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On orthogonal matrices

Department of Mathematics and Computer Science

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ON ORTHOGONAL MATRICES

MAJID BEHBAHANI
Bachelor of Engineering, Shahid Beheshti University, 2002

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ABSTRACT

On Orthogonal Matrices
Majid Behbahani
Department of Mathematics and Computer Science
University of Lethbridge

Our main aim in this thesis is to study and search for orthogonal matrices which have a certain kind of block structure. The most desirable class of matrices for our purpose are orthogonal designs constructible from 16 circulant matrices. In studying these matrices, we show that the $OD(12; 1, 1, 1, 9)$ is the only orthogonal design constructible from 16 circulant matrices of type $OD(4n; 1, 1, 1, 4n - 3)$, whenever $n > 1$ is an odd integer. We then use an exhaustive search to show that the only orthogonal design constructible from 16 circulant matrices of order 12 on 4 variables is the $OD(12; 1, 1, 1, 9)$. It is known that by using of $T$-matrices and orthogonal designs constructible from 16 circulant matrices one can produce an infinite family of orthogonal designs. To complement our studies we reproduce an important recent construction of $T$-matrices by Xia and Xia.

We then turn our attention to the applications of orthogonal matrices. In some recent works productive regular Hadamard matrices are used to construct many new infinite families of symmetric designs. We show that for each integer $n$ for which $4n$ is the order of a Hadamard matrix and $8n^2 - 1$ is a prime, there is a productive regular Hadamard matrix of order $16n^2(8n^2 - 1)^2$. As a corollary, we get many new infinite classes of symmetric designs whenever either of $4n(8n^2 - 1) - 1$, $4n(8n^2 - 1) + 1$ is a prime power. We also review some other constructions of productive regular Hadamard matrices which are related to our work.
To My Parents
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Chapter 1

Introduction and statements of results

Definition 1.1 A Hadamard matrix $H$ of order $n$ is an $n \times n$ matrix with $\pm 1$ entries such that: $HH^t = nI_n$, where $I_n$ is the identity matrix of order $n$.

The order of a Hadamard matrix must be 1, 2 or a multiple of 4. The conjecture that all Hadamard matrices of order $4n$ exist for every positive integer $n$ is still an important open problem. One way to generalise Hadamard matrices is by means of orthogonal designs.

Definition 1.2 An orthogonal design $A$ of order $n$ and type $u_1, \ldots, u_t$, where each $u_i$ is a positive integer, denoted $OD(n; u_1, \ldots, u_t)$, is an $n \times n$ matrix with entries from $\{0, \pm x_1, \ldots, \pm x_t\}$ (the $x_i$ commuting indeterminates) satisfying

$$AA^t = \left(\sum_{i=1}^t u_i x_i^2\right) I_n.$$ 

Despite extensive work on the existence and properties of orthogonal designs, not many significant results are known about these matrices. One very useful constructive method for orthogonal designs is by means of $T$-matrices.

Definition 1.3 Four type-1 $\{0, \pm 1\}$ matrices $T_1, T_2, T_3,$ and $T_4$ of order $n$ are $T$-matrices if they satisfy the following conditions:
1. $T_i \cap T_j = 0$ where $i \neq j$;
2. $\sum_{i=1}^{n} |T_i| = J$;
3. $\sum_{i=1}^{n} T_i T_i^T = nI$.

By combining orthogonal designs constructible from 16 circulant matrices with $T$-matrices one can construct a large family of very useful orthogonal designs. Although there is an orthogonal design of order 20 constructible from 16 circulant matrices, nothing is known about the existence of such matrices of order 12. In chapter 2 we will show that $OD(12; 1, 1, 1, 1, 9)$ and $OD(4; 1, 1, 1, 1, 1)$ are the only orthogonal designs of type $OD(4n; 1, 1, 1, 4n - 3)$ constructible from 16 circulant matrices when $n$ is odd. We also use an exhaustive search to show that $OD(12; 1, 1, 1, 9)$ is the only orthogonal design of order 12 on 4 variables constructible from 16 circulant matrices.

The existence of amicable set of $T$-matrices has proven to be instrumental in the construction of orthogonal designs.

**Definition 1.4** The $T$-matrices $T_1, T_2, T_3, T_4$ of order $n$ are amicable $T$-matrices if they satisfy the amicability condition:

$$T_1 T_2^T - T_2 T_1^T + T_3 T_4^T - T_4 T_3^T = 0.$$  

(Note that there is no specific order for $T_i$s, and we can rename them to satisfy the amicability condition in this order.)

In part of chapter 2 we show that amicable $T$-matrices of odd order do not exist. We then conclude the chapter by a very important recent result concerning finite fields [17]. Our hope is to develop and use this result in the future to produce some positive results on the existence of $T$-matrices.

We devote the remaining chapters to the applications of Hadamard matrices in the construction of symmetric designs.

**Definition 1.5** A symmetric $(v, k, \lambda)$-design is an incidence system $(P, B)$ in which $P = \{p_1, p_2, \ldots, p_v\}$ is a set of $v$ points and $B = \{b_1, \ldots, b_h\}$ is a set of $v$ blocks, each block being a $k$-subset of $P$ such that any two points of $P$ are incident with exactly $\lambda$ blocks of $B$.  

2
Symmetric designs can be expressed by their incidence matrices.

**Definition 1.6** The incidence matrix of a symmetric \((v, k, \lambda)\)-design is a \(v \times v\) matrix \(A = [a_{ij}]\) such that

\[
a_{ij} = \begin{cases} 
1 & \text{if } i \in b_j \\
0 & \text{otherwise.}
\end{cases}
\]

A \((0,1)\)-matrix \(A\) is an incidence matrix of a symmetric \((v, k, \lambda)\) design if and only if

\[AA^T = (k - \lambda)I + \lambda J.\]

In this thesis we only study symmetric designs constructed from productive regular Hadamard matrices. The class of productive Hadamard matrices was defined by Yury Ionin in [4].

A regular Hadamard matrix is a Hadamard matrix with constant row sum.

**Definition 1.7** A regular Hadamard matrix \(H\) with row sum \(2h\) is productive if there is a set \(\mathcal{H}\) of matrices with row sum \(2h\) and a cyclic group \(G = \langle \delta \rangle\) where \(\delta : \mathcal{H} \rightarrow \mathcal{H}\) is a bijection, such that

1. \(H \in \mathcal{H}\);
2. For any \(H_1, H_2 \in \mathcal{H}\), \(\delta(H_1)(\delta H_2)^\dagger = H_1H_2^\dagger\);
3. \(|G| = 4|h|\);
4. \(\sum_{\sigma \in G} \sigma H = 2|H|J.\)

Productive Hadamard matrices are normally used in Balanced Generalised Weighing matrices over cyclic groups.

**Definition 1.8** Let \(G\) be a multiplicatively written group. A balanced generalised weighing matrix \(BGW(v, k, \lambda)\) is a matrix \(W = [w_{ij}]\) of order \(v\) with \(w_{ij} \in G \cup \{0\}\) such that each row and each column of \(W\) contains exactly \(k\) non-zero entries and such that for any \(h \neq i\), the multiset \(\{w_{hj}w_{ij}^{-1} : 1 \leq j \leq v, w_{hj} \neq 0, w_{ij} \neq 0\}\) contains exactly \(\lambda/G\) copies of every element of \(G\).
A large class of balanced generalised weighing matrices of the type
\[ BGW((q^m - 1)/(q - 1), q^{m-1}, q^{m-1} - q^{m-2}) \]
over a cyclic group \( G \), where \( q \) is a prime power, \( m \) is a positive integer and the order of \( G \) divides \( q - 1 \), is known to exist. A classical construction due to Ionin is as follows:

**Theorem 1.9** If there is a productive regular Hadamard matrix \( H \) with row sum \( 2h \) and if \( q = (2h - 1)^2 \) is a prime power then for any positive integer \( m \) there is a symmetric design with parameters:

\[
\left( \frac{4h^2(q^m - 1^m)}{q - 1}, (2h^2 - h)q^m, (h^2 - h)q^m \right).
\]

Bush-type Hadamard matrices are all known to be productive.

**Definition 1.10** A regular Hadamard matrix \( H = [H_{ij}] \) of order \( 4n^2 \) where \( H_{ij} \) are blocks of order \( 2n \) is Bush-type if \( H_{ii} = J_{2n} \) and \( H_{ij}J_{2n} = J_{2n}H_{ij} = 0 \), for \( i \neq j \), \( 1 \leq i, j \leq 2n \).

The class of Bush-type Hadamard matrices is the largest class of productive regular Hadamard matrices that is known to exist. Indeed, it is known that there is a Bush-type Hadamard matrix of order \( 16n^2 \) for all \( n \) for which there is a Hadamard matrix of order \( 4n \).

In chapter 4 we construct a new class of regular Hadamard matrices by combining the class of Mathon matrices with Bush-type Hadamard matrices and then construct a new family of productive regular Hadamard matrices.

Our main results in chapter 4 are as follows.

**Theorem 1.11** If there is a Hadamard matrix of order \( 4n \) and \( m = 8n^2 - 1 \) is prime then there is a productive regular Hadamard matrix of order \( 16n^2m^2 \).

**Corollary 1.12** If \( m = 8n^2 - 1 \) is prime and if \( q = (4nm - 1)^2 \) is a prime power then there is a symmetric design with parameters:

\[
(16nm^2(q^m + q^{m-1} + \cdots + 1)), (8n^2m^2 - 2nm)q^m, (4n^2m^2 - 2nm)q^m).
\]
for any positive integer $t$. Likewise if $q = (4nm + 1)^2$ is a prime power then there is a symmetric design with parameters:

$$(16n^2m^2(q^t + q^{t-1} + \cdots + 1), (8n^2m^2 + 2nm)q^t, (4n^2m^2 + 2nm)q^t),$$

for any positive integer $t$. 
Chapter 2

Orthogonal matrices

2.1 Orthogonal designs

This chapter will be devoted to orthogonal matrices and more specifically to orthogonal designs. We begin with the definition of two important classes of matrices. We will follow Geramita and Seberry [3] for the following definition and lemma:

Definition 2.1 Let $G$ be an additive abelian group of order $t$, order the elements of $G$ as $z_1, \ldots, z_t$ and let $\Psi$ and $\Phi$ be two functions from $G$ into a commutative ring. We define two matrices $M = [m_{ij}]$ and $N = [n_{ij}]$ of order $t$ as follows:

$$m_{ij} = \Psi(z_j - z_i) \text{ and } n_{ij} = \Phi(z_j + z_i).$$

$M$ and $N$ are called type-1 and type-2 matrices respectively on the group $G$.

Lemma 2.2 If $X$ and $Y$ are type-1 matrices and $Z$ is a type-2 matrix on an abelian group $G$ of order $n$ with elements ordered $z_1, \ldots, z_n$, and $R = [r_{ij}]$ is defined as:

$$r_{ij} = \begin{cases} 1 & \text{if } z_i + z_j = 0, \\ 0 & \text{otherwise} \end{cases}$$

then:

- $XY = YX$;
- $Z^t = Z$;
- $XZ = ZX$;
- $X^2$ is a type-1 matrix;
- $X + Y$ and $X - Y$ are type-1 matrices;
- $XR$ is a type-2 matrix and $ZR$ is a type-1 matrix.

**Definition 2.3** Matrices $A$ and $C$ of order $n$ are circulant and back-circulant matrices if they are type-1 and type-2 matrices, respectively, on the cyclic group $\mathbb{Z}_n$.

**Example 1.** $A$ is a circulant matrix of order 5 and $C$ is a back-circulant matrix of order 5, where

$$A = \begin{bmatrix} a & b & c & d & e \\ e & a & b & c & d \\ d & e & a & b & c \\ c & d & e & a & b \\ b & c & d & e & a \end{bmatrix}, \quad C = \begin{bmatrix} a & b & c & d & e \\ b & c & d & e & a \\ c & d & e & a & b \\ d & e & a & b & c \\ e & a & b & c & d \end{bmatrix}$$

**Definition 2.4** Four type-1 $\{0, \pm1\}$ matrices $T_1$, $T_2$, $T_3$, and $T_4$ of order $n$ are $T$-matrices if they satisfy the following conditions:

(i) $T_i \cap T_j = 0$;
(ii) $\sum_i |T_i| = J$;
(iii) $\sum_i T_i^T T_i = nI$.

**Example 2.** Matrices $T_1$, $T_2$, $T_3$, and $T_4$ are circulant $T$-matrices of order 3.

$$T_1 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \quad T_2 = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}, \quad T_3 = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}, \quad T_4 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$
Definition 2.5 An orthogonal design of order $n$ and type $s_1, \ldots, s_t$, where $s_i$ are positive integers denoted $OD(n; s_1, \ldots, s_t)$, is an $n \times n$ matrix $A$ with entries from $\{0, \pm x_1, \ldots, \pm x_t\}$ (the $x_i$ commuting indeterminates) satisfying

$$AA^t = \left( \sum_{i=1}^{t} x_i x_i^t \right) I_n.$$ 

There are several ways to construct orthogonal designs; one way is to use four circulant or type-1 matrices in the Goethals-Seidel array as follows.

Theorem 2.6 Suppose there exist four circulant (type-1) matrices $A$, $B$, $C$, and $D$ of order $n$ with entries from the set $\{0, \pm x_1, \ldots, \pm x_t\}$ and suppose further that

$$AA^t - BB^t + CC^t + DD^t = \sum_{i=1}^{t} x_i x_i^t I_n.$$

Let $R$ be the back-diagonal (equivalent type-2) matrix of order $n$. Then

$$\begin{pmatrix} A & BR & CR & DR \\ -BR & A & DR & -CR \\ -CR & -DR & A & BR \\ -DR & CR & -BR & A \end{pmatrix}$$

is an $OD(4n; s_1, \ldots, s_t)$.

A method to produce the proper matrices $A$, $B$, $C$, and $D$ to be plugged into a Goethals-Seidel array is to use $T$-matrices and orthogonal designs constructible from 16 circulant matrices. Turyn [15], was the first to use $T$-matrices and orthogonal designs constructible from 16 circulant blocks to construct new orthogonal designs.

Theorem 2.7 If there is an $OD(4s; u_1, \ldots, u_t)$ constructible from 16 circulant $s \times s$ blocks in variables $x_1, \ldots, x_n$ and there are $T$-matrices of order $t$, then there is an $OD(4st; tu_1, \ldots, tu_t)$.

