisfy both (4.2) and (4.3). Take the block H obtained by juxtaposing the block G and  $\frac{\lambda_2-6}{4}$  copies of the block F. We obtain a block of size  $2 \times \lambda_2$  such that  $\text{supp}(H) = \{1, \ell + 1\}$  and  $\mu(H) = \lambda_2$ . Consider the sequence  $S = (H, H \pm 1, H \pm 2, \ldots, H \pm (\ell - 2))$ . Then  $|S| = \ell - 1, \mu(S) = \lambda_2$  and  $\text{supp}(S) = [1, 2\ell] \setminus \{\ell, 2\ell\}$ . Take

$$\tilde{\mathcal{B}} = S + (S \pm 2\ell) + (S \pm 4\ell) + \dots + \left(S \pm 2\frac{t-4}{4}\ell\right).$$

Hence,  $\tilde{\mathcal{B}}$  is a sequence of length  $\frac{(\ell-1)t}{4} = \frac{ms}{2\lambda}$  such that  $\mu(\tilde{\mathcal{B}}) = \lambda_2$  and  $\operatorname{supp}(\tilde{\mathcal{B}}) = \Phi$ . Finally, for every  $\ell$ , writing  $\tilde{\mathcal{B}} = (K_1, K_2, \ldots, K_{\frac{ms}{2\lambda}})$  and  $q = \frac{s}{\lambda_2}$ , for every  $i \in [1, \frac{m}{2\lambda_1}]$ we construct the block  $B_i$  juxtaposing the q blocks  $K_{1+(i-1)q}, K_{2+(i-1)q}, \ldots, K_{iq}$ . The blocks  $B_i$  are of size  $2 \times q\lambda_2$ , that is, of size  $2 \times s$ . So, we can set  $\mathcal{B} = (B_1, B_2, B_3, \ldots, B_{\frac{m}{2\lambda_1}})$ .

For instance, using the previous lemma with m = 84, s = 10,  $\lambda_1 = 7$ ,  $\lambda_2 = 10$ and t = 8, we have  $\ell = 4$ . The sequence  $\mathcal{B}$  consists of the following six shiftable blocks:

$B_1$	=	1	5	-1	1	-1	-5	1	-1	5	-5		
$D_1$	_	-5	-1	5	-5	1	5	-1	1	-5	5	,	
$B_2$	=	2	6	-2	2	-2	-6	2	-2	6	-6		
$D_2$	_	-6	-2	6	-6	2	6	-2	2	-6	6	,	
$B_3$	_	3	7	-3	3	-3	-7	3	-3	7	-7		
$D_3$	=	-7	-3	7	-7	3	7	-3	3	-7	7	,	
$B_4$	=	9	13	-9	Ģ	) –	-9 –	13	9	-9	13	-13	]
$D_4$	_	-13	-9	13	—	13 9	9 1	.3 ·	-9	9	-13	13	,
$B_5$	=	10	14	-	10	10	-10	-1	4 1	0 .	-10	14	-14
$D_5$	_	-14	-1	0 1	4	-14	10	14	-	10	10	-14	14
$B_6$	_	11	15	. –	11	11	-11	-1	5   1	1 ·	-11	15	-15
$D_6$	=	-15	-1	1 1	5	-15	11	15	—	11	11	-15	15

We now deal with the case  $\lambda_2 = 2$ .

**Lemma 4.6** Let  $\lambda = \lambda_1 \lambda_2$  be as in (4.1) with  $\lambda_2 = 2$ . Suppose that t divides  $\frac{ms}{2\lambda_1}$ . There exists a nice pair  $(\mathcal{B}_1, \mathcal{B}_2)$  of sequences of length  $\frac{m}{2\lambda_1}$ , where  $\mathcal{B}_1$  and  $\mathcal{B}_2$  consist of blocks of size  $2 \times s$ ,  $\mu(\mathcal{B}_1) = \mu(\mathcal{B}_2) = 2$  and  $\operatorname{supp}(\mathcal{B}_1) = \operatorname{supp}(\mathcal{B}_2) = \Phi$ .

**PROOF:** Write s = 4q + 6 where  $q \ge 0$  and take the following shiftable blocks:

TT		1	-2	-4	5				TT		1	-2	-3	4			
$U_3 =$		-1	2	4	-5	,			$U_5$	=	-1	2	3	-4	,		
<i>V</i> –		2	-2	-5	-6	4	7		$V_3$	_	1	-1	-5	-6	4	7	
$V_1 =$		-3	3	6	5	-4	-7	,	V3	=	-2	2	6	5	-4	-7	,
$V_{5} =$	Ĩ	6	-6	-2	-3	1	4		$\overline{V}$	_	1	-1	-4	-5	3	6	ĺ
$V_5 =$		-7	7	3	2	-1	-4	,	$V_7$	_	-2	2	5	4	-3	-6	,
Z =		1	-1	4	-5	-7	8		Z'	=	1	4	-1	-5	-7	8	
Z —		-2	2	-4	5	7	-8	,	Z	_	-2	-4	2	5	7	-8	ŀ

Note that, since t divides  $\frac{ms}{2\lambda_1}$ ,  $\ell$  is an odd integer.

If  $\ell = 4x + 1 \ge 5$ , take  $\tilde{S} = (U_5, U_5 \pm 4, U_5 \pm 8, \dots, U_5 \pm 4(x-1))$ . Then  $|\tilde{S}| = x$ ,  $\mu(\tilde{S}) = 2$  and  $\text{supp}(\tilde{S}) = [1, \ell] \setminus \{\ell\}$ . Let  $\tilde{\mathcal{B}}$  be the sequence obtained by taking the

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first  $\frac{mq}{2\lambda_1}$  blocks in  $\underset{c\geq 0}{+} (\tilde{S} \pm \ell c)$ . If  $\ell = 4x + 3 \geq 3$ , take  $\tilde{S} = (U_5, U_5 \pm 4, U_5 \pm 8, \dots, U_5 \pm 4(x-1), U_3 \pm 4x, U_5 \pm (4x+5), U_5 \pm (4x+9), \dots, U_5 \pm (8x+1))$ . Then  $|\tilde{S}| = 2x + 1$ ,  $\mu(\tilde{S}) = 2$  and  $\operatorname{supp}(\tilde{S}) = [1, 2\ell] \setminus \{\ell, 2\ell\}$ . Let  $\tilde{\mathcal{B}}$  be the sequence obtained by taking the first  $\frac{mq}{2\lambda_1}$  blocks in  $\underset{c\geq 0}{+} (\tilde{S} \pm 2\ell c)$ . In both cases we obtain a sequence  $\tilde{\mathcal{B}}$  of blocks of size  $2 \times 4$  that satisfy both (4.2) and (4.3) and such that  $\operatorname{supp}(\tilde{\mathcal{B}}) = [1, N]$  where  $N = \frac{2mq}{\lambda_1} + \eta$  with  $\eta = \lfloor \frac{2qt}{s} \rfloor$ .