Proof Let

$$P = \begin{bmatrix} P_{11} & P_{12} & P_{13} & P_{14} \\ P_{21} & P_{22} & P_{23} & P_{24} \\ P_{31} & P_{32} & P_{33} & P_{34} \\ P_{41} & P_{42} & P_{43} & P_{44} \end{bmatrix}$$
be an $OD(4n; u_1, ..., u_n)$ constructible from 16 circulant matrices $P_{ij}$, $1 \leq i, j \leq 4$. We have
\[
P_{ij}P_{ij}^T + P_{ij}P_{ij}^T + P_{ij}P_{ij}^T + P_{ij}P_{ij}^T = \sum_{k=1}^{n} u_k x_k^T, \quad i = j;
\]
\[
0, \quad i \neq j.
\]
Suppose that $T_1, T_2, T_3,$ and $T_4$ are $T$-matrices of order $t$. Let
\[
A = T_1 \otimes P_{11} + T_2 \otimes P_{21} + T_3 \otimes P_{31} + T_4 \otimes P_{41},
\]
\[
B = T_1 \otimes P_{12} + T_2 \otimes P_{22} + T_3 \otimes P_{32} + T_4 \otimes P_{42},
\]
\[
C = T_1 \otimes P_{13} + T_2 \otimes P_{23} + T_3 \otimes P_{33} + T_4 \otimes P_{43},
\]
\[
D = T_1 \otimes P_{14} + T_2 \otimes P_{24} + T_3 \otimes P_{34} + T_4 \otimes P_{44}.
\]
It is easy to see that
\[
AA^T + BB^T + CC^T + DD^T = \sum_{i=1}^{n} u_k x_k^T I_t,
\]
and $A, B, C, D$ are type-1 matrices. Thus they can be plugged into a Goethals-\-Sêdel array to give an $OD(4st; tu_1, ..., tu_n)$.

Despite the fact that there is a Welch array of order 20 constructible from 16 circulant matrices and an Ono–Sawade–Yumamoto array of order 36 constructible from 16 block circulant matrices [14], nothing similar is known for order 12. We will first study and settle the case for order 12.
The following orthogonal design is an $OD(12; 1, 1, 1, 9)$ constructible from 16 circulant matrices.

$$
\begin{array}{cccc}
\eta & \eta & \eta & a \\
\eta & \eta & \eta & b \\
\eta & \eta & \eta & c \\
\eta & \eta & \eta & d \\
a & \eta & \eta & e \\
a & \eta & \eta & f \\
\eta & \eta & a & g \\
\eta & \eta & b & h \\
\eta & \eta & c & i \\
\eta & \eta & d & j \\
\end{array}
$$

We will first show that $OD(12; 1, 1, 1, 9)$ and the trivial $OD(4; 1, 1, 1, 1)$ are the only orthogonal designs of type $OD(4n; 1, 1, 1, 4n - 3)$ constructible from 16 circulant matrices whenever $n$ is an odd number. We will then show, by an exhaustive computer search, that this $OD(12; 1, 1, 1, 9)$ is the only orthogonal design in four variables constructible from 16 circulant matrices.

**Theorem 2.8** If $n$ is an odd number then $OD(12; 1, 1, 1, 9)$ and $OD(4; 1, 1, 1, 1)$ are the only orthogonal designs of the form $OD(4n; 1, 1, 1, 4n - 3)$ constructible from 16 circulant matrices.

**Proof** Let

$$
P = \begin{pmatrix}
P_{11} & P_{12} & P_{13} & P_{14} \\
P_{21} & P_{22} & P_{23} & P_{24} \\
P_{31} & P_{32} & P_{33} & P_{34} \\
P_{41} & P_{42} & P_{43} & P_{44}
\end{pmatrix}
$$

be an $OD(4n; 1, 1, 1, 4n - 3)$ constructible from 16 circulant matrices $P_{ij}$, $1 \leq i, j \leq 4$. Let $a, b, c$ be the variables that appear once in each row (and column) of $P$ and let $\eta$
be the variable that appears $4n - 3$ times in each row. We have

$$
\sum_{1 \leq j \leq 4} P_{ij} P_{ij}' = (a^2 + b^2 + c^2 + (4n - 3) \eta^2) I, \quad 1 \leq i \leq 4
$$

(2.3)

and

$$
\sum_{1 \leq j \leq 4} P_{ij} P_{kj}' = 0, \quad 1 \leq i, k \leq 4, \quad i \neq k.
$$

(2.4)

Since $P_{ij}$ is a circulant matrix satisfying (2.3), each of $a$, $b$, or $c$ can appear only in one block $P_{ij}$. For convenience we will denote the block containing $x$ by $X_t$, and call it $x$–type, for $x \in \{a, b, c\}$. The block whose entries are only $\pm \eta$ will be called $\eta$–type.

So the matrix $P$ in the new notation is of the form:

$$
P = \begin{pmatrix}
M_1 & A_1 & B_1 & C_1 \\
A_2 & -M_2 & -C_2 & B_2 \\
-B_3 & -C_3 & M_3 & A_3 \\
C_4 & -B_4 & A_4 & -M_4
\end{pmatrix},
$$

(2.5)

where each $A_i, B_i, C_i, M_i$ is an $a, b, c, \eta$–type matrix respectively. Since $A_i, B_i,$ and $C_i$ are circulant matrices, by shifting the rows or columns we can always put the variables $a, b,$ and $c$ on the diagonal of the corresponding matrix and then the matrix will be called a diagonal matrix. By column permutations on block columns 2, 3, and 4 of the matrix $P$ we can make $A_1, A_2,$ and $C_1$ diagonal matrices. By row permutations on block rows 2, 3, and 4 of $P$ we can make $B_2, A_3,$ and $C_2$ diagonal matrices and then by column shifts on block row 1 make $A_2$ a diagonal matrix. It is easy to see that the fact that $B_1, C_1,$ and $B_2$ being diagonal matrices together with condition (2.4) implies that $C_2$ is a diagonal matrix. By the same reasoning, $C_3, B_3, B_4,$ and $C_4$ are diagonal matrices. Because $A_1, B_1,$ and $C_1$ are diagonal matrices we have:

$$
M_1 = M, A_1 = A = aI + A', B_1 = B = bI + B', \text{ and } C_1 = C = cI + C'
$$

where $A', B',$ and $C'$ are $\{0, \pm \eta\}$ matrices. Then by (2.3) we have:

$$
MM' + (aI + A')(aI + A') + (bI + B')(bI + B') + (cI + C')(cI + C')
$$

$$
= MM' + A'A' + B'B' + C'C' + (a^2 + b^2 + c^2) I
$$

$$
+ a(A' - A') + b(B' - B') + c(C' - C')
$$

$$
= (a^2 + b^2 + c^2 + (4n - 3) \eta^2) I,
$$
so we get \( A'^n = -A', B'^n = -B', \) and \( C'^n = -C' \) and also

\[
MM' - A'^2 - B'^2 - C'^2 = (4n - 3)\eta^2 I. \tag{2.6}
\]

As \( A_2, B_2, \) and \( C_2 \) are diagonal matrices we can write \( A_2 = aI + A'_2, B_2 = bI + B'_2, \) and \( C_2 = cI + C'_2 \) where \( A'_2, B'_2, \) and \( C'_2 \) are \( \{0, \pm \eta\} \) matrices. Considering block rows 1 and 2, by (2.4) we can write

\[
MA'^2 - AM'^2 = MA' + A'M' - M_2 = BCL + CBL = M(AL + A'^2) - (AL + A')M'^2 - (BI + B')(CL + C'^2) + (CL + C')(BL + B'^2) = a(M - M'^2) + MA'^2 - A'M'^2 + 6(C' - C'^2) + C(B'L - B') - B'C'^2 + C'B'L = 0. \tag{2.7}
\]

Thus \( M_2 = M', B'_2 = B'^n, \) and \( C'_2 = C'^n. \) As \( B_2 = (bI + B'_2) \) and \( C_2 = (cI + C'_2) \) we have \( B_3 = B'^n \) and \( C_3 = C'^n. \) By checking the orthogonality of block rows 1 and 3 we get \( M_3 = M' \) and by checking block rows 2 and 3 we get \( M_3 = M_2 = (M'^t)^t = M, \) so it follows that

\[
M = M'.
\]

By checking the orthogonality of the other block rows and columns we achieve a similar result for the other blocks so the matrix \( P \) can be converted to the form

\[
P' = \begin{bmatrix} M & A & B & C \\ A & -M & -C^t & B^t \\ -B & -C^t & M & A^t \\ C & -B^t & A^t & -M \end{bmatrix}. \tag{2.8}
\]

By (2.7) we have \( MA'^2 - A'M'^2 = MA'^2 - A'M' = MA' + A'M' = 0, \) but we also know that \( A'^n = -A', \) so \( MA'^n = -2MA' = 0 \) and thus

\[
MA' = 0. \tag{2.9}
\]

Now we want to find all the solutions of (2.9). As \( n \) is odd and \( A' \) is a circulant matrix and \( A'^n = -A', \) the row sum and column sum of each row and column of the matrix
$A'$ is 0 and thus it is clear that $\pm \eta J$ is a solution of equation (2.9).

We will now show that $\pm \eta J$ is the only solution of (2.9). We know $M$ is a $\pm \eta$-matrix and $A'$ is a $(0, \pm \eta)$-matrix. Let $A' = \eta A$ and $M = \eta M$. So $M$ is a $\pm 1$ and $A$ is a $\{0, \pm 1\}$ matrix. By (2.9) we have $MA = 0$. $\eta J$ is a solution of (2.9) so $JA = 0$. By adding these two equations we have $(M + J)A = 0$. Let $N = (M + J)/2$. Then $N$ is a $\{0, 1\}$ matrix and

$$NA = 0.$$  \hspace{1cm} (2.10)

If $N$ is a solution of (2.10) in $\mathbb{Z}$ it should be a solution of (2.10) in $\mathbb{Z}_2$. In $\mathbb{Z}_2$, $A = \text{circ}(0, 1, \ldots, 1) = J - I$. In $\mathbb{Z}_2$ by (2.10) we have

$$NA = N(J - I) = 0,$$

so

$$N = NJ.$$

As $N$ is a circulant matrix it has constant row sum and column sum. It is clear that $NJ$ is either 0 or $J$. So, $N$ is either 0 or $J$.

Thus $\pm J$ is the only solution for $M$ and $\pm \eta J$ is the only solution for $M$. As $M = \pm \eta J$ by (2.6) we have

$$\eta^2 J^2 - A^2 - B^2 - C^2 = (4n - 3)\eta^2 I.$$  \hspace{1cm} (2.11)

Let $e_n$ be an $n \times 1$ vector of all ones. Since the row sums and column sums of the matrices $A'$, $B'$, and $C'$ are zero we have $e_n A' = e_n B' = e_n C' = 0$. By multiplying the two sides of equation (2.11) by $e_n$ we have

$$\eta^2 n^2 e_n = \eta^2 (4n - 3)e_n.$$

Thus $(n - 3)(n - 1)$ and $n = 1$ or 3, and this completes the proof. \hfill \Box

2.2 An exhaustive search

We were able to prove using an exhaustive search that the only orthogonal design of order 12 constructible from 16 circulant blocks on 4 variables is $OD(12; 1, 1, 1, 9)$. The main technique in this exhaustive search is the reversing process which was introduced...
for the first time in [11]. In order to find the desired orthogonal designs, first we characterise all Hadamard matrices of order 12 constructible from 16 circulant blocks. We start by finding all $3 \times 12, \{\pm 1\}$ matrices 

$$H'' = \begin{bmatrix} H_{11} & H_{12} & H_{13} & H_{14} \end{bmatrix}$$

constructible from four circulant blocks $H_{11}, H_{12}, H_{13}$, and $H_{14}$ such that:

$$H'' H''^T = 12I_3.$$ 

Let $\mathcal{H}''$ be the set of matrices $H''$ that we have found. Now by checking all the pairs $H''_1, H''_2 \in \mathcal{H}''$ such that

$$H''_1 H''_2 = 0$$

we are able to find all $6 \times 12, \{\pm 1\}$ matrices

$$H' = \begin{bmatrix} H_{11} & H_{12} & H_{13} & H_{14} \\
H_{21} & H_{22} & H_{23} & H_{24} \end{bmatrix}$$

constructible from 8 circulant blocks $H_{ij}, i = 1, 2$ and $j = 1, 2, 3, 4$ such that

$$H' H' = 12I_6.$$ 

Continuing the same method by checking all the pairs of above matrices that satisfy the orthogonality condition we can find all Hadamard matrices $H = [H_{ij}], 1 \leq i, j \leq 4$ constructible from 16 circulant blocks. Now we implement the reversing process.

Consider that $H_1 = [h_{ij}]$ and $H_2 = [k_{ij}]$ are two Hadamard matrices of order 12 constructible from 16 circulant blocks. Let $D = [d_{ij}]$ such that:

$$d_{ij} = \begin{cases} \pm a & \text{if } h_{ij} = \pm 1 \text{ and } k_{ij} = \pm 1 \\ \pm b & \text{if } h_{ij} = \pm 1 \text{ and } k_{ij} = \mp 1. \end{cases}$$

Then $D$ is a candidate for an orthogonal design of order 12 constructible from 16 circulant blocks on 2 variables $a$ and $b$. If $D$ is orthogonal we are done. Comparing all possible pairs of matrices $H_1$ and $H_2$ we classify all desired orthogonal designs on 2 variables. All we found were one of each of $OD(12;9,3)$, $OD(12;10,2)$, and $OD(12;11,1)$. From this fact it is clear that $OD(12;1,1,1,9)$ is the only orthogonal
design of order 12 constructible from 16 circulant blocks. We tried to use the same
method to classify orthogonal designs of order 20 constructible from 16 circulant blocks.
Because in the first stage the number of $5 \times 20$ matrices $H'$ constructible from $4$
circulant blocks such that $H'H'' = 20I_2$ is huge, we were not able to run the second
stage. However we did a random search instead of an exhaustive search and found
an $OD(20;a,b)$ constructible from 16 circulant blocks for each pair $(a,b)$, such that
$1 \leq a,b \leq 19$ and $a + b = 20$.

2.3 A non-existence theorem
In this section we show that there do not exist amicable $T$-matrices of odd order.

**Theorem 2.9** There are no four full circulant $T$-matrices $T_1$, $T_2$, $T_3$, and $T_4$ of order
$n$ if $n$ is odd satisfying:

$$T_1T_2^* - T_2T_1^* + T_3T_4^* - T_4T_3^* = 0$$

(2.12)

**Proof** Assume otherwise for a contradiction. Reduce the matrices mod 2, (notice
that $A = -A$ for every matrix $A$.) Let $U = T_1 + T_2$ and $V = T_3 + T_4$. Then using the
complementary and amicability conditions we obtain:

$$UU^* + VV^* = \left(\sum_i T_iT_i^*\right) + T_1T_2^* + T_3T_4^* = I.$$

We have $U + V = J$, so $V = U + J$. Using that $T_iJ^* = JT_i^*$ for circulant matrices $T_i$
we have

$$I \equiv UU^* + VV^*$$
$$\equiv UU^* + UU^* + UJ^* + JU^* + JJ^*$$
$$\equiv JJ^*$$
$$\equiv J.$$

This is a contradiction. □
2.4 A family of $T$–matrices

In this section we introduce an infinite family of $T$–matrices. These matrices were introduced by Xia and Xia in [17]. The method is to divide $GF(q^2)$ where $q = 8m + 3$ is a prime power into so called $C$–partitions. Note that we are reproducing the work of Xia and Xia in [17] and [16] here in this thesis with some minor modifications.

In order to construct such matrices we show that a special class of supplementary difference sets exists. Supplementary difference set (SDS) is a generalisation of difference set. Let $G$ be an abelian group with addition $\oplus$, subtraction $\ominus$, and zero element $\theta$. Consider the group ring $\mathbb{Z}[G]$ of the group $G$ over the ring of integers; the elements of $\mathbb{Z}[G]$ can be expressed as polynomials

$$\sum a_i g_i$$

where $a_i \in \mathbb{Z}$ and $g_i \in G$. In $\mathbb{Z}[G]$ addition is defined by:

$$\left(\sum a_i g_i\right) + \left(\sum b_i g_i\right) = \sum (a_i + b_i)g_i.$$  

If $G$ is a finite field multiplication is defined by:

$$\left(\sum a_i g_i\right) \left(\sum b_i g_i\right) = \sum \left(\sum a_i b_i g_{i+j}\right) g_k.$$  

Let

$$T = \sum_{g \in G} g \text{ and } T' = T - \theta.$$  

For non–empty subsets $A$ and $B$ of $G$ we define:

$$A \oplus B = \sum_{a \in A, b \in B} (a \oplus b),$$  

$$\Delta A = A \ominus A,$$

$$\Delta(A, B) = (A \oplus B) + (B \ominus A),$$  

$$\Delta \emptyset = \Delta(\emptyset, A) = 0.$$
It is easy to see that $\Delta(A,A) = 2\Delta(A)$.

The following trivial identities are useful:

If $B \cap C = \emptyset$ then

$$\Delta(A, B \cup C) = \Delta(A, B) + \Delta(A, C),$$

$$\Delta(B \cup C) = \Delta(B) + \Delta(B, C) + \Delta(C).$$

(2.13) (2.14)

**Definition 2.10** A $k$-subset $D$ of an abelian group $G$ of order $v$ is called a $(v, k, \lambda)$-difference set if

$$\Delta D = (k - \lambda)\theta + \lambda T$$

for some non-negative integer $\lambda$.

**Definition 2.11** A collection of subsets $\{D_1, D_2, \ldots, D_r\}$ of an abelian group $G$ of order $v$ such that $|D_i| = k_i$ is called a $(v, k_1, k_2, \ldots, k_r, \lambda)$-supplementary difference set if

$$\Delta D = \left(\sum_{i=1}^r k_i - \lambda\right)\theta + \lambda T$$

for some non-negative integer $\lambda$.

Clearly if $r = 1$ the supplementary difference set is equivalent to a difference set.

If $r = 4$ and $\lambda = \sum_{i=1}^4 k_i = v$ the collection $\{D_1, D_2, D_3, D_4\}$ is called an SDS of type H. Now we show that an SDS of type H exists where $G = GF(q^2)$, $q \equiv 3(\text{mod } 8)$ is a prime power, and every element of $G$ appears an even number of times in the system of $\{D_1, D_2, D_3, D_4\}$. Later we prove that one can construct $T$-matrices using this particular type of SDS.

Consider that $v = q^2$, $q = 4m + 3$ is a prime power, and $g$ is a generator of the multiplicative group of $G = GF(q)$. Define

$$E_i := \{g^{(m+1)(j+i)} | j = 0, \ldots, 2m\}, \quad i = 0, 1, \ldots, 8m + 7,$$

$$S_i := E_i \cup E_{i+3m+4}, \quad T_i := \sum_{h \in S_i} h, \quad i = 0, 1, \ldots, 4m + 3.$$
We have:

\[
\sum_{i=0}^{4m+3} T_i = \sum_{i=0}^{4m+3} \sum_{h=0}^{h S_i} h \\
= \sum_{i=0}^{4m+3} \sum_{h=0}^{2m} (g^{(m+1)(2j)+i} + g^{(m+1)(2j+1)+i}) \\
= \sum_{k=0}^{26m^2+24m-8} g^k \\
= \sum_{k=0}^{27^m} g^k \\
= \sum_{k=0}^{27^m} g^k \\
= T^*. 
\]

Define

\[
E_i = E_j \text{ as } i \equiv j \pmod{8m+8}, \\
S_i = S_j, \quad T_i = T_j \text{ as } i \equiv j \pmod{4m+4}.
\]

It is easy to see that \( gE_i = E_{i+1}, gS_i = S_{i+1}, \text{ and } gT_i = T_{i+1}. \) Define

\[
\Phi_0 = \Delta E_0, \\
\Phi_i = \Delta(E_0, E_1), \quad i = 1, 2, \ldots, 8m - 7, \\
\Phi_i = \Phi_j \text{ as } i \equiv j \pmod{8m+8}.
\]

We have

\[
\Delta E_i = \sum_{j=0}^{2m} \sum_{j'=0}^{2m} g^{k(m+1)j+i} \odot g^{k(m+1)j'+i} \\
= \sum_{j=0}^{2m} \sum_{j'=0}^{2m} g^j (g^{k(m+1)j+1} \odot g^{k(m+1)j}) \\
= g^{\Phi_0} \sum_{j=0}^{2m} \sum_{j'=0}^{2m} g^{k(m+1)j+1} \odot g^{k(m+1)j'} \\
= g^{\Phi_0}. \]
for \( i = 0, 1, \ldots, 8m + 8 \). Similarly we can show that
\[
\Delta(E_i, E_j) = g^{d \Phi_{j-i}}
\]
for \( i \neq j \), and also
\[
\Phi_i = g^{d \Phi_{-i}} = g^{d \Phi_{8m+8-i}}
\]
for \( i = 1, 2, \ldots, 8m + 7 \).

**Lemma 2.12** Let \( G = GF(q^2) \) be an extension of \( GF(q) \) then

\( E_0 \cup E_{4m+4} = GF(q) \).

**Proof** It is sufficient to show that \( g^{4(m+1)} \in GF(q) \). Consider the polynomial \( x^{q-1} + 1 = 0 \) in \( GF(q^2) \). Clearly this polynomial has \( q - 1 \) roots, since the order of the multiplicative group of \( GF(q) \) is \( q - 1 \) we have \( x^{q-1} + 1 = 1 \) for all \( x \in GF(q) \). Thus all the roots of the polynomial \( x^{q-1} + 1 = 0 \) are in \( GF(q) \). On the other hand we have
\[
(g^{4(m+1)})^{q-1} + 1 = g^{q^2-1} + 1 = 1 + 1 = 0.
\]
Since \( g^{4m+1} \) is one of the roots of the polynomial \( x^{q-1} + 1 = 0 \), it is in \( GF(q) \). By a simple counting we have:
\[
E_0 \cup E_{4m+4} = GF(q) \star.
\]

Here we need to show that:

**Lemma 2.13** [1] The set of all non-zero squares in \( GF(q) \) form a \((q, \frac{1}{2}(q-1), \frac{1}{2}(q-3))\)-difference set.

**Proof** Let \( \alpha \) be a primitive element of \( GF(q) \) and let \( D \) be the set of all non-zero squares in \( GF(q) \). We have \( D = \{\alpha^0, \alpha^2, \ldots, \alpha^{4m}\} \). Since \( q \equiv 3 (\text{mod } 4) \) we have
\( -1 \notin D \) and \( -D = \{\alpha, \alpha^3, \ldots, \alpha^{4m+1}\} \). Let \( a_i \) and \( b_i \), \( i = 1, \ldots, n \) be the set of all integers such that
\[
1 = \alpha^{2a_i} \circ \alpha^{2b_i}.
\]
Then for any \( \alpha^{2t} \in D \) we have
\[
\alpha^{2t} = \alpha^{2(a_i+b_i)} \circ \alpha^{2(\delta_i+1)}.
\]
So every representation of 1 as the difference of the elements of $D$ gives us a representation of $\alpha^{2t}$ as the difference of the elements of $D$ and vice versa. For any element $\alpha^{2t-1} \notin D$ we have $\alpha^{2t-1} \in -D$ so $\alpha^{2t+1} = -\alpha^{2t}$ for some integer $t'$. we have

$$\alpha^{2t-1} = \alpha^{2(t+h')} \epsilon \alpha^{2(t+1')}.$$  

Thus every representation of 1 as the difference of the elements of $D$ gives us a representation of $\alpha^{2t+1}$ as the difference of the elements of $D$ and vice versa. So $D$ is a difference set in $GF(q)$. Clearly $k = |D| = \frac{1}{2}(q - 1)$. Since we have $k(k - 1)$ differences in $D$ and each of the $q - 1$ non-zero elements of $GF(q)$ appears $\lambda$ times we have $k(k - 1) = \lambda(q - 1)$ so we have $\lambda = \frac{1}{2}(q - 3)$. 

Lemma 2.14 The polynomials $\Phi_i$ satisfy the following properties:

(i) $\Phi_0 = (2m + 1)\theta + mT_0$,

(ii) $\Phi_{4m+4} = (2m + 1)T_0$,

(iii) $\Phi_i - \Phi_{i+4m+4} = T^* - T_0 - T_0$, $i = 1, 2, \ldots, 4m + 3$.

Proof To prove (i) using Lemma 2.12 and 2.13 we get

$$\Phi_0 = \Delta E_0 = |E_0|\theta + mT_0 = (2m + 1)\theta + mT_0.$$  

To prove (ii) we have:

$$\Phi_{4m+4} = \Delta(E_0, E_{4m+4})$$  

$$= \Delta(E_0, GF(q) \setminus (E_0 \cup \theta))$$  

$$= \Delta(E_0, GF(q)) - \Delta(E_0, E_0) - \Delta(E_0, \theta)$$  

$$= 2|E_0|(T_0 - \theta) - 2\Delta(E_0) - T_0$$  

$$= 2(2m + 1)T_0 + 2(2m + 1)\theta - 2(2m + 1)\theta - 2mT_0 - T_0$$  

$$= (2m + 1)T_0.$$  

Since $q \equiv 3(\text{mod } 4)$ the polynomial $x^2 \oplus 1$ is irreducible in $GF(q)$ and the elements of $GF(q^2)$ can be represented by polynomials $ai \oplus b$, $a, b \in GF(q)$ where $i^2 = -1$. Let
$h = g^{2m+1}$, we know that $h$ is a primitive element of $GF(q)$. We have $(g^{2m+1})^2 = h^1 = -h^{2t} = i^2h^{2t}$ for some integer $t$, so
\[g^{2m+2} = h^t.\]

Thus we have:
\[E_0 = \{h^j | j = 0, \ldots, 2m\},\]
\[S_{2m+2} = \{h^j | j = 0, \ldots, 4m - 1\}.\]

Now we have:
\[\Phi_{2m+2} + \Phi_{6m+6} = \Delta(E_0, E_{2m+2}) + \Delta(E_0, E_{6m+4}) = \Delta(E_0, S_{2m+2}) = \sum_{\substack{0 \leq k \leq 2m+1 \leq 4m+1 \leq 5m+1}} \left( (h^{2k} \oplus h^j) + (h^j \oplus h^{2k}) \right) = \sum_{\substack{0 \leq k \leq 2m+1 \leq 4m+1 \leq 5m+1}} \left( (h^{2k} \oplus h^j) + (h^j \oplus h^{2k+1}) \right) = \sum_{0 \leq j \leq 4m + 1} (h^j \oplus h^k) = T' - T_0 - T_{2m+2}.\]

For $1 \leq l \leq 4m + 3$ and $l \neq 2m + 2$ we have $g^l = h^{\alpha}i \oplus h^{\beta}$ for some integers $\alpha$ and $\beta$. We have:
\[S_l = E_l \cup E_{l+4m+4} = \{h^{\alpha+j}i \oplus h^{\beta+j} | j = 0, \ldots, 4m - 1\}.\]
Thus

\[ \Phi_i + \Phi_{i+4m+4} = \Delta(E_{0, S_i}) \]
\[ = \sum_{0 \leq j \leq 4m+4} ((h^{a+j} \oplus h^{b+j}) + (h^{a+j} \oplus h^{b+j} \oplus h^{2k})) \]
\[ = \sum_{0 \leq j \leq 4m+4} (h^{a+j} \oplus h^{b+j} + (h^{a+j} \oplus h^{b+j} \oplus h^{2k-1})) \]
\[ = \sum_{0 \leq j \leq 4m+4} (h^{a+j} \oplus h^{b+j} \oplus h^{2k}) \]
\[ = \sum_{0 \leq j \leq 4m+4} (h^{a+j} \oplus (h^{b+j} \oplus h^{2k})) \]
\[ = T^* - T_0 - T_i. \]

Lemma 2.15 If \( D = \bigcup_{i=0}^{2t} E_{a_i} \cup (\bigcup_{j=0}^{2m+1-t} S_{b_j}) \), where \( a_i \neq a_j, a_i \neq \text{mod } 4m+4, \) for \( i \neq j(\text{mod } 4m+4) \), and \( a_i \neq b_j, i = 0, \ldots, 2t, j = 1, \ldots, 2m+1-t, \) then

\[ \Delta D = 2(2m+1)(2m+1-t) + (4m^2 + 4m + 1 - t^2)T^* \]
\[ + (t - 2m - 1) \sum_{i=0}^{2t} T_{a_i} + \Delta(\bigcup_{i=0}^{2t} E_{a_i}) \]

Proof We have:

\[ \Delta(E_{a_i}, S_{b_j}) = \Delta(E_{a_i}, E_{b_j}) + \Delta(E_{a_i}, E_{b_j+4m+4}) \]
\[ = g^{a_i}(\Phi_{b_j-a_i} + g^{a_i}(\Phi_{b_j-a_i+4m+4}) \]
\[ = g^{a_i}(T^* - T_0 - T_{b_j-a_i}) \]
\[ = T^* - T_{a_i} - T_{b_j}. \]
Thus

\[
\Delta(\sum_{i=0}^{2m+1-t} E_{b_i}, \sum_{j=1}^{2m+1-t} S_{b_j}) = \sum_{i=0}^{2t} \sum_{j=1}^{2m+1-t} \Delta(E_{b_i}, S_{b_j})
\]

\[
= \sum_{i=0}^{2t} \sum_{j=1}^{2m+1-t} (T^* - T_{a_i} - T_{a_j})
\]

\[
= (2t + 1)(2m + 1 - t)T^* - (2t + 1) \sum_{j=1}^{2m+1-t} T_{b_j}
\]

\[
= -(2m + 1 - t) \sum_{k=0}^{2t} T_{a_k}.
\]

We have:

\[
\Delta(S_{b_j}) = \Delta(E_{b_j}) + \Delta(E_{b_j} + 4m + 4) + \Delta(E_{b_j} + 4m + 4)
\]

\[
= g^h \Phi_{b_j} + g^h \Phi_{b_j} + g^h \Phi_{b_j} + g^h \Phi_{b_j}
\]

\[
= g^h [(2m + 1)\theta + mT_{b_j}] + g^h g^{4m+4} [(2m + 1)\theta + mT_{b_j}] + g^h (2m + 1)T_{b_j}
\]

\[
= (2m + 2)\theta + (4m + 1)T_{b_j}.
\]