Now, we have to construct a sequence S' of shiftable blocks of size  $2 \times 6$  satisfying condition (4.2) in such a way that  $|S'| = \frac{m}{2\lambda_1}$  and

$$\operatorname{supp}(S') = \left[N+1, \frac{ms}{2\lambda_1} + \left\lfloor \frac{t}{2} \right\rfloor\right] \setminus \left\{j\ell : j \in \left[\eta+1, \left\lfloor \frac{t}{2} \right\rfloor\right]\right\}.$$

If  $\ell = 3$ , then  $t = \frac{ms}{2\lambda_1}$  and  $N = 3\frac{mq}{\lambda_1} \equiv 0 \pmod{3}$ . We can take  $S' = \frac{m}{2\lambda_1} - 1 (Z \pm (N + 9c))$ . If  $\ell = 5$ , then  $t = \frac{ms}{4\lambda_1}$  and  $N = 5\frac{mq}{2\lambda_1} \equiv 0 \pmod{5}$ . Define  $T = (V_5, V_3 \pm 7)$ . If  $\frac{m}{2\lambda_1}$  is even, we can take  $S' = \frac{m}{4\lambda_1} - 1 (T \pm (N + 15c))$ . If  $\frac{m}{2\lambda_1}$  is odd, we can take  $S' = \begin{pmatrix} \frac{m-6\lambda_1}{4\lambda_1} \\ \pm \\ c=0 \end{pmatrix} + \begin{pmatrix} V_5 \pm \left(\frac{ms}{2\lambda_1} + \frac{t-15}{2}\right) \end{pmatrix}$ .

Suppose now that  $\ell \geq 7$ : in this case, any set of 6 consecutive integers contains at most one multiple of  $\ell$ . We start considering the interval [N + 1, N + 6] and the first multiple of  $\ell$  belonging to the interval  $[N + 1, \frac{ms}{2\lambda_1} + \lfloor t/2 \rfloor]$ . So, if  $(\eta + 1)\ell$  is an element of [N + 1, N + 6] we take the block  $V_r$  where r must be chosen in such a way that  $\operatorname{supp}(V_r \pm N)$  does not contain  $(\eta + 1)\ell$ . Otherwise, we take the block  $V_7$  and repeat this process considering the interval [N + 7, N + 12].

It will be useful to define, for all  $b \ge 1$ , the sequence

$$H(b) = (V_7, V_7 \pm 6, V_7 \pm 12, \dots, V_7 \pm 6(b-1)).$$

Also, we set H(0) to be the empty sequence: so, for all  $b \ge 0$  the sequence H(b) contains b elements and supp(H(b)) = [1, 6b].

Write  $(\eta + 1)\ell - N = 6h_0 + r_0$ , where  $0 \le r_0 < 6$ , and define the sequence

$$S'_0 = (H(h_0), V_{r_0} \pm 6h_0).$$

Note that  $r_0$  is odd, since  $\ell$  is odd and  $(\eta + 1)\ell - N \equiv (\eta + 1)\ell + \eta \equiv 1 \pmod{2}$ . Furthermore,  $\operatorname{supp}(S'_0 \pm N) = [N+1, N+6h_0+7] \setminus \{(\eta+1)\ell\}$ .

Now, for all  $j \in [1, \lfloor t/2 \rfloor - \eta]$ , write  $\ell - 7 + r_{j-1} = 6h_j + r_j$ , where  $0 \le r_j < 6$ , and define the sequence

$$S'_{j} = \left(H(h_{j}) \pm \left(7j + 6\sum_{i=0}^{j-1} h_{i}\right), V_{r_{j}} \pm \left(7j + 6\sum_{i=0}^{j} h_{i}\right)\right).$$

Note that  $(\eta + j + 1)\ell - N = 6\sum_{i=0}^{j} h_i + 7j + r_j$  and

$$\operatorname{supp}(S'_j \pm N) = \left[ N + 1 + 7j + 6\sum_{i=0}^{j-1} h_i, \ N + 7(j+1) + 6\sum_{i=0}^j h_i \right] \setminus \{(\eta + j + 1)\ell\}.$$

The elements of S' are the first  $\frac{m}{2\lambda_1}$  blocks in  $\overset{\lfloor t/2 \rfloor - \eta}{\underset{c=0}{\#}} (S'_c \pm N).$ 

Finally, writing  $\tilde{\mathcal{B}} = \left(A_1, \ldots, A_{\frac{mq}{2\lambda_1}}\right)$  and  $S' = \left(G_1, \ldots, G_{\frac{m}{2\lambda_1}}\right)$ , for all  $i = 1, \ldots, \frac{m}{2\lambda_1}$ , let  $B_i$  be the block of size  $2 \times s$  obtained by juxtaposing the q blocks

$$A_{(i-1)q+1}, A_{(i-1)q+2}, A_{(i-1)q+3}, \ldots, A_{iq}$$

and the block  $G_i$ . By construction, the sequence  $\mathcal{B}_1 = (B_1, \ldots, B_{\frac{m}{2\lambda_1}})$  satisfies condition (4.2), has cardinality  $\frac{m}{2\lambda_1}$ ,  $\mu(\mathcal{B}_1) = 2$  and  $\operatorname{supp}(\mathcal{B}_1) = \operatorname{supp}(S) \cup \operatorname{supp}(S') = \Phi$ . The sequence  $\mathcal{B}_2$  is obtained from  $\mathcal{B}_1$  by replacing the block Z with the block Z' (case  $\ell = 3$ ).

**Lemma 4.7** Let  $\lambda = \lambda_1 \lambda_2$  be as in (4.1) with  $\lambda_2 = 2$ . Let p be an odd prime dividing s and suppose that t is a divisor of  $\frac{ms}{\lambda_1}$  such that  $t \equiv 0 \pmod{4p}$ . There exists a nice pair  $(\mathcal{B}, \mathcal{B})$ , where  $\mathcal{B}$  is a sequence of length  $\frac{m}{2\lambda_1}$  consisting of blocks of size  $2 \times s$  such that  $\mu(\mathcal{B}) = 2$  and  $\text{supp}(\mathcal{B}) = \Phi$ .

**PROOF:** Take the following blocks:

W. –	_	1	$-(\ell \cdot$	+ 1)	$-(2\ell+1)$				
<i>vv</i> <sub>4</sub> –	rr4 —	-1	$\ell$ +	- 1	$2\ell + 1$	$-(3\ell+1)$	,		
$W_6 =$		1	-1	$-(3\ell +$	1) $-(4\ell+1)$	) $2\ell + 1$	$5\ell + 1$		
	$-(\ell$	+1)	$\ell + \ell$	$1  4\ell + 1$	$3\ell + 1$	$-(2\ell+1)$	$-(5\ell+1)$	•	

Then  $W_4$  and  $W_6$  satisfy both properties (4.2) and (4.3) with column sums (0, 0, 0, 0)and  $(-\ell, \ell, \ell, -\ell, 0, 0)$ , respectively. Furthermore,  $\mu(W_4) = \mu(W_6) = 2$  and

 $supp(W_4) = \{j\ell + 1 : j \in [0,3]\}$  and  $supp(W_6) = \{j\ell + 1 : j \in [0,5]\}.$ 

Let V be the following  $2 \times 2p$  block:

$$V = \begin{bmatrix} W_6 & W_4 \pm 6\ell & W_4 \pm 10\ell & \cdots & W_4 \pm (2p-4)\ell \end{bmatrix}$$

Clearly, also V satisfies both (4.2) and (4.3) and its support is  $\operatorname{supp}(V) = \{j\ell + 1 : j \in [0, 2p - 1]\}$ . We can use this block V for constructing our sequence  $\mathcal{B}$ : the  $2 \times s$  blocks of  $\mathcal{B}$  are obtained simply by juxtaposing  $h = \frac{s}{2p}$  blocks of type  $V \pm x$ , for  $x \in X \subset \mathbb{N}$ , following the natural ordering of  $(X, \leq)$ . So, we are left to exhibit a suitable set X of size  $\frac{mh}{2\lambda_1}$  such that the support of the corresponding sequence  $\mathcal{B}$  is  $\Phi$ .