If \(i \neq j\) we have

\[
\Delta(S_{b_i}, S_{b_j}) = \Delta(E_{b_i}, E_{b_j}) + \Delta(E_{b_i}, E_{b_j} + 4m + 4) + \Delta(E_{b_i} + 4m + 4, E_{b_j})
\]

\[
+ \Delta(E_{b_i} + 4m + 4, E_{b_j} + 4m + 4)
\]

\[
= g^h (\Phi_{b_i} - \Phi_{b_j} + \Phi_{b_i} - \Phi_{b_j} + \Phi_{b_i} - \Phi_{b_j} + \Phi_{b_i} - \Phi_{b_j} + \Phi_{b_i} - \Phi_{b_j} + \Phi_{b_i} - \Phi_{b_j} + \Phi_{b_i} - \Phi_{b_j})
\]

\[
= g^h (T^* - T_{b_i} - T_{b_j}) + g^h g^{4m+4} (T^* - T_{b_i} - T_{b_j} - T_{b_i} - T_{b_j})
\]

\[
= 2g^h (T^* - T_{b_i} - T_{b_j})
\]

\[
= 2(T^* - T_{b_i} - T_{b_j}).
\]
Thus

\[ \Delta(\cup_{j=1}^{2m+1-t} S_{b_j}) = \sum_{j=1}^{2m+1-t} \Delta S_{b_j} + \sum_{i=1}^{2m+1-t} \sum_{j=i+1}^{2m+1-t} \Delta(S_{b_i}, S_{b_j}) \]

\[ = (2m + 1 - t)(4m + 2)\theta + (4m + 1) \sum_{j=1}^{2m+1-t} T_{b_j} + \sum_{i=1}^{2m+1} \sum_{j=i+1}^{2m+1-t} 2(T' - T_{b_i} - T_{b_j}) \]

\[ = (2m + 1 - t)(4m + 2)\theta + (2t + 1) \sum_{j=1}^{2m+1-t} T_{b_j} + (2m - t)(2m + 1 - t)T'. \]

Now we have:

\[ \Delta D = \Delta(\cup_{i=0}^{2r} E_{a_i}) + \Delta(\cup_{j=1}^{2m+1-t} S_{b_j}) + \Delta(\cup_{i=0}^{2r} E_{a_i}, \cup_{j=i+1}^{2m+1-t} S_{b_j}) \]

\[ = 2(2m + 1)(2m + 1 - t)\theta + (4m^2 - 4m + 1 - t^2)T^* + (t - 2m - 1) \sum_{i=0}^{2t} T_{a_i} + \Delta(\cup_{i=0}^{2r} E_{a_i}). \]

Let \( m = 2r \). We have \( q = 8r - 3 \) is a prime power. Define:

\[ F_i := \cup_{j=0}^{2r} E_{b_{2i+1}}, \quad i = 0, 1, \ldots, 7 \]

\[ G_i := \sum_{a \in F_i \setminus F_{i+4}} a, \quad i = 0, 1, 2, 3. \]

**Lemma 2.16** The subsets \( F_i, \ i = 0, \ldots, 7 \), have the following properties:

(i) \( \Delta(F_0, F_2) = \Delta(F_1, F_3); \)

(ii) \( 2(\sum_{i=0}^{2r} g_i^4)\Delta F_0 = 8(2r + 1)(4r + 1)\theta + ((2r + 1)(4r + 1) + 1)T^*; \)

(iii) \( (\sum_{i=0}^{2r} g_i^4)\Delta(F_0, F_3) = (2r + 1)(2r + 1)T^*; \)

(iv) \( \Delta(F_0, F_2 \cup F_3) = (2r + 1)^2T^* - (2r + 1)(G_0 + G_2). \)
Proof To prove (i) first we have to show that

\[ h \Phi_i = \Phi_i \]

where \( h = g^{8m+4} \). We have:

\[ h \Phi_i = h \Delta(E_0, E_i) = \Delta(h E_0, h E_i) \]
\[ = \Delta(E_0, E_i) \]
\[ = \Phi_i. \]

Now we have:

\[
\Delta(F_1, F_4) = \sum_{i=0}^{2r} \sum_{j=0}^{2r} \Delta(E_{8i+1}, E_{8j+1})
\]
\[ = \sum_{i=0}^{2r} \sum_{j=0}^{2r} \Delta(E_{8(i-r)+1}, E_{8(j-r)+4}) \]
\[ = \sum_{i=0}^{2r} \sum_{j=0}^{2r} g^{8j+4r+4} g^{8j-8} (j-i) \]
\[ = \sum_{i=0}^{2r} \sum_{j=0}^{2r} g^{8j+4m+4} g^{8j-8} \]
\[ = \sum_{i=0}^{2r} \sum_{j=0}^{2r} \Delta(E_{8i}, E_{8j+3}) \]
\[ = \Delta(F_0, F_3). \]

To prove (ii) we follow the proof of Lemma 2.13. Let \( a_i \) and \( b_i, i = 1, \ldots, n \) be the set of all integers such that

\[ g' = g^{8a} \oplus g^{8b}, l = 0, 1, 2, 3. \]
Then for any $g^{st+1}$ we have

$$g^{st+t} = g^{6(0+r+t)} \cup g^{8(0+r+t)}.$$ 

So every representation of $g^t$ as the difference of the elements of $F_0$ gives us a representation of $g^{st+t}$ as the difference of the elements of $F_0$ and vice versa. For any element $g^{st+t+4}$ we have $g^{st+t+4} = \phi g^{st+t}$ for some integer $t'$, thus

$$g^{st+t+4} = g^{6(0+r+t')} \cup g^{8(0+r+t')}.$$ 

So every representation of $g^t$ as the difference of the elements of $F_0$ gives us a representation of $g^{st+t+4}$ as the difference of the elements of $F_0$ and vice versa. So we have:

$$\Delta F_0 = (2r + 1)(4r + 1)\theta + \sum_{i=0}^{3} \alpha_i G_i.$$ 

Now by counting the number of terms of the two sides of the above equation we have:

$$(2r + 1)^2(4r + 1)^2 = (2r + 1)(4r + 1) + 2(2r + 1)(4r + 1) \sum_{i=0}^{3} \alpha_i.$$ 

So

$$\sum_{i=0}^{3} \alpha_i = \frac{1}{2}[(2r + 1)(4r + 1) - 1].$$

Thus we have:

$$2(\sum_{i=0}^{3} g^t)\Delta F_0 = 8(2r + 1)(4r + 1)\theta + ((2r + 1)(4r + 1) - 1)\Omega'.'$$

To prove (iii), using the same argument one can say that:

$$\Delta (F_0, F_3) = \sum_{i=0}^{3} \alpha_i G_i.$$ 

Counting the number of terms of the two sides of the above equation we have:

$$2(2r + 1)^3(4r + 1)^3 = 2(2r + 1)(4r + 1) \sum_{i=0}^{3} \alpha_i.$$
Thus

\[ \sum_{i=0}^{3} a_i = (2r + 1)(4r + 1). \]

Now we have:

\[
(\sum_{i=0}^{3} g^i) \Delta(F_0, F_3) = (2r + 1)(4r + 1)T^*. \]

To prove (iv) we have:

\[
\Delta(F_0, F_2 \cup F_6) = \sum_{i=0}^{2r} \sum_{j=0}^{2r} \Delta(E_{8i}, E_{8j} + 2 \cup E_{8(j+1)+6})
\]

\[
= \sum_{i=0}^{2r} \sum_{j=0}^{2r} g^{8i}(\Phi_{8(j-i)+2} + \Phi_{8(j-i)+8r+6})
\]

\[
= \sum_{i=0}^{2r} g^{8i} \sum_{j=0}^{2r} (T^* - T_0 - T_{8(j-i)+2})
\]

\[
= (2r + 1)^2 T^* - (2r + 1) \sum_{i=0}^{2r} (T_{8i} + T_{8i+2})
\]

\[
= (2r + 1)^2 T^* - (2r + 1)(G_0 + G_2).
\]

\[\square\]

**Theorem 2.17** There is an SDS \(\{D_1, D_2, D_3, D_4\}\) of type \(H\) in GF\(\{q\}\) such that every element of GF\(\{q\}\) appears an even number of times in the system of \(\{D_1, D_2, D_3, D_4\}\), where \(q = 8r + 3\) is a prime power.

**Proof** Let

\[
D_1 = (\cup_{i=0}^{8r-3} S_{8i+1}) \cup F_0 \cup F_3 \cup F_6,
\]

\[
D_2 = (\cup_{i=0}^{8r-1} S_{8i}) \cup (\cup_{i=0}^{8r-2} S_{8i+2}) \cup (\cup_{i=0}^{8r-1} S_{8i+3}) \cup F_1,
\]

\[
D_3 = (\cup_{i=0}^{8r-1} S_{8i+1}) \cup F_0 \cup F_3 \cup F_6,
\]

\[
D_4 = (\cup_{i=0}^{8r-1} S_{8i}) \cup (\cup_{i=0}^{8r-2} S_{8i+1}) \cup (\cup_{i=0}^{8r-1} S_{8i+2}) \cup F_3.
\]
It is easy to see that each of the subsets $D_1$, $D_2$, $D_3$, and $D_4$ satisfies the conditions of Lemma 2.15, so we have:

\[
\begin{align*}
\Delta D_1 &= 2r(4r + 1)\theta + (7r^2 + 2r)T^* - r(G_0 + G_2 + G_3) + \Delta(F_0 \cup F_2 \cup F_3), \\
\Delta D_2 &= 2(4r + 1)(3r + 1)\theta + [(4r + 1)^2 - r^2]T^* - (3r + 1)G_1 + \Delta F_1, \\
\Delta D_3 &= 2r(4r + 1)\theta + (7r^2 + 2r)T^* - r(G_0 + G_1 + G_2) + \Delta(F_0 \cup F_2 \cup F_3), \\
\Delta D_4 &= 2(4r - 1)(3r + 1)\theta + [(4r + 1)^2 - r^2]T^* - (3r + 1)G_3 + \Delta F_3.
\end{align*}
\]

Following the proof of Lemma 2.16 part (iii) one can easily show that $\Delta F_1 = \Delta F_5$ and $\Delta F_2 = \Delta F_6$. Now we have

\[
\begin{align*}
\sum_{i=1}^{4} \Delta D_i &= 4(4r + 1)^2\theta + 2(22r^2 - 10r + 1)T^* - 2r(G_0 + G_1 + G_2 + G_3) \\
&- (2r + 1)(G_1 + G_3) + 2\Delta F_0 + 2\Delta F_3 + \Delta F_1 + \Delta F_2 + \Delta F_5 + \Delta F_6 \\
&+ \Delta(F_0, F_3) + \Delta(F_0, F_2) + \Delta(F_2, F_1) + \Delta(F_2, F_3) + \Delta(F_0, F_2) - \Delta(F_0, F_3) \\
&= 4(4r - 1)^2\theta + 2(22r^2 + 9r + 1)T^* - (2r + 1)(G_1 + G_3) \\
&+ 2(\Delta F_0 + \Delta F_1 + \Delta F_2 + \Delta F_3) + \Delta(F_0, F_3) + \Delta(F_0, F_1) + \Delta(F_2, F_3) \\
&+ \Delta(F_0, F_3) + \Delta(F_0, F_2 \cup F_3) \\
&= 4(4r + 1)^2\theta + 2(22r^2 + 9r + 1)T^* - (2r + 1)(G_1 + G_3) \\
&+ 2(\sum_{i=0}^{3} g_i)\Delta F_0 + \frac{2}{3} \sum_{i=0}^{3} g_i)\Delta(F_0, F_3) + \Delta(F_2, F_3) \\
&= 4(8r + 3)(4r + 1)\theta - (64r^2 + 32r + 3)T^* \\
&= q^2\theta - q(q - 2)T.
\end{align*}
\]

It is easy to check that every element of $G$ appears an even number of times in the system of $\{D_1, D_2, D_3, D_4\}$ and the proof is complete. \qed

Next we want to show the relationship between SDSs and $T$-matrices. In order to make the connection we should introduce the concept of a $C$-partition of an abelian group. We construct $T$-matrices from $C$-partitions and $C$-partitions from supplementary difference sets of type H such that every element of the abelian group appears an even number of times in the system of our SDS.
Definition 2.18 The family of subsets \((A_1, A_2, \ldots, A_k)\) of an abelian group \(G\) of order \(v\) is called a \(C\)-partition if it satisfies the following conditions:

(i) \(A_i \cap A_j = \emptyset\);

(ii) \(\cup_{i=1}^k A_i = G\);

(iii) \(\sum_{i=1}^k \Delta A_i = v\theta + \sum_{i=1}^k \Delta (A_i, A_{i+1})\).

Theorem 2.19 There is a \(C\)-partition \((A_1, A_2, \ldots, A_k)\) of an abelian group \(G\) of order \(v\) if and only if there is an SDS \(\{D_1, D_2, D_3, D_4\}\) of type \(H\) in \(G\) such that every element of \(G\) appears an even number of times in the system of \(\{D_1, D_2, D_3, D_4\}\).

Proof Let

\[
\begin{align*}
D_1 &= A_1 \cup A_2 \cup A_3 \cup A_4, \\
D_2 &= A_1 \cup A_2 \cup A_7 \cup A_8, \\
D_3 &= A_1 \cup A_6 \cup A_3 \cup A_8, \\
D_4 &= A_1 \cup A_6 \cup A_7 \cup A_4.
\end{align*}
\]

During this construction using 2.13, 2.14, and the fact that \(G = \cup_{i=1}^k A_i\), it is not hard to show that:

\[
\sum_{i=1}^4 \Delta D_i = \Delta (A_1, G) - \Delta (A_5, G) + \sum_{i=1}^k A_i - \sum_{i=1}^k \Delta (A_i, A_{i+1}) + \Delta G
\]

\[
= v\theta + (2(|A_1| - |A_5|) + v)T
\]

\[
= v\theta + (\sum_{i=1}^4 |D_i| - v)T. \quad (2.15)
\]

Thus \(\{D_1, D_2, D_3, D_4\}\) is an SDS of type \(H\); it is clear that every element of \(G\) appears an even number of times in the system of \(\{D_1, D_2, D_3, D_4\}\).

Conversely, let \(\{D_1, D_2, D_3, D_4\}\) be an SDS of type \(H\) in \(G\) such that every element of \(G\) appears an even number of times in the system of \(\{D_1, D_2, D_3, D_4\}\). Let

\[
A_1 = D_1 \cap D_2 \cap D_3 \cap D_4, \quad A_2 = \hat{D}_1 \cap \hat{D}_2 \cap \hat{D}_3 \cap \hat{D}_4,
\]

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Let $\lambda_x$ be the number of times that the element $x \in G$ appears in the system of \{D_1, D_2, D_3, D_4\}. We know that $\lambda_x$ is either 0, 2 or 4; we have the following cases:

- If $\lambda_x = 0$ then $x \in A_5$ and $x \notin A_i$ for all $1 \leq i \leq 8, i \neq 5$.
- If $\lambda_x = 4$ then $x \in A_4$ and $x \notin A_i$ for all $1 \leq i \leq 8, i \neq 1$.
- If $\lambda_x = 2$ without loss of generality consider that $x \in D_1$ and $x \in D_2$. Since $\lambda_x = 2$ we know that $x \notin D_3$ and $x \notin D_4$ thus $x \in A_2$ and $x \notin A_i$ for all $1 \leq i \leq 8, i \neq 2$.

So for any element $x$ of $G$ we can say that $x$ is exactly in one of the subsets $A_i$, $i = 1, \ldots, 8$. So we have

$$A_i \cap A_j = \emptyset, \text{ for } i \neq j, \ 1 \leq i, j \leq 8,$$

$$\bigcup_{i=1}^{8} A_i = G.$$

Thus the subsets $\langle A_1 \ldots A_8 \rangle$ satisfy the first two conditions of Definition 2.18. Now we show that they satisfy the last condition too. It is clear that:

$$D_1 = A_1 \cup A_2 \cup A_3 \cup A_4,$$
$$D_2 = A_1 \cup A_2 \cup A_7 \cup A_8,$$
$$D_3 = A_3 \cup A_6 \cup A_3 \cup A_8,$$
$$D_4 = A_1 \cup A_6 \cup A_7 \cup A_4.$$
From 2.15 we have

\[ v^g + \left( \sum_{i=1}^{4} |D_i| - v \right) \cdot T = \sum_{i=1}^{4} \Delta D_i \]

\[ = \Delta(A_1, G) - \Delta(A_3, G) + \sum_{i=1}^{8} A_i - \sum_{i=1}^{4} \Delta(A_i, A_{i+4}) - \Delta G \]

\[ = (2(|A_1| - |A_3|) + v) \cdot T + \sum_{i=1}^{8} A_i - \sum_{i=1}^{4} \Delta(A_i, A_{i+4}) \]

So we have:

\[ \sum_{i=1}^{8} \Delta A_i = v^g + \sum_{i=1}^{4} \Delta(A_i, A_{i+4}). \]

Thus \((A_1, \ldots, A_8)\) satisfies the condition (iii) of 2.18 and the proof is complete. □

**Theorem 2.20** If there is a \( C \)-partition \((A_1, \ldots, A_8)\) of an abelian group \( G \) of order \( v \) then there are \( T \)-matrices of order \( v \).

**Proof** Let

\[ T_i = \mathcal{T}^{(i)}_{jk} \], \( i = 1, 2, 3, 4, 1 \leq j, k \leq v, \]

where

\[ \mathcal{T}^{(i)}_{jk} = \begin{cases} 1, & \text{if } g_k \oplus g_j \in A_i, \\ -1, & \text{if } g_k \oplus g_j \in A_{i+4}, \\ 0, & \text{otherwise}. \end{cases} \]

It is not hard to see that:

- The matrices \( T_i \) are type one matrices;
- \( T_i \cap T_j = 0 \);
- \( \sum_i |T_i| = J. \)
To complete the proof we have to show that $\sum_{i=1}^{4} T_{i} T_{i}^{*} = vI$. It is sufficient to show that $[\sum_{i=1}^{4} T_{i} T_{i}^{*}]_{j,j'} = 0$ for $1 \leq j, j' \leq v, j \neq j'$. We count the number of times that $t_{jk}^{(i)} t_{j'k}^{(i)} = 1$ and $t_{jk}^{(i)} t_{j'k}^{(i)} = -1$ for fixed $j$ and $j'$ such that $j \neq j'$, $i = 1, 2, 3, 4$, and $k = 1, \ldots, v$. If $t_{jk}^{(i)} = 1$ and $t_{j'k}^{(i)} = 1$ we have $g_{k} \oplus g_{j} \in A_{i}$ and $g_{k} \oplus g_{j'} \in A_{i}$. Since $(g_{k} \oplus g_{j}) \oplus (g_{k} \oplus g_{j'}) = g_{j} \oplus g_{j'}$ we see that the number of times that $t_{jk}^{(i)} = 1$ and $t_{j'k}^{(i)} = 1$ is equal to the coefficient of $g_{j} \oplus g_{j'}$ in $\Delta A_{i}$ for a fixed $i$. Similarly we can show that the number of times that $t_{jk}^{(i)} = -1$ and $t_{j'k}^{(i)} = -1$ is equal to the coefficient of $g_{j} \oplus g_{j'}$ in $\Delta A_{i}$ for a fixed $i$. Thus the number of times that $t_{jk}^{(i)} t_{j'k}^{(i)} = 1$ for $i = 1, 2, 3, 4$ is equal to the coefficient of $g_{j} \oplus g_{j'}$ in $\sum_{i=1}^{4} \Delta(A_{i}, A_{i+4})$. So using

$$
\sum_{i=1}^{8} \Delta A_{i} - \sum_{i=1}^{4} \Delta(A_{i}, A_{i+4}) = v \theta
$$

we have

$$
\sum_{i=1}^{4} T_{i} T_{i}^{*} = vI.
$$

\[ \square \]

**Theorem 2.21** If $q = 8m + 3$ is a prime power then there are $T$-matrices of order $v = q^{2}$.

**Proof** By Theorems 2.17, 2.19, and 2.20 we can produce $T$-matrices of order $q^{2}$ where $q = 8m + 3$ is a prime power. \[ \square \]
Chapter 3

Productive Regular Hadamard Matrices and Symmetric Designs

3.1 Introduction

One of the most outstanding results in the production of many new symmetric designs belongs to Yury Ionin.

The use of a special regular Hadamard matrix of order 36 in a class of balanced generalised weighing matrices was initiated by Ionin in [5] and this was the beginning of a number of very successful papers like [5], [4], [7], and [6] in which many new classes of symmetric designs were introduced. The hardest part of Ionin's construction was the introduction of a group of symmetry related to each single design. Hadi Kharaghani in [10] reintroduced the class of Bush-type Hadamard matrices and demonstrated that the group of symmetry for these matrices was trivial. Furthermore, it was through these works that he was led to twin designs [10] and Siamese twin designs [9]. In a recent work Yury Ionin introduced the class of productive regular Hadamard matrices. His method is now applied straight to Hadamard matrices. In this chapter we will introduce Bush-type Hadamard matrices and productive regular Hadamard matrices and show that Bush-type Hadamard matrices are productive. The methods used here borrow from both Ionin and Kharaghani.

We first need to introduce balanced generalised weighing matrices. We begin with a definition.
Definition 3.1 Let $G$ be a multiplicatively written group. A balanced generalised weighing matrix $BGW(v, k, \lambda)$ is a matrix $W = [w_{ij}]$ of order $v$ with $w_{ij} \in G \cup \{0\}$ such that each row and each column of $W$ contains exactly $k$ non-zero entries and for any $h \neq i$, the multiset \{ $w_{ih}w_{ij}^{-1} : 1 \leq j \leq v, w_{ij} \neq 0, w_{ij} \neq 0$ \} contains exactly $\lambda/|G|$ copies of every element of $G$.

Here we explain Gerald Berman’s method [2] to show that a specific class of balanced generalised weighing matrices exists.

Definition 3.2 Let $m$ be a positive integer and $q$ be a prime power. The affine geometry of dimension $m$ over the field $F_q = GF(q)$, denoted $AG(m, q)$ is the vector space $(F_q)^m$. The points of $AG(m, q)$ are $m$-tuples $x = (x_1, \ldots, x_m)$, $x_i \in F_q$ and hyper-planes of $AG(m, q)$ are the set of points that satisfy
\[ u_1x_1 + \cdots + u_mx_m = u, \quad u, u_i \in F_q. \]

Theorem 3.3 (Berman 1978) If $q$ is a prime power and $G$ is a cyclic group such that the order of $G$ divides $q - 1$ then there is a $BGW((q^m - 1)/(q - 1), q^{m-1}, q^{m-1} - q^{m-2})$ over $G$, for every positive integer $m$.

Proof Let $E = AG(m, q)$ and let $P$ be the set of points of $E$ on removing a point $p$. We have $|P| = q^m - 1$ and let $H$ be the set of those hyper-planes of $E$ that do not include the point $p$. Without loss of generality let $p = (0, 0, \ldots, 0)$, then every hyper-plane of $u \in H$ can be expressed by the linear equation $u_1x_1 + \cdots + u_mx_m = 1$ where the coefficients $u_i, i = 1, \ldots, m$ are not all zero. Thus every hyper-plane $u \in H$ can be expressed by an $m$-tuple $u = (u_1, \ldots, u_m), u_i \in GF(q), i = 1, \ldots, m$. Using this notation it is clear that $|H| = q^m - 1$. A point $x \in P$ is on a hyper-plane $u \in H$ if and only if $x \cdot u = 1$. In order to count the number of points on a hyper-plane $u = (u_1, \ldots, u_m)$, if one fixes the first $m - 1$ coordinates of $x = (x_1, \ldots, x_m)$ then one can find $x_m$ such that $x \cdot u = 1$ and it follows that every hyper-plane has $q^{m-1}$ points and every point is on $q^{m-1}$ hyper-planes. Let $\lambda$ be an element of $GF(q)$ of order $q - 1$, define the map $\phi_\lambda : P \to P$ such that
\[ \phi_\lambda x = \lambda x = (\lambda x_1, \ldots, \lambda x_m). \]
Let \( x \) be a point on a hyper-plane \( u \). Since \( \langle \lambda x \rangle \cdot (\lambda^{-1}u) = 1 \), \( \phi_\lambda \) maps the hyper-plane \( u \) onto \( \lambda^{-1}u \) and we have \( \phi_\lambda u = \lambda^{-1}u \). It is clear that the order of \( \phi_\lambda \) is \( q - 1 \). As every point \( x \in P \) or every hyper-plane \( u \in H \) has at least one non-zero coordinate the map \( \phi_\lambda \) has no fixed point or fixed hyper-plane. Let

\[
[x] = \{ \phi_\lambda^kx : k = 0, \ldots, q - 1 \}, \quad x \in P,
\]

\[
[u] = \{ \phi_\lambda^ku : k = 0, \ldots, q - 1 \}, \quad u \in H.
\]

It is clear that \( y \in [x] \) if and only if \( x \in [y] \), so one can choose the points \( x^1, x^2, \ldots, x^n \in P \), \( n = (q^m - 1)/(q - 1) \) such that \( [x^1] \cup [x^2] \cup \ldots \cup [x^n] \) is a partition of \( P \) and hyper-planes \( u^1, u^2, \ldots, u^n \in H \) such that \( [u^1] \cup [u^2] \cup \ldots \cup [u^n] \) is a partition of \( H \). Since the hyper-planes \( \phi_\lambda^ku^i \) are parallel, the point \( x^i \) lies on at most one of them. If \( x^i \) is a point of \( \phi_\lambda^ku^i \) then \( \phi_\lambda^kx^i \) is a point of \( \phi_\lambda^kx^j \) so we can write \( [x^j] \in [u^i] \) if the points of \( [x^j] \) lie on the hyper-planes of \( [u^i] \). If \( [x^j] \in [u^i] \) then there is a unique integer \( h = \nu(u^i, x^j) \) such that \( \phi_\lambda^hx^j \in u^i \). Let \( G \) be a multiplicatively written cyclic group of order \( d \) such that \( d|q - 1 \) and let \( \omega \) be a generator of \( G \). Let \( A = A(x^1, x^2, \ldots, x^n, u^1, \ldots, u^n, \omega) \) denote the \( n \times n \) matrix defined by

\[
a_{ij} = \begin{cases} \omega^{\nu(u^i, x^j)} & \text{if } [x^j] \in [u^i] \\ 0 & \text{otherwise}. \end{cases}
\]

for \( i = 1, \ldots, n \).

To complete the proof we show that \( A \) is a \( BGW((q^m-1)/(q-1), q^{m-1}, q^m-1 - q^{m-2}) \) over \( G \). Since every hyper-plane has \( q^{m-1} \) points every row of \( A \) has exactly \( q^{m-1} \) non-zero entries. Since \( (q^m - 1)/(q - 1) - q^{m-1} < q^{m-2} \) any two different rows of \( A \) have at least one point in common and for \( i \neq k \), \( u^i \) and \( u^k \) are not parallel. Consider two hyper-planes \( u^i = (u^i_1, \ldots, u^i_m) \) and \( u^k = (u^k_1, \ldots, u^k_n) \) that are not parallel. There are integers \( 1 \leq e < f \leq m \) such that \( u^i_e/u^i_f \neq u^k_e/u^k_f \). If the point \( x = (x_1, \ldots, x_m) \) is on both hyper-planes \( u^i \) and \( u^k \) then by fixing the coordinates \( x_e \), \( t \neq e, f \) one can find the proper \( x_e \) and \( x_f \) that satisfy the equations \( x \cdot u^i = 1 \) and \( x \cdot u^k = 1 \). So if \( u^i \) and \( u^k \) are not parallel they have \( q^{m-2} \) points in common. Thus \( u^i \) intersects each of the hyper-planes \( \phi_\lambda^ku^i \), \( h = 0, \ldots, q - 1 \) in \( q^{m-2} \) points and the multiset \( \{a_{ij} \phi_\lambda^j : 1 \leq j \leq n, a_{ij} \neq 0, a_{ik} \neq 0 \} \) contains exactly \((q-1)q^{m-2} = q^m-1 - q^{m-2}\) non-zero elements.
For any point $\phi_{i,j}^l x^j$ on $u^l$ and $\phi_{i,j}^k u^k$ we have

$$u^l(\phi_{i,j}^l x^j) = 1, \quad (\phi_{i,j}^l u^k)(\phi_{i,j}^k x^j) = u^k(\phi_{i,j}^{l-k} x^j) = 1$$

so $\nu(u^l, x^j) = l, \nu(u^k, x^j) = l - h$ and $a_i a_k = \omega^h$ for $h = 0, \ldots, q - 1$ so the multiset

$\{a_i a_k : 1 \leq j \leq n, a_i \neq 0, a_k \neq 0\}$ contains exactly $q^{m-2}$ times of each element $\omega^h$ and this completes the proof. \qed

**Definition 3.4** A regular Hadamard matrix $H$ with row sum $2h$ is productive if there is a set $\mathcal{H}$ of matrices with row sum $2h$ and a cyclic group $G = \langle \delta \rangle$ where $\delta : \mathcal{H} \rightarrow \mathcal{H}$ is a bijection, such that

(i) $H \in \mathcal{H}$;

(ii) For any $H_1, H_2 \in \mathcal{H}$, $(\delta H_1)(\delta H_2)^\dagger = H_1 H_2^\dagger$;

(iii) $|G| = 4|H|$;

(iv) $\sum_{\sigma \in G} \sigma H = 2|H| J$.