Let  $X_0 = [0, \ell - 2]$ . Then  $\operatorname{supp}(V \pm x_{i_1}) \cap \operatorname{supp}(V \pm x_{i_2}) = \emptyset$  for each  $x_{i_1}, x_{i_2} \in X_0$ such that  $x_{i_1} \neq x_{i_2}$ . Furthermore,

$$\bigcup_{x \in X_0} \operatorname{supp}(V \pm x) = [1, 2p\ell] \setminus \{j\ell : j \in [1, 2p]\}.$$

Similarly, for any  $i \in \mathbb{N}$ , if  $X_i = [2pi\ell, (2pi+1)\ell - 2]$  then

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$$\bigcup_{x \in X_i} \operatorname{supp}(V \pm x) = [1 + 2pi\ell, 2p\ell + 2pi\ell] \setminus \{j\ell : j \in [1 + 2pi, 2p + 2pi]\}.$$

Clearly,  $X_{i_1} \cap X_{i_2} = \emptyset$  if  $i_1 \neq i_2$ . Therefore, take  $X = \bigcup_{i=0}^{\frac{t}{4p}-1} X_i$ : this is a set of size  $\frac{t}{4p} \cdot (\ell - 1) = \frac{t}{4p} \cdot \frac{4mph}{2\lambda_1 t} = \frac{mh}{2\lambda_1}$ . It follows that the sequence  $\mathcal{B}$  obtained, as previously described, from the blocks  $V \pm x$ , with  $x \in X$ , has support equal to

$$\begin{aligned} \mathsf{supp}(\mathcal{B}) &= \bigcup_{i=0}^{\frac{t}{4p}-1} ([1+2pi\ell, 2p\ell+2pi\ell] \setminus \{j\ell : j \in [1+2pi, 2p+2pi]\}) \\ &= [1, \frac{t}{2}\ell] \setminus \{j\ell : j \in [1, \frac{t}{2}]\} = \left[1, \frac{ms}{2\lambda_1} + \frac{t}{2}\right] \setminus \{\ell, 2\ell, \dots, \frac{t}{2}\ell\}, \end{aligned}$$
uired.

as required.

**Example 4.8** Using the previous lemma with m = 18, s = 10,  $\lambda_1 = 3$  and t = 20, we can choose p = 5 so that  $t \equiv 0 \pmod{20}$ . Hence  $\ell = 4$  and  $\mathcal{B}$  consists of the following three shiftable blocks:

В. —	1	-1	-13	-17	9	21	25	-29	-33	37	
$D_1 -$	-5	5	17	13	-9	-21	-25	29	33	-37	,
В. —	2	-2	-14				26	-30	-34	38	
$D_2 -$	-6	6	18	14	-10	-22	-26	30	34	-38	;
R _	3	-3	-15	-19	11	23	27	-31	-35	39	
$D_3 -$	-7	7	19	15	-11	-23	-27	31	35	-39	

**Lemma 4.9** Let  $\lambda = \lambda_1 \lambda_2$  be as in (4.1) with  $\lambda_2 = 2$ . Let p be an odd prime dividing s and suppose that t is a divisor of  $\frac{ms}{\lambda_{1p}}$  such that  $t \equiv 0 \pmod{4}$ . There exists a nice pair  $(\mathcal{B}_1, \mathcal{B}_2)$  of sequences of length  $\frac{m}{2\lambda_1}$ , where  $\mathcal{B}_1$  and  $\mathcal{B}_2$  consist of blocks of size  $2 \times s$ ,  $\mu(\mathcal{B}_1) = \mu(\mathcal{B}_2) = 2$  and  $\operatorname{supp}(\mathcal{B}_1) = \operatorname{supp}(\mathcal{B}_2) = \Phi$ .

**PROOF:** By hypothesis we can write  $\ell = py + 1$ . Consider the following blocks:

W.	_	y+1	-(2y)	+1)	-((p + p))	(+1)y + 2)	(p+2)y+2	]
$W_4$		-(y+1)	2y -	+1	( <i>p</i> -	(+1)y + 2	-((p+2)y+2)	,
Wa	_	2y + 1	-(2)	y + 1)	1	-(y+1)	-((p+1)y+2)	(p+2)y+2
$W_6$	_	-(py+2)	py	+2	-1	y+1	(p+1)y+2	-((p+2)y+2)
W'	_	2y + 1	1	-(2y)	+1)	-(y+1)	-((p+1)y+2)	(p+2)y+2
$W'_6$	_	-(py+2)	-1	$py \dashv$	- 2	y+1	(p+1)y+2	-((p+2)y+2)

Note that the block  $W_4$  satisfies both conditions (4.2) and (4.3), while  $W_6$  satisfies condition (4.2) and  $W'_6$  satisfies condition (4.3). Furthermore,

$$\begin{aligned} \supp(W_4) &= \{(jp+1)y+j+1, (jp+2)y+j+1: j \in [0,1]\}, \\ \supp(W_6) &= \supp(W_6') &= \{jpy+j+1, (jp+1)y+j+1, (jp+2)y+j+1: \\ j \in [0,1]\}. \end{aligned}$$

Let V be the following  $2 \times 2p$  block:

$$V = W_6 | W_4 \pm 2y | W_4 \pm 4y | \cdots | W_4 \pm (p-3)y |.$$

Clearly, V satisfies (4.2) and its support is

$$\begin{aligned} \mathsf{supp}(V) &= \{ iy+1, (p+i)y+2 : i \in [0, p-1] \} \\ &= \{ iy+1, \ell + (iy+1) : i \in [0, p-1] \}. \end{aligned}$$

We can use this block V for constructing the sequence  $\mathcal{B}_1$  as done in Lemma 4.7: it suffices to exhibit a suitable set X of size  $\frac{mh}{2\lambda_1}$ , where  $h = \frac{s}{2p}$ , such that the support of the corresponding sequence  $\mathcal{B}_1$  is  $\Phi$ .