**Lemma 3.5** If $H$ is productive then $-H$ is also productive.

**Proof** The proof is straightforward. \qed

**Theorem 3.6** (Ionin) If there is a productive regular Hadamard matrix $H$ with row sum $2h$ and $q = (2h - 1)^2$ is a prime power then for any positive integer $m$ there is a symmetric design with parameters:

$$\left(\frac{4h^2(q^m+1) - 1}{q - 1}, (2h^2 - h)q^m, (h^2 - h)q^m\right).$$

**Proof** Let $W = [w_{ij}]$ be a $BGW((q^m+1)/(q - 1), q^m, q^m - q^{m-1})$ over $G$ and let

$$M = \frac{1}{2}(J - H).$$

We know that $M$ is the incidence matrix of a symmetric $(4h^2, 2h^2 - h, h^2 - h)$-design. If $H_1 \in \mathcal{H}$, $M_1 = \frac{1}{2}(J - H_1)$, and $\delta \in G$ we define:

$$\delta M_1 = \frac{1}{2}(J - \delta H_1).$$

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If $H_1, H_2 \in H$, $M_1 = \frac{1}{2}(J - H_1)$, and $M_2 = \frac{1}{2}(J - H_2)$ we have:

\[
(\delta M_1)(\delta M_2)^t = \frac{1}{4}(J - \delta H_1)(J - \delta H_2)^t = \frac{1}{4}(J^2 - (\delta H_1)J - J(\delta H_2)^t + (\delta H_1)(\delta H_2)^t) = \frac{1}{4}(J^2 - H_1J - JH_2^t + H_1H_2^t) = M_1M_2.
\]

It can also easily be seen that $\sum_{i \in G} \delta M = (2|h| - \frac{1}{2})J$. We prove that $W \otimes M$ is the incidence matrix of a symmetric $(4h^2(q^{m+1} - 1)/(q - 1), (2h^2 - h)q^m, (h^2 - h)q^m)$-design. It suffices to show that for $i, j = 1, 2, \ldots, (q^{m+1} - 1)/(q - 1)$,

\[
\sum_{k=1}^{(q^{m+1} - 1)/(q - 1)} (w_{ik}M)(w_{jk}M)^t = \begin{cases} h^2q^mJ + (h^2 - h)q^mJ & \text{if } i = j, \\ (h^2 - h)q^mJ & \text{otherwise.} \end{cases}
\]

If $i = j$ then for some $\delta_k \in G$ we have:

\[
\sum_{k=1}^{(q^{m+1} - 1)/(q - 2)} (w_{ik}M)(w_{jk}M)^t = \sum_{k=1}^{q^m} (\delta_kM)(\delta_kM)^t = M^tM = q^mM^t = h^2q^mJ + (h^2 - h)q^mJ.
\]
If $i \neq j$ then for some $\delta_k, \tau_k \in C$,

$$\sum_{k=1}^{q^{n-1}-1/(q-1)} (w_\delta M)(w_\delta M)^t = \sum_{k=1}^{q^{n-1}-1} (\tau_k M)(\tau_k M)^t$$

$$= \sum_{k=1}^{q^{n-1}-1} (\tau_k^{-1} \delta_k M)^t$$

$$= q^n - q^{n-1} \frac{1}{4|h|} \sum_{r \in G} \sigma M^t M'$$

$$= q^n - q^{n-1} \frac{1}{4|h|} (2|h| - \frac{h}{|h|}) J M'$$

$$= q^n - q^{n-1} \frac{1}{4|h|} (2|h| - \frac{h}{|h|})(2h^2 - h) J$$

$$= \frac{1}{4} (q^n - q^{n-1}) q J = q^n (h^2 - h) J.$$

\[ \Box \]

### 3.2 Bush-type Hadamard matrices

**Definition 3.7** A regular Hadamard matrix $H = [H_{ij}]$ of order $4n^2$ where $H_{ij}$ are blocks of order $2n$ is Bush-type if $H_{ii} = J_{2n}$ and $H_{ij}J_{2n} = J_{2n}H_{ij} = 0$, for $i \neq j$, $1 \leq i, j \leq 2n$.

We will now show that there are many Bush-type Hadamard matrices and each Bush-type Hadamard matrix is a productive regular Hadamard matrix.

**Theorem 3.8 (Kharaghani 1985 [8])** If there is a Hadamard matrix of order $4n$ then there is a Bush-type Hadamard matrix of order $16n^2$.

**Proof** Let $K$ be a normalised Hadamard matrix of order $4n$ and let $r_1, r_2, \ldots, r_{4n}$ be the rows of $K$. Let $C_i = r_i r_i^t$, $i = 1, \ldots, 4n$. It is easy to see that:

(i) $C_i = C_i^t$ for $i = 1, 2, \ldots, 4n$;

(ii) $C_i = J_{4n}$, $C_i J_{4n} = J_{4n} C_i = 0$, for $i = 1, \ldots, 4n$;
(iii) $C_iC_j = 0$ if $i \neq j$;
(iv) $\sum_{i=1}^{n} C_iC_i^T = 16n^2 I_{4n}$.

Following Seberry, Yamada [14], we call the matrices $C_i$ above as Kharaghani matrices.

Let $H = \text{circ}(C_1, C_2, \ldots, C_{4n})$ then $H$ is a Bush-type Hadamard matrix of order $16n^2$.

Example 3. Let

$$K = \begin{bmatrix}
1 & 1 & 1 & 1 \\
1 & 1 & - & - \\
1 & - & 1 & - \\
1 & - & - & 1
\end{bmatrix}$$

Then,

$$r_1 = \begin{bmatrix}
1 & 1 & 1 & 1
\end{bmatrix}$$

$$r_2 = \begin{bmatrix}
1 & 1 & - & -
\end{bmatrix}$$

$$r_3 = \begin{bmatrix}
1 & - & 1 & -
\end{bmatrix}$$

$$r_4 = \begin{bmatrix}
1 & - & - & 1
\end{bmatrix}$$

$$C_1 = r_1^T r_1 = \begin{bmatrix}
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1
\end{bmatrix}$$

$$C_2 = r_2^T r_2 = \begin{bmatrix}
1 & 1 & - & - \\
1 & - & - & 1 \\
- & - & 1 & - \\
- & - & - & 1
\end{bmatrix}$$

$$C_3 = r_3^T r_3 = \begin{bmatrix}
1 & - & 1 & - \\
- & 1 & 1 & - \\
1 & 1 & - & - \\
- & - & 1 & -
\end{bmatrix}$$

$$C_4 = r_4^T r_4 = \begin{bmatrix}
1 & - & - & 1 \\
- & 1 & 1 & - \\
- & 1 & 1 & - \\
1 & - & - & 1
\end{bmatrix}$$

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Theorem 3.9 Bush-type Hadamard matrices are productive.

Proof Let $H = [H_{ij}]$, $1 \leq i, j \leq 2n$ be a Bush-type Hadamard matrix of order $4n^2$ with block size $2n$, and let $\mathcal{H}$ be a family of block matrices $X = [X_{ij}]$, $1 \leq i, j \leq 2n$ of order $4n^2$, satisfying the following conditions:

(i) for each $i$ there is exactly one block $X_{i0}$ such that $X_{i0} = J_{2n}$;

(ii) if $j \neq j_0$ then $X_{ij}J = JX_{ij} = 0$.

It is clear that $H \in \mathcal{H}$. We define a bijection $\sigma : \mathcal{H} \rightarrow \mathcal{H}$ by $\sigma X = X'$ such that:

(i) for $1 \leq i \leq 2n$ and $2 \leq j \leq 2n$, $X'_{ij} = X_{i,j-1}$;

(ii) for $1 \leq i \leq 2n$ if $X_{i,2n} = J$, then $X'_{i1} = J$.

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(iii) for $1 \leq i \leq 2n$ if $X_i J = J X_{i,2n} = 0$, then $X_i' = -X_{i,2n}$.

Let $G = < a >$ then it is clear that $|G| = 4n$.

Let $P,Q \in H$ and let $P' = \sigma P$ and $Q' = \sigma Q$, to show that $(\sigma P)(\sigma Q)' = PQ'$ it is enough to show that

$$P_{i,2n} Q_j = P_{i,2n} Q_j'.$$

There are four cases:

1. If $P_{i,2n} = J$ and $Q_j = J$ then $P_{i,1}' = J$ and $Q_j' = J$ so $P_{i,2n} Q_j = P_{i,2n} Q_j' = J^2$.

2. If $P_{i,2n} = J$ and $Q_j = 0$ then $P_{i,1}' = -P_{i,2n}$ and $Q_j' = J$ so $P_{i,2n} Q_j = P_{i,2n} Q_j' = 0$.

3. If $P_{i,2n} = J$ and $Q_j = J$ then $P_{i,1}' = -P_{i,2n}$ and $Q_j' = 0$ so $P_{i,2n} Q_j = P_{i,2n} Q_j' = -J^2$.

4. If $P_{i,2n} = J$ and $Q_j = 0$ then $P_{i,1}' = -P_{i,2n}$ and $Q_j' = 0$ so $P_{i,2n} Q_j = P_{i,2n} Q_j' = 0$.

Since also $\sum_{\delta \in G} \delta H = 2J$, the proof is complete.

**Corollary 3.10** If there is a Bush-type Hadamard matrix of order $4n^2$ and $q = (2n - 1)^2$ is a prime power then for every positive integer $m$ there is a symmetric design with parameters

$$\left(\frac{4n^2(q^{m+1} - 1)}{q - 1}, q^m(2n^2 - n), q^m(n^2 - n)\right)$$

and if $q = (2n + 1)^2$ is a prime power then for every positive integer $m$ there is a symmetric design with parameters

$$\left(\frac{4n^2(q^{m+1} - 1)}{q - 1}, q^m(2n^2 + n), q^m(n^2 + n)\right)$$

**Proof** Suppose that $H$ is a Bush-type Hadamard matrix of order $4n^2$. For the case where $q = (2n - 1)^2$, since the matrix $H$ has row sum $2n$, the proof follows from Theorems 3.6 and 3.9. For the case where $q = (2n - 1)^2$, since the matrix $-H$ has row sum $-2n$, the proof follows from Lemma 3.5, Theorem 3.6, and Theorem 3.9. □
Theorem 3.8 shows that the existence of a Hadamard matrix of order $4n$ implies the existence of a Bush-type Hadamard matrix of order $16n^2$. It has been conjectured that Bush-type Hadamard matrices of order $4n^2$ exist for all integers $n$. For odd values of $n$ this conjecture seems to be difficult and only known for $n = 3, 5, $ and $9$.

3.3 The Kronecker product of Bush-type Hadamard matrices and productive regular Hadamard matrices

Ionin in a recent paper [4] showed that the Kronecker product of a Bush-type Hadamard matrix $B$ and a productive regular Hadamard matrix $H$ namely $M = B \otimes H$ is also a productive regular Hadamard matrix. In this section we introduce his method.

Let $B$ be a Bush-type Hadamard matrix of order $4n^2$ and let $H$ be a productive regular Hadamard matrix with row sum $2h$ and cyclic group $G = \langle \delta \rangle$. Let

$$ \mathcal{H} = \{ \delta^i H | i = 0, 1, \ldots, 4|\delta| - 1 \}. $$

By the definition we have:

- For any $H_1$ and $H_2$ in $\mathcal{H}$, $(\delta H_1)(\delta H_2)^t = H_1 H_2$;

- $\sum_{X \in \mathcal{H}} X = 2 \frac{4n}{|\delta|} J$.

Let $Z = \{ Z | ZJ = JZ = 0 \}$, $\mathcal{R} = \{ J \otimes K | K \in \mathcal{H} \}$, and $S = \{ Z \otimes H | Z \in Z \}$, where $J$ and $Z$ are of order $2n$. We define the map $\rho : \mathcal{R} \cup S \rightarrow \mathcal{R} \cup S$ by

$$ \rho(Z \otimes H) = -Z \otimes H \quad \text{for each} \quad Z \in Z, $$

$$ \rho(J \otimes K) = J \otimes (\delta K) \quad \text{for each} \quad K \in \mathcal{H}. $$

It is easy to see that the cyclic group generated by $\rho$ has order $4|\delta|$. For $R \in \mathcal{R}$ we
have:

\[
\sum_{i=0}^{4|H|} \rho^i R = \sum_{i=0}^{4|H|} \rho^i J \otimes \delta^i H
\]

\[
= \sum_{i=0}^{4|H|} J \otimes (\delta^{i+1} H)
\]

\[
= \sum_{i=0}^{4|H|} J \otimes (\delta^i H)
\]

\[
= J \otimes (\sum_{i=0}^{4|H|} \delta^i H)
\]

\[
= J \otimes (2 \frac{h}{|H|} J)
\]

\[
= 2 \frac{h}{|H|} J \otimes J.
\]

For \( S \in \mathcal{S} \) it is easy to see that

\[
\sum_{i=0}^{4|H|} \rho^i S = 0.
\]

Let \( M = B \otimes H \). It is clear that the matrix \( M \) is a regular Hadamard matrix with row sum \( 4hn \). Let \( \mathcal{M} \) be the set of block matrices

\[
D = [D_{ij}], i, j = 1, \ldots, 2n,
\]

such that:

1. for each \( i = 1, \ldots, 2n \), there is a unique \( h_i = h_i(D) \in \{1, \ldots, 2n\} \), such that for \( j = h_i \), \( D_{ij} \in \mathcal{R} \);

2. for \( i = 1, \ldots, 2n \), and \( j \neq h_i \), \( D_{ij} \in S \).

Clearly \( M \) is an element of \( \mathcal{M} \). Define a bijection \( \sigma : \mathcal{M} \rightarrow \mathcal{M} \) by \( \sigma D = D' = [D'_{ij}] \) such that:

1. for \( i = 1, \ldots, 2n \), and \( j = 2, \ldots, 2n \), \( D'_{ij} = D_{i,j-1} \);

2. for \( i = 1, \ldots, 2n \), \( D'_{ij} = \rho D_{i,2n} \).

It follows from the fact that \( \rho^{4|H|} = 1 \) and from the number of blocks of \( D \) that the order of the cyclic group \( G \) generated by \( \sigma \) is \( 8n|h| \).
Lemma 3.11 For \(X, Y \in \mathcal{M}, (\sigma X)(\sigma Y) = XY^t\).