Let  $X_0 = [0, y - 1]$ . Then  $supp(V \pm x_{i_1}) \cap supp(V \pm x_{i_2}) = \emptyset$  for each  $x_{i_1}, x_{i_2} \in X_0$ such that  $x_{i_1} \neq x_{i_2}$ . Furthermore,

$$\bigcup_{x \in X_0} \operatorname{supp}(V \pm x) = [1, py] \cup [\ell + 1, \ell + py] = [1, 2\ell] \setminus \{\ell, 2\ell\}$$

Similarly, for any  $i \in \mathbb{N}$ , if  $X_i = [2i\ell, 2i\ell + y - 1]$  then

$$\bigcup_{x \in X_i} \operatorname{supp}(V \pm x) = [1 + 2i\ell, (2i+2)\ell] \setminus \{(2i+1)\ell, (2i+2)\ell\}.$$

Clearly,  $X_{i_1} \cap X_{i_2} = \emptyset$  if  $i_1 \neq i_2$ . Therefore, take  $X = \bigcup_{i=0}^{\frac{t}{4}-1} X_i$ : this is a set of size  $\frac{t}{4} \cdot y = \frac{t}{4} \cdot \frac{\ell-1}{p} = \frac{t}{4} \cdot \frac{2mh}{\lambda_1 t} = \frac{mh}{2\lambda_1}$ . It follows that the sequence  $\mathcal{B}_1$  obtained from the blocks  $V \pm x$ , with  $x \in X$ , has support equal to

$$supp(\mathcal{B}_{1}) = \bigcup_{\substack{i=0\\ [1,\frac{t}{2}\ell]}}^{\frac{t}{4}-1} ([1+2i\ell, 2\ell(i+1)] \setminus \{(2i+1)\ell, (2i+2)\ell\}) \\ = [1,\frac{t}{2}\ell] \setminus \{\ell, 2\ell, \dots, \frac{t}{2}\ell\} = \Phi,$$

as required. The sequence  $\mathcal{B}_2$  is obtained by using  $W'_6$  instead of  $W_6$ .

The last case we need is when  $\lambda_2 \equiv 0 \pmod{4}$ .

**Lemma 4.10** Let  $\lambda = \lambda_1 \lambda_2$  be as in (4.1) with  $\lambda_2 \equiv 0 \pmod{4}$ . There exists a nice pair  $(\mathcal{B}, \mathcal{B})$ , where  $\mathcal{B}$  is a sequence of length  $\frac{m}{2\lambda_1}$  consisting of blocks of size  $2 \times s$  such that  $\mu(\mathcal{B}) = \lambda_2$  and  $\operatorname{supp}(\mathcal{B}) = \Phi$ .

PROOF: Let Q be the  $2 \times \frac{\lambda_2}{2}$  block obtained by juxtaposing  $\frac{\lambda_2}{4}$  copies of the shiftable block

1	-1	
-1	1	•

Clearly, Q satisfies both conditions (4.2) and (4.3). Furthermore,  $\operatorname{supp}(Q) = \{1\}$ and  $\mu(Q) = \lambda_2$ . Take a partition of  $\Phi$  into  $\frac{m}{2\lambda_1}$  subsets  $X_i$ , each of cardinality  $\frac{2s}{\lambda_2}$ . Writing, for all  $i \in \left[1, \frac{m}{2\lambda_1}\right]$ ,  $X_i = \left\{x_{i,1}, x_{i,2}, \dots, x_{i, \frac{2s}{\lambda_2}}\right\}$ , let  $B_i$  the block

$$B_{i} = \begin{bmatrix} Q \pm (x_{i,1} - 1) & Q \pm (x_{i,2} - 1) & Q \pm (x_{i,3} - 1) & \cdots & Q \pm \left(x_{i,\frac{2s}{\lambda_{2}}} - 1\right) \end{bmatrix}$$

Then each  $B_i$  is a block of size  $2 \times s$  such that  $\operatorname{supp}(B_i) = X_i$  and  $\mu(B_i) = \lambda_2$ . Finally, it suffices to take the sequence  $\mathcal{B} = \left(B_1, B_2, \dots, B_{\frac{m}{2\lambda_1}}\right)$ .

**Example 4.11** Using the previous lemma with m = 16, s = 10,  $\lambda_1 = 2$ ,  $\lambda_2 = 4$  and t = 5, we have  $\ell = 9$  and  $\Phi = [1, 22] \setminus \{9, 18\}$ . So, can take  $X_1 = [1, 5]$ ,  $X_2 = [6, 11] \setminus \{9\}$ ,  $X_3 = [12, 16]$  and  $X_4 = [17, 22] \setminus \{18\}$ . Hence, the sequence  $\mathcal{B}$  consists of the following four shiftable blocks:

$B_1$	_	1	-1	2	-2	3	-3	4	-4	5	-5			
$D_1$	_	-1	1	-2	2	-3	3	-4	4	-5	5	,		
$B_2$	_	6	-6	7	-7	8	-8	10	-1	0	11	-11		
$D_2$	=	-6	6	-7	7	-8	8	-10	10	) –	-11	11	,	
P	_	12	-12	2 1	3	-13	14	-14	1 1	5	-15	16	-16	
$B_3$	_	-12	12	_	13	13	-14	14	—	15	15	-16	16	
$_{P}$	_	17	-1'	7 1	9	-19	20	-20	) 2	1	-21	22	-22	Ì
$B_4$	=	-17	17		19	19	-20	20	-:	21	21	-22	22	

**Proposition 4.12** Suppose that  $\lambda$  divides ms and write  $\lambda = \lambda_1 \lambda_2$  be as in (4.1). There exists a nice pair  $(\mathcal{B}_1, \mathcal{B}_2)$  of sequences of length  $\frac{m}{2\lambda_1}$ , where  $\mathcal{B}_1$  and  $\mathcal{B}_2$  consist of blocks of size  $2 \times s$ ,  $\mu(\mathcal{B}_1) = \mu(\mathcal{B}_2) = \lambda_2$  and

$$\operatorname{supp}(\mathcal{B}_1) = \operatorname{supp}(\mathcal{B}_2) = \left[1, \frac{ms}{\lambda} + \left\lfloor \frac{t}{2} \right\rfloor\right] \setminus \left\{\ell, 2\ell, \dots, \left\lfloor \frac{t}{2} \right\rfloor \ell\right\} = \Phi.$$

PROOF: If  $\lambda_2 = \frac{s}{2}$ , the statement follows from Lemma 4.4. If  $\lambda_2 \neq \frac{s}{2}$  is odd, we apply Corollary 4.3. If  $\lambda_2 \equiv 0 \pmod{4}$ , we use Lemma 4.10. So, we may assume  $\lambda_2 \equiv 2 \pmod{4}$ . If  $\lambda_2 \geq 6$ , the statement follows from Lemma 4.5. Finally, suppose  $\lambda_2 = 2$ . Since  $s \geq 6$  and  $s \equiv 2 \pmod{4}$ , there exists an odd prime p that divides s. Now, our analysis depends on t; recall that t is a divisor of  $\frac{ms}{\lambda_1}$ . If t divides  $\frac{ms}{2\lambda_1}$ , we apply Lemma 4.6. Otherwise, we must have  $t \equiv 0 \pmod{4}$ . If t divides  $\frac{ms}{\lambda_1 p}$ , the result follows from Lemma 4.9. If t does not divide  $\frac{ms}{\lambda_1 p}$ , then t is divisible by p. In particular,  $t \equiv 0 \pmod{4p}$  and so we can apply Lemma 4.7.

**Proposition 4.13** Suppose that  $\lambda$  does not divide ms. There exists a nice pair  $(\mathcal{B}, \mathcal{B})$ , where  $\mathcal{B}$  is a sequence of length  $\frac{m}{2}$  consisting of blocks of size  $2 \times s$ , such that  $supp(\mathcal{B}) = \Phi$  and condition (2.1) is satisfied.