Proof Let \(X, Y \in \mathcal{M}\) and let \(X' = \sigma X\) and \(Y' = \sigma Y\). It is sufficient to show that, for \(i, i' = 1, \ldots, 2n\),

\[ X_{i,i'}^t Y_{i,i'} = X_{i,i'} Y_{i,i'}^t. \]

It is obvious that \(X_{i,2n}\) and \(Y_{i,2n}\) are either in \(\mathcal{R}\) or in \(\mathcal{S}\). We have to check the following cases:

- If \(X_{i,2n} \in \mathcal{S}\) and \(Y_{i,2n} \in \mathcal{S}\) then \(X_{i,2n} Y_{i,2n} = (-X_{i,2n})(-Y_{i,2n}) = X_{i,2n} Y_{i,2n}\).
- If \(X_{i,2n} \in \mathcal{R}\) and \(Y_{i,2n} \in \mathcal{S}\) then for some \(K \in \mathcal{H}\) and \(Z \in \mathcal{Z}\) we have:

\[
X_{i,2n} Y_{i,2n} = (J \otimes K)(Z^t \otimes H^t) = (J Z^t) \otimes (KH^t) = 0,
\]

and

\[
X_{i,2n} Y_{i,2n} = (J \otimes (\delta K))(-Z^t \otimes H^t) = (-J Z^t) \otimes ((\delta K)H^t) = 0.
\]

• The proof for the case \(X_{i,2n} \in \mathcal{S}\) and \(Y_{i,2n} \in \mathcal{R}\) is similar and we omit it.

• If \(X_{i,2n} \in \mathcal{R}\) and \(Y_{i,2n} \in \mathcal{R}\) then for some \(K_1\) and \(K_2\) in \(\mathcal{R}\) we have:

\[
X_{i,2n} Y_{i,2n} = (J \otimes (\delta K_1))(J^t \otimes (\delta K_2)^t) = (J^t) \otimes ((\delta K_1)(\delta K_2)^t) = (J^t) \otimes (K_1 K_2^t) = X_{i,2n} Y_{i,2n}. \]

\[ \square \]

Lemma 3.12 \(\sum_{\beta = 0}^{\beta = |\mathcal{H}| - 1} \sigma^\beta \mathcal{H} = 2J.\)
Proof. For some \( R \in \mathcal{R} \) and \( S_k \in \mathcal{S}, 1 \leq k \leq 2n - 1 \), we see that the \((i,j)\)-block of the matrix \( \sum_{\theta=0}^{8n|\mathcal{H}|-1} \sigma^\theta M \) is:

\[
\sigma^\theta M_{ij} = \sum_{u=0}^{4|\mathcal{H}|-1} \rho^u R + \sum_{k=1}^{2n-1} \sum_{a=0}^{4k|\mathcal{H}|-1} \rho^a S_k
\]

\[
= 2 \frac{n}{|H|} J + \sum_{k=1}^{2n-1} 0
\]

\[
= 2 \frac{n}{|H|} J.
\]

\[\square\]

**Theorem 3.13** Let \( B \) be a Bush-type Hadamard matrix and \( H \) be a productive regular Hadamard matrix then the matrix \( M = B \otimes H \) is productive.

**Proof** Using Lemmas 3.11 and 3.12 we see that the matrix \( M \), the set \( \mathcal{M} \) and the bijection \( \sigma \) satisfy all of the conditions of definition 3.4. \( \square \)
Chapter 4

A New Class of Productive Regular Hadamard Matrices

In this chapter we introduce a new class of productive regular Hadamard matrices. We show that for each integer \( n \) for which \( 4n \) is the order of a Hadamard matrix and \( 8n^2 - 1 \) is a prime, there is a productive regular Hadamard matrix of order \( 16n^2(8n^2 - 1)^2 \). As a corollary, by applying a recent result of Ionin, we get many new infinite classes of symmetric designs provided that either \( 4n(8n^2 - 1) - 1 \), or \( 4n(8n^2 - 1) + 1 \) (or both) are prime powers.

4.1 Introduction

We begin this section by introducing a fascinating class of matrices, originally generated by Mathon [12] and subsequently generalised by Seberry and Whiteman [13].

Definition 4.1 A regular \( s \)-set of matrices of order \( m^2 \) is a set of matrices \( A_1, A_2, \ldots, A_s \) such that:

- \( A_iA_j = J \), for every \( i, j \);
- \( A_iA_j^T = A_j^TA_i = J \), for \( i \neq j \);
- \( A_iJ = mJ \), for every \( i \);
• $\sum_{i=1}^{d}(A_i^2 A_i^2 + A_i^2 A_i) = 2sm^2 I$.

It is shown in Seberry and Whiteman [13] that:

**Theorem 4.2 (Seberry–Whiteman)** If $m \equiv 3 \pmod{4}$ is a prime power, then there is a regular $\frac{1}{2}(m + 1)$-set of order $m^2$.

See Lemmas 4.5 and 4.6 for a proof of this theorem.

### 4.2 A regular class of Hadamard matrices

Let $K$ be a normalised Hadamard matrix of order $4n$. Let $r_1, r_2, \ldots, r_{4n}$ be the row vectors of $K$. Let $C_i = r_i r_i^T$, $i = 1, \ldots, 4n$, be Kharaghani matrices. These matrices can be used in a Latin square to generate a Bush–type Hadamard matrix of order $16n^2$ (see Theorem 3.8 for details). For the matrices $C = [c_{ij}]$ and $D = [d_{ij}]$, we denote the matrix $[c_{ij}d_{ij}]$ by $C \ast D$, whenever the product $c_{ij}d_{ij}$ is defined.

We are now ready for the main result of this section.

**Theorem 4.3** Let $n$ be an integer for which there is a Hadamard matrix of order $4n$ and $m = 8n^2 - 1$ be a prime power. Then there is a regular Hadamard matrix of order $16n^2 m^2$.

**Proof** Let $A_i$, $i = 1, 2, \ldots, 4n$, be a regular $4n^2$-set of matrices of order $m^2$ from Theorem 4.2. Let

$$L_i = \begin{cases} \text{circ}(A_{4(i-1)+1}; \ldots; A_{4n}) & \text{if } 1 \leq i \leq n \\ \text{circ}(A_{4(i-n)+1}; \ldots; A_{4n}) & \text{if } n < i \leq 2n. \end{cases}$$

Let $C_i$ be Kharaghani matrices defined above. Let $K_i := C_i \ast L_i$ and $K_i' := C_i \ast 2n \ast L_i$ for $1 \leq i \leq 2n$. Using the properties of the regular $s$-set of matrices, it is not hard to see that the matrices $K_i$ and $K_i'$ have the following properties for every $i$ and $j$:

1. $K_i' K_j' = K_j' K_i' = 0$ if $i \neq j$
2. $K_i K_j' = K_j' K_i = 0$ if $i \neq j$
3. $K_i K_i' = K_i' K_i$
Let $M = \text{circ}(K_1, K_2, \ldots, K_{2n})$ and $M' = \text{circ}(K'_1, K'_2, \ldots, K'_{2n})$. Let

$$H = \begin{bmatrix} M & M' \\ -M' & M \end{bmatrix}$$

Let $\epsilon$ be the column vector of all ones. The fact that $K_i \epsilon = 4nm$ and $K_i \epsilon = 0$ for all $i$, $2 \leq i \leq 2n$, implies that $Me = 4nm$. On the other hand, $K'_i \epsilon = 0$ for all $i$, $1 \leq i \leq 2n$, so $M' \epsilon = 0$. This shows that $H$ is a regular matrix of order $16n^2m^2$. It remains to show that $H$ is a Hadamard matrix. Using properties 1 and 2 above, it is not hard to see that $MM'$ and $M'M''$ are both diagonal matrices. Furthermore, property 3 can be used to show that $MM'' = M'M'$. It is easy now to see that $H$ is a Hadamard matrix.

Example 4. For $n = 1$ we have:

$$L_1 = \begin{bmatrix} A_1 & A_2 & A_3 & A_4 \\ A_4 & A_1 & A_2 & A_3 \\ A_3 & A_4 & A_1 & A_2 \\ A_2 & A_3 & A_4 & A_1 \end{bmatrix}$$

$$L_2 = \begin{bmatrix} A'_1 & A'_2 & A'_3 & A'_4 \\ A'_3 & A'_1 & A'_2 & A'_4 \\ A'_2 & A'_3 & A'_4 & A'_1 \\ A'_4 & A'_2 & A'_1 & A'_3 \end{bmatrix}$$

$$C_1 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}$$

$$C_2 = \begin{bmatrix} 1 & 1 & - & - \\ 1 & 1 & - & - \\ - & - & 1 & 1 \\ - & - & 1 & 1 \end{bmatrix}$$

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After superimposing the signs of entries of $C_1$, $C_2$, $C_3$ and $C_4$ over on the blocks of the matrices $L_1$, $L_2$, $L_1$ and $L_2$ respectively we get the matrix $H$ below:

$$
K_1 = C_1 \ast L_1 = \begin{bmatrix} A_1 & A_2 & A_3 & A_4 \\ A_2 & A_3 & A_4 & A_1 \\ A_3 & A_4 & A_1 & A_2 \\ A_4 & A_1 & A_2 & A_3 \end{bmatrix}
$$

$$
K_2 = C_2 \ast L_2 = \begin{bmatrix} A'_1 & A'_2 & -A'_4 & -A'_3 \\ A'_3 & A'_4 & -A'_1 & -A'_2 \\ -A'_5 & -A'_6 & A'_7 & A'_8 \\ -A'_8 & -A'_7 & A'_6 & A'_5 \end{bmatrix}
$$

$$
K'_1 = C_3 \ast L_1 = \begin{bmatrix} -A_1 & -A_2 & A_3 & -A_4 \\ -A_3 & -A_4 & A_1 & -A_2 \\ -A_2 & -A_4 & A_1 & -A_3 \\ -A_4 & -A_1 & A_2 & -A_3 \end{bmatrix}
$$

$$
K'_2 = C_4 \ast L_2 = \begin{bmatrix} -A'_1 & -A'_2 & -A'_3 & A'_4 \\ -A'_4 & A'_1 & A'_3 & -A'_2 \\ -A'_3 & A'_4 & A'_1 & -A'_2 \\ A'_2 & -A'_3 & -A'_4 & A'_1 \end{bmatrix}
$$

$$
H = \begin{bmatrix} K_1 & K_2 & K'_1 & K'_2 \\ K_2 & K'_1 & K'_2 & K_1 \\ -K'_1 & -K'_2 & K_1 & K_2 \\ -K'_2 & -K_1 & K_2 & K_1 \end{bmatrix}
$$
4.3 A productive class of regular Hadamard matrices

In this section we show that most of the regular Hadamard matrices constructed in section 2 are productive. We also need to mention some of the properties of a class of regular $\frac{1}{2}(m+1)$-set of matrices as given in [13], whenever $m \equiv 3(\text{mod } 4)$ is a prime.

Let $T$ be the circulant shift matrix of order $m$ defined by

$$T = [t_{ij}] \text{ where } t_{ij} = \begin{cases} 1 & \text{if } i-j \equiv 1(\text{mod m}) \\ 0 & \text{otherwise.} \end{cases} \quad (4.1)$$

Let $R$ be the back-circulant shift matrix of order $m$ defined by

$$R = [r_{ij}] \text{ where } r_{ij} = \begin{cases} 1 & \text{if } i+j \equiv 1(\text{mod m}) \\ 0 & \text{otherwise.} \end{cases} \quad (4.2)$$

Then the following properties are immediate.

$$T^m = I, \quad (T^k)^j = T^{m-k}, \quad I + T + T^2 + \cdots + T^{m-1} = J, \quad R^2 = I,$$

$$RT^k = R^kT = T^{m-k}R, \quad JT^k = JR^k = J.$$
Let 
\[ W = [w_{ij}] \text{ where } w_{ij} = \chi(j-i), \text{ for } i,j = 0, \ldots, m - 1. \]

By the definition it is clear that the matrix \( W \) is a circulant matrix. Since \( m \equiv 3 \pmod{4} \) we have \( \chi(-1) = -1 \) and \( \chi(-x) = -\chi(x) \), thus the matrix \( W \) is skew-symmetric \( (W^t = -W) \). The following properties are immediate:

\[ WT = TW, \quad WR = RW^t = RW^t = -RW \]

Since the number of squares in \( GF(m) \) is the same as the number of non-squares we have \( WJ = 0 \).

Also for any \( 0 \neq y \in GF(m) \) we have:

\[ \sum_{x \in GF(m)} \chi(x)\chi(x + y) = \sum_{x \in GF(m) \setminus \{0\}} \chi(x)\chi(x)(1 + yx^{-1}) = \sum_{x \in GF(m) \setminus \{0\}} \chi(1 + yx^{-1}) = 0 - \chi(1) = -1 \]

So it follows that \( WW^t = mI - J \).

Let \( e = \chi(m) = (1,1,\ldots,1) \) be a vector of \( m \) 1’s. Define the matrix

\[ N := e^t(b_0, b_1, \ldots, b_{m-1}) \]

\[ = \begin{bmatrix} b_0 & b_1 & \cdots & b_{m-1} \\ b_0 & b_1 & \cdots & b_{m-1} \\ \vdots & \vdots & \ddots & \vdots \\ b_0 & b_1 & \cdots & b_{m-1} \end{bmatrix} \]

The following properties are immediate:

\[ MM^t = (m + 1)I - J, \quad MJ = J. \quad (4.3) \]
Using 4.3 since each of the rows of the matrix $N$ is the same as the first row of $M$ we have:

$$NT^kN^* = \begin{cases} 
  mJ & \text{if } k = 0, \\
  -J & \text{if } 1 \leq k \leq m - 1
\end{cases}$$

(4.4)

The following useful properties are also obvious:

$$NJ = J, \; JN = mN, \; MN = T^kN = R^kN = N.$$  

We now define the matrices $B_j$ and $C$ which play a key role in what follows:

$$B_j := \sum_{i=0}^{m-1} RT^i \otimes MT^i \quad (j = 1, ..., n - 1)$$  

(4.5)

$$C := N(I, T, T^2, ..., T^{m-1})e = \begin{bmatrix} N & \cdots & N \\
  NT & \cdots & NT \\
  \vdots & \ddots & \vdots \\
  NT^{m-1} & \cdots & NT^{m-1} \end{bmatrix}$$

(4.6)

We will show that matrices $B_i$ and $C$ are an $(m + 1)/2$-set of matrices and that they also satisfy some additional properties that let us show that the matrix $H$, as defined in the previous section, is productive as well as regular. In order to show that the matrix $H$ is productive we should define a map that satisfies the properties of a productive regular Hadamard matrix. For convenience we define mappings on smaller blocks of the matrix $H$ step by step and then we introduce the final map using these maps.

**Definition 4.4** Let $E$ be a $(1, -1)$ matrix of order $m^2$ and $I$ the identity matrix of order $m$. Define the map $\delta$ as follows:

$$\delta E := E(I \otimes T)$$

As a consequence of the properties above, for all non-negative integers $\alpha$:

1. $\delta^\alpha B_j = \delta(\delta^{\alpha-1} B_j) = B_j(I \otimes T^\alpha) = \sum_{i=0}^{m-1} RT^i \otimes MT^{i+\alpha}$.
2. $\delta^\alpha C = C(I \otimes T^\alpha) = NT^\alpha(I, T, T^2, ..., T^{m-1})e$.