PROOF: As previously observed, we have  $\lambda \equiv 0 \pmod{8}$ . Let Q be the following shiftable block:

$$Q = \frac{1 \quad -1}{-1 \quad 1}.$$

Clearly, Q satisfies both conditions (4.2) and (4.3). Furthermore,  $supp(Q) = \{1\}$  and  $\mu(Q) = 4$ .

Suppose that  $\ell$  is odd or t is even. Consider the sequence X obtained by taking the natural ordering  $\leq$  of  $\{i - 1 \mid i \in \Phi\} \subset \mathbb{N}$  and define  $Y = \frac{\lambda}{4} * X$ .

Suppose that  $\ell$  is even and t is odd. Let  $X_1$  be the sequence obtained by taking the natural ordering  $\leq$  of  $\{i-1 \mid i \in \Psi\} \subset \mathbb{N}$ , where  $\Psi = \Phi \setminus \{\frac{t\ell}{2}\}$ . Also, let  $Y_1 = \frac{\lambda}{4} * X_1$  and let  $Y_2$  be the sequence obtained by repeating  $\frac{\lambda}{8}$  times the integer  $\frac{t\ell}{2} - 1$ . Define  $Y = Y_1 + Y_2$  and note that  $|Y| = \frac{ms}{4}$ .

In both cases, write  $Y = (y_1, y_2, \dots, y_{\frac{ms}{4}})$ . For all  $i \in [1, \frac{m}{2}]$ , let  $B_i$  the block

$$B_{i} = \boxed{Q \pm y_{1+(i-1)\frac{s}{2}} \quad Q \pm y_{2+(i-1)\frac{s}{2}} \quad \cdots \quad Q \pm y_{i\frac{s}{2}}}$$

Then each  $B_i$  is a block of size  $2 \times s$ : it suffices to take the sequence  $\mathcal{B} = (B_1, B_2, \ldots, B_{\frac{m}{2}})$ .

#### 4.2 The subcase $k \equiv 0 \pmod{4}$

Assuming  $k \equiv 0 \pmod{4}$ , from ms = nk it follows that m must be even. We now explain how to arrange the blocks of the sequences previously constructed, in order to build an integer  ${}^{\lambda}\mathbf{H}_t(m, n; s, k)$ . To this purpose, we define a 'base unit' that we will fill with the elements of the blocks.

Let  $\mathcal{G} = (G_1, \ldots, G_d)$  be a sequence of blocks such that the following property is satisfied:

there exist b integers 
$$\sigma_1, \ldots, \sigma_b$$
 such that the elements of  $\mathcal{G}$  are blocks  $G_r$  of size  $2 \times 2b$  with  $\gamma_{2i-1}(G_r) = -\gamma_{2i}(G_r) = \sigma_i$  for all  $i \in [1, b]$ . (4.4)

So, let  $\mathcal{G}$  be a sequence satisfying (4.4), where the blocks  $G_r = (g_{i,j}^{(r)})$  are all of size  $2 \times 2b$ , with  $2b \leq d$ . Let  $P = P(\mathcal{G})$  be the pf array of size  $2d \times d$  defined as follows. For all  $i \in [1, b]$  and all  $j \in [1, 2b]$ , the cell (i, i + j - 1) of P is filled with the element  $g_{1,j}^{(i)}$  and the cell (d + i, i + j - 1) is filled with the element  $g_{2,j}^{(i)}$ ; here, the column indices are taken modulo d. The remaining cells of P are empty. An example of such construction is given in Figure 2.

We prove that P is a pf array whose columns all sum to zero. Observe that every row of P contains exactly 2b filled cells and every column contains exactly 4b

$g_{1,1}^{(1)}$	$g_{1,2}^{(1)}$	$\begin{array}{c}g_{1,3}^{(1)}\\g_{1,2}^{(2)}\\g_{1,2}^{(3)}\\g_{1,1}^{(3)}\end{array}$	$g_{1,4}^{(1)}$		
	$g_{1,2}^{(1)}$ $g_{1,1}^{(2)}$	$g_{1,2}^{(2)}$	$g_{1,3}^{(2)}$	$g_{1,4}^{(2)}$	
		$g_{1,1}^{(3)}$	$\begin{array}{c}g_{1,3}^{(2)}\\g_{1,2}^{(3)}\\g_{1,2}^{(4)}\\g_{1,1}^{(4)}\end{array}$	$\begin{array}{c}g_{1,4}^{(3)}\\g_{1,3}^{(4)}\\g_{1,2}^{(4)}\\g_{1,1}^{(5)}\end{array}$	$\begin{array}{c}g^{(3)}_{1,4}\\g^{(4)}_{1,3}\\g^{(5)}_{1,2}\\g^{(6)}_{1,1}\end{array}$
$\begin{array}{c}g_{1,4}^{(4)}\\g_{1,3}^{(5)}\\g_{1,3}^{(6)}\\g_{1,2}^{(6)}\\g_{1,2}^{(1)}\\g_{2,1}^{(1)}\end{array}$			$g_{1,1}^{(4)}$	$g_{1,2}^{(4)}$	$g_{1,3}^{(4)}$
$g_{1,3}^{(5)}$	$\begin{array}{c}g_{1,4}^{(5)}\\g_{1,3}^{(6)}\\g_{2,2}^{(1)}\\g_{2,2}^{(2)}\\g_{2,1}^{(2)}\end{array}$			$g_{1,1}^{(5)}$	$g_{1,2}^{(5)}$
$g_{1,2}^{(6)}$	$g_{1,3}^{(6)}$	$g_{1,4}^{(6)}$			$g_{1,1}^{(6)}$
$g_{2,1}^{(1)}$	$g_{2,2}^{(1)}$	$g_{2,3}^{(1)}$	$g_{2,4}^{(1)}$		
	$g_{2,1}^{(2)}$	$\begin{array}{c}g^{(6)}_{1,4}\\\hline g^{(1)}_{2,3}\\g^{(2)}_{2,2}\\g^{(3)}_{2,1}\\g^{(3)}_{2,1}\end{array}$	$g_{2,3}^{(2)}$	$g_{2,4}^{(2)}$	
		$g_{2,1}^{(3)}$	$\begin{array}{c} g_{2,4}^{(1)} \\ g_{2,3}^{(2)} \\ g_{2,3}^{(3)} \\ g_{2,2}^{(3)} \\ g_{2,1}^{(4)} \end{array}$	$g_{2,3}^{(3)}$	$g_{2,4}^{(3)}$
$g_{2,4}^{(4)}$			$g_{2,1}^{(4)}$	$\begin{array}{c} g^{(2)}_{2,4} \\ g^{(3)}_{2,3} \\ g^{(4)}_{2,2} \\ g^{(5)}_{2,1} \end{array}$	$\begin{array}{c}g^{(3)}_{2,4}\\g^{(4)}_{2,3}\\g^{(5)}_{2,2}\\g^{(6)}_{2,1}\\g^{(6)}_{2,1}\end{array}$
$g_{2,3}^{(5)}$	$g_{2,4}^{(5)}$			$g_{2,1}^{(5)}$	$g_{2,2}^{(5)}$
$\begin{array}{c}g_{2,4}^{(4)}\\g_{2,3}^{(5)}\\g_{2,3}^{(6)}\\g_{2,2}^{(6)}\end{array}$	$g_{2,4}^{(5)}$ $g_{2,3}^{(6)}$	$g_{2,4}^{(6)}$			$g_{2,1}^{(6)}$

Figure 2: This is a  $P(G_1, \ldots, G_6)$ , where  $G_1, \ldots, G_6$  are arrays of size  $2 \times 4$ .

elements. The elements of the i-th column of P are

$$g_{1,1}^{(i)}, g_{1,2}^{(i-1)}, \dots, g_{1,2b}^{(i+1-2b)}, g_{2,1}^{(i)}, g_{2,2}^{(i-1)}, \dots, g_{2,2b}^{(i+1-2b)},$$

where the exponents must be read modulo d, with residues in [1, d]. Since the sequence  $\mathcal{G}$  satisfies (4.4), we obtain

$$\gamma_i(P) = \sum_{j=1}^{2b} \gamma_j(G_{i+1-j}) = \sum_{j=1}^{2b} \gamma_j(G_i) = \sum_{u=1}^{b} (\sigma_u - \sigma_u) = 0$$

Furthermore, notice that  $\tau_j(P) = \tau_1(G_j)$  and  $\tau_{d+j}(P) = \tau_2(G_j)$  for all  $j \in [1, d]$ .

**Proposition 4.14** Suppose  $4 \le s \le n$ ,  $4 \le k \le m$  and ms = nk. Let  $\lambda$  be a divisor of 2ms and let t be a divisor of  $\frac{2ms}{\lambda}$ . There exists a shiftable integer  ${}^{\lambda}H_t(m, n; s, k)$  in each of the following cases:

- (1)  $s \equiv 2 \pmod{4}$  and  $k \equiv 0 \pmod{4}$ ;
- (2)  $s \equiv 0 \pmod{4}$  and  $k \equiv 2 \pmod{4}$ .

PROOF: (1) If  $\lambda$  divides ms, let  $(\mathcal{B}_1, \mathcal{B}_2)$  be the nice pair of sequences constructed in Proposition 4.12 and set  $\mathcal{B} = \lambda_1 * \mathcal{B}_1$ . If  $\lambda$  does not divide ms, let  $\mathcal{B}$  be the sequence constructed in Proposition 4.13. Write  $d = \gcd(\frac{m}{2}, n)$  and  $a = \frac{sd}{n}$ . Note that a is even integer. In fact, write  $m = 2\bar{m}d$  and  $n = d\bar{n}$ . Since  $k \equiv 0 \pmod{4}$ , from  $\frac{s}{2} \cdot \frac{m}{2} = n\frac{k}{4}$  we obtain  $\bar{n}$  divides  $\frac{s}{2}$ .

Given a block  $B_h \in \mathcal{B}$ , define for every  $j \in [1, \bar{n}]$  the block  $T_j(B_h)$  of size  $2 \times a$  consisting of the columns  $C_i$  of  $B_h$  with  $i \in [a(j-1)+1, aj]$ . So, the block  $B_h$  of size

1	-1		-13	-17		9	21		25	-29		-33	37	
	2	-2		-14	-18		10	22		26	-30		-34	38
-3		3	-19		-15	23		11	-31		27	39		-35
-5	5		17	13		-9	-21		-25	29		33	-37	
	-6	6		18	14		-10	-22		-26	30		34	-38
7		-7	15		19	-23		-11	31		-27	-39		35
1	-1		-13	-17		9	21		25	-29		-33	37	
	2	-2		-14	-18		10	22		26	-30		-34	38
-3		3	-19		-15	23		11	-31		27	39		-35
-5	5		17	13		-9	-21		-25	29		33	-37	
	-6	6		18	14		-10	-22		-26	30		34	-38
7		-7	15		19	-23		-11	31		-27	-39		35
1	-1		-13	-17		9	21		25	-29		-33	37	
	2	-2		-14	-18		10	22		26	-30		-34	38
-3		3	-19		-15	23		11	-31		27	39		-35
-5	5		17	13		-9	-21		-25	29		33	-37	
	-6	6		18	14		-10	-22		-26	30		34	-38
7		-7	15		19	-23		-11	31		-27	-39		35

Figure 3: An integer  ${}^{6}H_{20}(18, 15; 10, 12)$ .

 $2 \times s$  is obtained by juxtaposing the blocks  $T_1(B_h), T_2(B_h), \ldots, T_{\bar{n}}(B_h)$ . Furthermore, for all  $i \in [1, \bar{m}]$  and all  $j \in [1, \bar{n}]$ , each of the sequences

$$(T_j(B_{(i-1)d+1}), T_j(B_{(i-1)d+2}), \ldots, T_j(B_{id})),$$

of cardinality d, satisfies condition (4.4).

Let A be an empty array of size  $\bar{m} \times \bar{n}$ . For every  $i \in [1, \bar{m}]$  and  $j \in [1, \bar{n}]$ , replace the cell (i, j) of A with the block  $P\left(T_j(B_{(i-1)d+1}), T_j(B_{(i-1)d+2}), \ldots, T_j(B_{id})\right)$ , according to the previous definition. Note that, for all  $r \in [1, \frac{m}{2}]$ , we have  $\tau_r(A) = \tau_1(B_r) = 0$  and  $\tau_{r+\frac{m}{2}}(A) = \tau_2(B_r) = 0$ .

By construction, A is a pf array of size  $m \times n$ ,  $\operatorname{supp}(A) = \Phi$  and the rows and columns of A sum to zero. If  $\lambda$  divides ms, then every element of  $\Phi$  appears, up to sign, exactly  $\lambda$  times. If  $\lambda$  does not divide ms, condition (2.1) is satisfied. Furthermore, each row contains  $a\bar{n} = s$  elements and each column contains  $2a\bar{m} = k$  elements. We conclude that A is a shiftable integer  ${}^{\lambda}\operatorname{H}_t(m, n; s, k)$ .

(2) This follows from (1). In fact, if  $s \equiv 0 \pmod{4}$  and  $k \equiv 2 \pmod{4}$ , an integer  ${}^{\lambda}\mathrm{H}_t(m,n;s,k)$  can be obtained simply by taking the transpose of an integer  ${}^{\lambda}\mathrm{H}_t(n,m;k,s)$ .

The integer  ${}^{6}\text{H}_{20}(18, 15; 10, 12)$  shown in Figure 3 has been obtained by repeating  $\lambda_1 = 3$  times each of the blocks of Example 4.8. In Figure 4 we give an integer  ${}^{8}\text{H}_{5}(16, 20; 10, 8)$ , obtained by repeating  $\lambda_1 = 2$  times each of the blocks of Example 4.11.

		-16	22			16	-22			-16	22			16	-22
	-11	16			11	-16			-11	16			11	-16	
-5	11			5	-11			-5	11			5	-11		
5			-22	-5			22	5			-22	-5			22
		-15	21			15	-21			-15	21			15	-21
	-10	15			10	-15			-10	15			10	-15	
-4	10			4	-10			-4	10			4	-10		
4			-21	-4			21	4			-21	-4			21
		-14	20			14	-20			-14	20			14	-20
	-8	14			8	-14			-8	14			$\infty$	-14	
-3	$\infty$			3	-8			-3	$\infty$			3	-8		
°.			-20	-3			20	3			-20	-3			20
		-13	19			13	-19			-13	19			13	-19
	2-	13			2	-13			2-	13			7	-13	
-2	2			2	2-			-2	2			2	2-		
2			-19	-2			19	2			-19	-2			19
		-12	17			12	-17			-12	17			12	-17
	9-	12			9	-12			-6	12			9	-12	
-1	9			7	-6				9				-6		
Ţ			-17				17	1			-17	-1			17

Figure 4: An integer  ${}^{8}H_{5}(16, 20; 10, 8)$ .

#### 4.3 The subcase $k \equiv 2 \pmod{4}$

Here we only solve the case m even, which implies that also n is even.

**Proposition 4.15** Suppose  $6 \le s \le n$ ,  $6 \le k \le m$ , ms = nk and  $s, k \equiv 2 \pmod{4}$ . Let  $\lambda$  be a divisor of 2ms and let t be a divisor of  $\frac{2ms}{\lambda}$ . If m is even, there exists a shiftable integer  ${}^{\lambda}H_t(m, n; s, k)$ .

PROOF: Without loss of generality, we may assume  $m \geq n$  (and so  $s \leq k$ ). If  $\lambda$  divides ms, let  $(\mathcal{B}_1, \mathcal{B}_2)$  be the nice pair of sequences constructed in Proposition 4.12. Take  $\mathcal{B}_1^* = \lambda_1 * \mathcal{B}_1$  and  $\mathcal{B}_2^* = \lambda_1 * \mathcal{B}_2$ . So,  $\mathcal{B}_1^*$  and  $\mathcal{B}_2^*$  have length  $\frac{m}{2}$  and  $\mu(\mathcal{B}_1^*) = \mu(\mathcal{B}_2^*) = \lambda$ . If  $\lambda$  does not divide ms, let  $(\mathcal{B}_1^*, \mathcal{B}_2^*)$  be the nice pair of sequences constructed in Proposition 4.13. In both cases, write  $\mathcal{B}_1^* = (B_1, \ldots, B_{\frac{m}{2}})$  and  $\mathcal{B}_2^* = (B_1', \ldots, B_{\frac{m}{2}})$ , where  $\mathcal{B}_1^*$  satisfies (4.2),  $\mathcal{B}_2^*$  satisfies (4.3) and

$$\operatorname{supp}(\mathcal{B}_1^*) = \operatorname{supp}(\mathcal{B}_2^*) = \left[1, \left\lfloor \frac{t\ell}{2} \right\rfloor\right] \setminus \{j\ell : j \in [1, \lfloor t/2 \rfloor]\} \quad \text{with } \ell = \frac{2ms}{\lambda t} + 1$$

Set

$$\widetilde{\mathcal{B}}_1 = \left(B_{\frac{n}{2}+1}, \dots, B_{\frac{m}{2}}\right)$$
 and  $\widetilde{\mathcal{B}}_2 = \left(B'_1, \dots, B'_{\frac{n}{2}}\right)$ .

Since, by construction,  $\mathcal{E}(B_i) = \mathcal{E}(B'_i)$  for all  $i \in [1, \frac{m}{2}]$ , it follows that  $\mathcal{E}(\widetilde{\mathcal{B}}_2 + \widetilde{\mathcal{B}}_1) = \mathcal{E}(\mathcal{B}_1^*) = \mathcal{E}(\mathcal{B}_2^*)$  and  $\operatorname{supp}(\widetilde{\mathcal{B}}_2 + \widetilde{\mathcal{B}}_1) = [1, \lfloor \frac{t\ell}{2} \rfloor] \setminus \{j\ell : j \in [1, \lfloor t/2 \rfloor]$ . Furthermore, if  $\lambda$  divides ms then  $\mu(\widetilde{\mathcal{B}}_2 + \widetilde{\mathcal{B}}_1) = \lambda$ ; the same holds if  $\lambda$  does not divide ms, and  $\ell$  is odd or t is even; if  $\lambda$  does not divide ms,  $\ell$  is even and t is odd, then every element of  $\Phi \setminus \{\frac{t\ell}{2}\}$  appears in  $\mathcal{E}(\widetilde{\mathcal{B}}_2 + \widetilde{\mathcal{B}}_1)$ , up to sign, exactly  $\lambda$  times, while the integer  $\frac{t\ell}{2}$  appears, up to sign,  $\frac{\lambda}{2}$  times.

Using the blocks of the sequence  $\mathcal{B}_2$ , we first construct a square shiftable pf array  $A_1$  of size n such that each row and each column contains s filled cells and such that the elements in every row and column sum to zero. Hence, take an empty array  $A_1$  of size  $n \times n$  and arrange the  $\frac{n}{2}$  blocks  $B'_r = (b_{i,j}^{(r)})$  of  $\mathcal{B}_2$  in such a way that the element  $b_{1,1}^{(r)}$  fills the cell (2r-1, 2r-1) of  $A_1$ . This process makes  $A_1$  a pf array with s filled cells in each row and in each column. Since the rows of the blocks  $B'_r$  sum to zero, also the rows of  $A_1$  sum to zero. Looking at the columns, the s elements of a column of  $A_1$  are

$$b_{1,s}^{(r)}, b_{2,s}^{(r)}, b_{1,s-2}^{(r+1)}, b_{2,s-2}^{(r+1)}, b_{1,s-4}^{(r+2)}, b_{2,s-4}^{(r+2)}, \dots, b_{1,2}^{(r+s/2)}, b_{2,2}^{(r+s/2)}$$

or

$$b_{1,s-1}^{(r)}, b_{2,s-1}^{(r)}, b_{1,s-3}^{(r+1)}, b_{2,s-3}^{(r+1)}, b_{1,s-5}^{(r+2)}, b_{2,s-5}^{(r+2)}, \dots, b_{1,1}^{(r+s/2)}, b_{2,1}^{(r+s/2)},$$

where the exponents  $r, \ldots, r + s/2$  must be read modulo  $\frac{n}{2}$ . Since  $\hat{\mathcal{B}}_2$  satisfies condition (4.3), the sum of these elements is

$$\sum_{j=1}^{s/2} \sigma_{2j} = 0 \quad \text{or} \quad \sum_{j=1}^{s/2} \sigma_{2j-1} = 0, \quad \text{respectively.}$$

By construction,  $\mathcal{E}(A_1) = \mathcal{E}(\widetilde{\mathcal{B}}_2)$ .

Now, if m = n, then  $A_1$  is actually a shiftable integer  ${}^{\lambda}H_t(m, n; k, s)$ . Suppose that m > n. If we arrange the blocks of the sequence  $\widetilde{\mathcal{B}}_1$  mimicking what we did for the construction of an integer  ${}^{1}H_1(m-n, n; s, k-s)$  in the proof of Proposition 4.14, we obtain a shiftable pf array  $A_2$  of size  $(m-n) \times n$  such that  $\mathcal{E}(A_2) = \mathcal{E}(\widetilde{\mathcal{B}}_1)$ , rows and columns sum to zero, each row contains s filled cells and each column contains k-s filled cells. Let A be the pf array of size  $m \times n$  obtained by taking

$$A = \boxed{\begin{array}{c} A_1 \\ A_2 \end{array}}$$

Each row of A contains s filled cells and each of its columns contains s + (k - s) = kfilled cells. By the previous properties of  $\widetilde{\mathcal{B}}_2 + \widetilde{\mathcal{B}}_1$ , it follows that A is a shiftable integer  ${}^{\lambda}\mathrm{H}_t(m, n; s, k)$ .

An integer <sup>28</sup>H<sub>4</sub>(16, 16; 14, 14) is shown in Figure 5, choosing  $\lambda_1 = 2$  and  $\lambda_2 = 14$ . In Figure 6 we give an integer <sup>10</sup>H<sub>3</sub>(20, 12; 6, 10), where  $\lambda_1 = 5$  and  $\lambda_2 = 2$ .

1	2	-1	1	-1	-2	1	-1	2	-2	1	-1	2	-2		
-2	-1	2	-2	1	2	-1	1	-2	2	-1	1	-2	2		
		3	4	-3	3	-3	-4	3	-3	4	-4	3	-3	4	-4
		-4	-3	4	-4	3	4	-3	3	-4	4	-3	3	-4	4
7	-7			6	7	-6	6	-6	-7	6	-6	7	-7	6	-6
-7	7			-7	-6	7	-7	6	7	-6	6	-7	7	-6	6
8	-8	9	-9			8	9	-8	8	-8	-9	8	-8	9	-9
-8	8	-9	9			-9	-8	9	-9	8	9	-8	8	-9	9
2	-2	1	-1	2	-2			1	2	-1	1	-1	-2	1	-1
-2	2	-1	1	-2	2			-2	-1	2	-2	1	2	-1	1
3	-3	4	-4	3	-3	4	-4			3	4	-3	3	-3	-4
-3	3	-4	4	-3	3	-4	4			-4	-3	4	-4	3	4
-6	-7	6	-6	7	-7	6	-6	7	-7			6	7	-6	6
6	7	-6	6	-7	7	-6	6	-7	7			-7	-6	7	-7
-8	8	-8	-9	8	-8	9	-9	8	-8	9	-9			8	9
9	-9	8	9	-8	8	-9	9	-8	8	-9	9			-9	-8

Figure 5: An integer  ${}^{28}H_4(16, 16; 14, 14)$ .

# 5 Conclusion

Thanks to the constructions of Sections 3 and 4, we can prove Theorem 1.10. In fact, case (1) follows from Proposition 3.8; cases (2) and (3) follow from Proposition 4.14; case (4) follows from Proposition 4.15. Unfortunately, we are not able to solve the existence of an integer  ${}^{\lambda}\mathbf{H}_t(m,n;s,k)$  when  $s,k \equiv 2 \pmod{4}$  and m,n are odd. However, we can prove the existence of an SMA(m,n;s,k) for this choice of m, n, s, k.

1	-1	-4	-5	3	6						
-2	2	5	4	-3	-6						
		7	-7	-11	-12	10	13				
		$^{-8}$	8	12	11	-10	-13				
				1	-1	-4	-5	3	6		
				-2	2	5	4	-3	-6		
						7	-7	-11	-12	10	13
						$^{-8}$	8	12	11	-10	-13
3	6							1	-1	-4	-5
-3	-6							-2	2	5	4
-11	-12	10	13							7	-7
12	11	-10	-13							-8	8
1	-1			-4	-5			3	6		
	7	-7			-11	-12			10	13	
		1	-1			-4	-5			3	6
-7			7	-12			-11	13			10
-2	2			5	4			-3	-6		
	-8	8			12	11			-10	-13	
		-2	2			5	4			-3	-6
8			$^{-8}$	11			12	-13			-10

Figure 6: An integer  ${}^{10}H_3(20, 12; 6, 10)$ .

PROOF OF THEOREM 1.6: If  $s, k \equiv 0 \pmod{4}$ , the integer  ${}^{2}\text{H}_{1}(m, n; s, k)$  we construct in Lemma 3.3 is actually a (shiftable) SMA(m, n; s, k). Similarly, if  $s \equiv 2 \pmod{4}$  and m is even, the integer  ${}^{2}\text{H}_{1}(m, n; s, k)$  constructed in Propositions 4.14 and 4.15 are (shiftable) signed magic arrays. So, we are left to consider the case  $s, k \equiv 2 \pmod{4}$  with m, n odd.

Without loss of generality, we may assume  $m \ge n$  (and so  $s \le k$ ). Let  $A_1$  be an SMA(n, n; s, s), whose existence is assured by Theorem 1.2. Clearly if m = n we have nothing to prove. So, suppose m > n. Since  $m - n \ge 2$  is even and  $k - s \equiv 0 \pmod{4}$  with  $k - s \ge 4$ , by Proposition 4.14 there exists a shiftable SMA(m - n, n; s, k - s), say  $A_2$ . Let A be the pf array of size  $m \times n$  obtained by taking

$$A = \boxed{\begin{array}{c} A_1 \\ A_2 \pm ns/2 \end{array}}.$$

Each row of A contains s filled cells and each of its columns contains s + (k - s) = k filled cells. Also, note that  $\mathcal{E}(A_1) = \{\pm 1, \pm 2, \dots, \pm ns/2\}$  and  $\mathcal{E}(A_2 \pm sn/2) = \{\pm (1 + ns/2), \pm (2 + ns/2), \dots, \pm ms/2\}$ . Since  $\mathcal{E}(A) = \mathcal{E}(A_1) \cup \mathcal{E}(A_2) = \{\pm 1, \pm 2, \dots, \pm ms/2\}$ , A is an SMA(m, n; s, k).

We can now prove the existence of magic rectangles.

PROOF OF THEOREM 1.12: Let A be a shiftable SMA(m, n; s, k), whose existence was proved in Theorem 1.6, and let  $A^*$  be the pf array obtained by replacing every negative entry x of A with  $x + \frac{ms}{2}$  and by replacing every positive entry y with  $y + \frac{ms}{2} - 1$ . Since  $\mathcal{E}(A) = \{-1, -2, \dots, -\frac{ms}{2}\} \cup \{1, 2, \dots, \frac{ms}{2}\}$ , we obtain  $\mathcal{E}(A^*) = \{0, 1, \dots, \frac{ms}{2} - 1\} \cup \{\frac{ms}{2}, \frac{ms}{2} + 1, \dots, ms - 1\}$ . This means that every element of [0, ms - 1] appears just once in  $A^*$ . Obviously, every row of  $A^*$  contains exactly s filled cells and every column of  $A^*$  contains exactly k filled cells. Now, since A is shiftable, every row of A contains  $\frac{s}{2}$  negative entries and  $\frac{s}{2}$  positive entries. So, the elements of every row of  $A^*$  sum to  $\frac{s}{2}(\frac{ms}{2} + \frac{ms}{2} - 1) = \frac{s(ms-1)}{2}$ . Analogously, the elements of every column of  $A^*$  sum to  $\frac{k(ms-1)}{2}$ . We conclude that  $A^*$  is an MR(m, n; s, k).

**Example 5.1** Take the shiftable SMA(5, 10; 8, 4) of Figure 1, whose construction is given in Lemma 3.3. Proceeding as described in the proof of Theorem 1.12, we obtain the following MR(5, 10; 8, 4):

	20	18		13	27	30	8		3	37
	39	22	16		11	29	32	6		1
$A^* =$	19	21	24	14		9	31	34	4	
		17	23	26	12		7	33	36	2
	0		15	25	28	10		5	35	38

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