**Lemma 4.5** Let $F = \{C, B_1, \cdots, B_{(m-1)/2}\}$, and $G = \{C, C', B_1, \cdots, B_{(m-1)/2}, B_{(m-1)/2}'\}$. Then $F, G$ and $\delta$ satisfy the following conditions:

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(i) $\delta^m X = X$ for all $X$ in $\mathcal{F}$;

(ii) $\delta^\alpha X(Y)^t = J$ for all $X \in \mathcal{F}, Y \in \mathcal{G}, X \neq Y$ and $\alpha \in \{0, 1, ..., m - 1\}$;

(iii) $\sum_{\alpha=0}^{m-1} \delta X = J$ for all $X \in \mathcal{F}$;

(iv) $\langle \delta X \rangle \langle \delta Y \rangle^t = XY^t$ for every matrices $X$, $Y$ of order $m^2$.

**Proof** The proof of condition (i) follows from the fact that $T^m = I$.

To prove condition (ii) we have to consider the following sub-cases.

For all positive integers $j, k$ not exceeding $(m - 1)/2$:

- (ii1) $\delta^\alpha B_j (B_k)^t = J$;
- (ii2) $\delta^\alpha B_j (B_k)^t = J$ if $(j \neq k)$;
- (ii3) $\delta^\alpha B_j (C^t)^t = J$;
- (ii4) $\delta^\alpha C (B_k)^t = J$;
- (ii5) $\delta^\alpha C (B_k)^t = J$;
- (ii6) $\delta^\alpha C (C^t)^t = J$.

The proofs of these properties parallel proofs given in [13].

- (ii1)

$$
\langle \delta^\alpha B_j \rangle \langle B_k \rangle^t = \sum_{h=0}^{m-1} \sum_{i=0}^{m-1} R^j T^h \otimes M T^{j+i} M T^{h+k}
$$

$$
= \sum_{h=0}^{m-1} \sum_{i=0}^{m-1} T^{m+h-i} \otimes M^2 T^{j+i+k+\alpha}
$$

$$
= \sum_{z=0}^{m-1} \sum_{i=0}^{m-1} T^z \otimes M^2 T^{(j+k)+z+i+\alpha} \quad (\text{where } z = h - i)
$$

$$
= \sum_{i=0}^{m-1} T^i \otimes M^2 J
$$

$$
= J \otimes J.
$$

Note that $j + k \neq m$ since $j, k \leq (m - 1)/2.$

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\[(\delta^n B_i)(B_k)^t = \sum_{i=0}^{n-1} \sum_{k=0}^{n-1} R^{t_i}(RT^{h^i})^{t} \otimes MT^{j+a}(MT^{h^k})^{t}\]

\[= \sum_{i=0}^{n-1} \sum_{k=0}^{n-1} T^{h^i-i} \otimes MM'T^{j-a} \otimes M'\]

\[= \sum_{i=0}^{n-1} \sum_{k=0}^{n-1} T^{h^i} \otimes MM'T^{j-a} \otimes M' \quad (\text{where } h = i)\]

\[= \sum_{i=0}^{n-1} T^{h^i} \otimes J = J \otimes J.\]

\[\[(\delta^n B_i)(C)] = \sum_{h=0}^{n-1} T^{h^i} (MT^{h^i})NT^{h^i}\]

\[= MN \sum_{h=0}^{n-1} T^{h^i} = MNJ = J.\]

\[\[: (\delta^n C)(B_k)] = (NT^{h^i})T^{k^i} M \sum_{h=0}^{n-1} T^{h^i} \]

\[= NT^{a+J} MJ = NT^{a+J} J = NJ = J.\]
To prove condition (iii) we have:

\[
[(\delta^\alpha C)(B_k)]_{ij} = \sum_{h=0}^{n-1} (\delta^\alpha C)_{hk}(B_k)_{ij}
\]

\[
= \sum_{h=0}^{n-1} (NT^\alpha)^h (T^{0h}T^h) M^t
\]

\[
= \sum_{h=0}^{n-1} NT^\alpha T^h (T^{0h}T^h) M^t
\]

\[
= NM^t \sum_{h=0}^{n-1} T^{0h} T^h
\]

\[
= NM^t J
\]

\[
= NJ = J.
\]

\[(\delta^\alpha C)(C)]_{ij} = (NT^\alpha)^N \sum_{h=0}^{m-1} T^h
\]

\[
= NT^\alpha N J
\]

\[
= NN J = J.
\]

To prove condition (iii) we have:

\[
\sum_{\alpha=0}^{m-1} \delta^\alpha B_i = \sum_{\alpha=0}^{m-1} \sum_{j=0}^{m-1} RT^i \otimes M^{j}^{\alpha}
\]

\[
= \sum_{i=0}^{m-1} RT^i \otimes (\sum_{\alpha=0}^{m-1} M^{j}^{\alpha})
\]

\[
= \sum_{i=0}^{m-1} RT^i \otimes (M J)
\]

\[
= J \otimes J.
\]
Also
\[
\sum_{a=0}^{m-1} S^a C = \sum_{a=0}^{m-1} (NT^a)(I, T, T^2, ..., T^{m-1})e
= (NJ)(I, T, T^2, ..., T^{m-1})e
= J(I, T, T^2, ..., T^{m-1})e
= J \otimes J.
\]

To prove condition (iv) we have:
\[
(5X)(5Y) = (A(\otimes T))(Y(\otimes R))T
= X(I \otimes T)(I \otimes T)N
= X(I \otimes I)Y
= XY^t.
\]

To prove that matrices $B_i$ and $C$ defined above form a regular $s$-set using Lemma 4.5 part (ii) it is sufficient to prove the next lemma

Lemma 4.6
\[
\sum_{i=1}^{(m-1)/2} (B_iB_i^t + B_i^tB_i) + CC^t + C^tC = n^2(n + 1)I
\]

Proof
\[
[CC^t]_{ij} = mNT^{i-j}N^2
= \begin{cases} 
m^2J & \text{if } i = j \\
-mJ & \text{otherwise.}
\end{cases}
\]

So
\[
CC^t = m(m + 1)I \otimes J - mJ \otimes J.
\]
We know that each row of matrix $N$ is the vector $(b_0, b_1, \cdots, b_{m-1})$, where $b_0 = 1$ and $b_i = \chi(i)$ so we have:

$$\left[ \sum_{k=0}^{m-1} T^k (N^t N) T^{-k} \right]_{ij} = m \sum_{k=0}^{m-1} b_{i+k} b_{j+k}.$$ 

If $i = j$:

$$\left[ \sum_{k=0}^{m-1} T^k (N^t N) T^{-k} \right]_{ii} = m \sum_{k=0}^{m-1} b_{2i+k} = m^2.$$ 

If $i \neq j$:

$$\left[ \sum_{k=0}^{m-1} T^k (N^t N) T^{-k} \right]_{ij} = m (b_i b_{j-1} + b_i b_{j+1}) + m \sum_{k=0}^{m-1} \chi(i+k) \chi(j+k) = -m.$$ 

So

$$\sum_{k=0}^{m-1} T^k (N^t N) T^{-k} = m(m+1)I - mJ$$

Now we are able to calculate $C^C$.

$$C^C = J \otimes \sum_{k=0}^{m-1} (NT^k)^t (NT^k)$$

$$= J \otimes \sum_{k=0}^{m-1} T^{-k} (N^t N) T^k$$

$$= J \otimes \sum_{k=0}^{m-1} T^k (N^t N) T^{-k}$$

$$= mJ \otimes ((m+1)I - J). \quad (4.8)$$
To calculate $B_j B'_j$ and $B'_j B_j$ as well we have:

$$B_j B'_j = \sum_{i=0}^{m-1} \sum_{h=0}^{m-1} RT^i (HT^h)^h \otimes MM' (MT'^h)^{i'}$$

$$= \sum_{i=0}^{m-1} \sum_{h=0}^{m-1} T^{h-i} \otimes MM' T'^{i-h}$$

$$= \sum_{i=0}^{m-1} \sum_{h=0}^{m-1} T^z \otimes MM' T'^{-z} \quad (z = h - i)$$

$$= m \sum_{i=0}^{m-1} T^z \otimes MM' T'^{-z}$$

Similarly one can show that:

$$B'_j B_j = m \sum_{i=0}^{m-1} T^z \otimes MM' T'^{z}$$

Now we have:

$$\sum_{i=1}^{(m-1)/2} (B_i B'_i + B'_i B_i) = m \sum_{i=0}^{(m-1)/2} \sum_{h=0}^{m-1} T^i \otimes MM' T'^{-i} + m \sum_{i=0}^{(m-1)/2} \sum_{h=0}^{m-1} T^i \otimes MM' T'^{i}$$

$$= m \sum_{i=0}^{(m-1)/2} \sum_{h=0}^{m-1} T^z \otimes MM' T'^{-z}$$

$$= m \left( I \otimes (m-1)MM' + \sum_{i=0}^{m-1} T^i \otimes MM' (J-I) \right)$$

$$= I \otimes m(m-1)MM' + \sum_{i=0}^{m-1} T^i \otimes MM' (J-I)$$

$$= (I \otimes MM')(m^2 I \otimes I - mI \otimes J - mJ \otimes I + m(J \otimes J))$$

$$= m^2(m+1)I \otimes I - m(m+1)I \otimes J - 2mJ \otimes J \quad (4.9)$$

Using 4.7, 4.8, and 4.9 the result follows.

**Lemma 4.7** There is a permutation matrix $P_i$ such that $C_i P_i = -C_i$, $P_i^2 = I$ for all $2 \leq i \leq 4n$. 

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Proof Noting that \( C_i = r_i^T r_i \), as defined in section 4.2, where \( r_i \) is any row of a normalised Hadamard matrix of order 4n. Since \( r_i r_i^T = 0 \) there are exactly 2n ones in \( r_i \). Let \( \tau_i \) be any permutation that moves the +1’s of \( r_i \) to the left and −1’s to the right. Thus

\[
\tau_i r_i = 11 \cdots 1 - - - -
\]

Let \( \tau_2 = (1 \ 2n+1)(2 \ 2n+2) \cdots (2n \ 4n) \). We have \( \tau_2 \tau_i r_i = -\tau_i r_i \). So \( \tau_i^{-1} \tau_2 \tau_i r_i = -r_i \).

Let \( \tau = \tau_i^{-1} \tau_2 \tau_i \), we have \( \tau r_i = -r_i \). The matrix \( P_\tau \) of the permutation \( \tau \) is the required permutation matrix, \( r_i^T P_\tau r_i = -r_i^T r_i \) and \( P_\tau^2 = I \).

Let

\[
V := P_{2m+1} \otimes I_{n^2}
\]

then \( V^2 = I \) and \( V^t = V \).

Definition 4.8 Let \( E \) be a \((1, -1)\) matrix of order \( 4nm^2 \) and \( I \) the identity matrix of order \( 4nm \). Define the map \( \rho \) as follows:

\[
\rho E := E (I \otimes T) V
\]

Lemma 4.9 Let \( \mathcal{R} = \{K_1, K'_1\} \) and \( \mathcal{S} = \{K_2, \cdots, K_{2n}, K'_2, \cdots, K'_{2n}\} \), where \( K_i \)'s are matrices of order \( 4nm^2 \) as defined on page 47. Then \( \mathcal{S}, \mathcal{R}, \) and \( \rho \) satisfy the following properties:

(i) \( \rho^{2m} X = I \) for every matrix \( X \) of size \( 2nm^2 \);

(ii) \( (\rho^\alpha X)(Y)^t = 0 \) for all \( X \in \mathcal{R}, \ Y \in \mathcal{S}, \ \alpha = 0, \cdots, 2m - 1 \);

(iii) \( (\rho X)(\rho Y)^t = XY^t \) for all matrices \( X, \ Y \) of size \( 4nm^2 \);

(iv) \( \sum_{\alpha = 0}^{2m-1} \rho^\alpha K_1 = 2J \) and \( \sum_{\alpha = 0}^{2m-1} \rho^\alpha K'_1 = 0 \).

Proof It is easy to see the validity of properties (i) and (iii). The proof of (ii) is an immediate consequence of Lemma 4.5 and properties of \( K_i \)'s and \( K'_i \)'s.

To prove (iv), we use Lemma 4.5 part (iii) to get

\[
\sum_{\alpha = 0}^{m-1} L_1 (I \otimes T^\alpha) = J \otimes J.
\]
Now we have:
\[
\sum_{i=0}^{2n-1} \rho^i K_1 = \sum_{i=0}^{m-1} L_i (I \otimes T^i) + \sum_{i=0}^{m-1} L_i (I \otimes T^i)V \\
= J \otimes J + (J \otimes J)V \\
= 2J \otimes J.
\]

Following a notation of Ionin [5], we let \( \mathcal{M} \) be the set of block matrices \( D = [D_{ij}] \), \( i, j = 1, \ldots, 4n \), such that:

(i) for each \( i = 1, \ldots, 4n \), there is a unique \( h_i = h_i(D) \in \{1, \ldots, 4n\} \), such that for

\[
j = h_i, \quad D_{ij} = \rho^a K_i
\]

for some integer \( a \);

(ii) for each \( i = 1, \ldots, 4n \), there is a unique \( h_i^l = h_i^l(D) \in \{1, \ldots, 4n\} \), such that for \( j = h_i^l \),

\[
D_{ij} = \pm \rho^a K_i
\]

for some integer \( a \);

(iii) for \( i = 1, \ldots, 4n \), and for \( j \neq h_i \) and \( j \neq h_i^l \), \( D_{ij} = \pm K_i \) or \( \pm K_i^l \) for \( l = 2, \ldots, 2n \).

Clearly \( H \) is an element of \( \mathcal{M} \). Define a bijection \( \sigma : \mathcal{M} \to \mathcal{M} \) by \( \sigma D = D' = [D'_{ij}] \) where:

(i) for \( i = 1, \ldots, 4n \), and \( j = 2, \ldots, 4n \), \( D'_{ij} = D_{i,j-1} \);

(ii) for \( i = 1, \ldots, 4n \), if \( h_i(D) = 4n \) or \( h_i^l(D) = 4n \) then \( D'_{ii} = \rho D_{i,4n} \).
(iii) for $i = 1, \ldots, 4n$, if $h_i(D) \neq 4n$ and $h'_i(D) \neq 4n$ then $D_{1i} = -D_{1i}$. It follows from the fact that $\rho^{2m} = 1$ and from the number of blocks of $D$ that the order of the cyclic group $G$ generated by $\sigma$ is $8nm$.

**Lemma 4.10** For $X, Y \in \mathcal{M}$, $(\sigma X)(\sigma Y)^t = XY^t$.

**Proof** Let $X, Y \in \mathcal{M}$ and let $X' = \sigma X$ and $Y' = \sigma Y$. It is sufficient to show that, for $i, i' = 1, \ldots, 4n$,

$$X_{ii'}^{ii'} = X_{ii'}^{ii'}.$$ Let $\mathcal{R}' = \{\rho^aK_i, \pm \rho^aK_i^t | a = 0, \ldots, 2m-1 \}$ and let $\mathcal{S}' = \{\pm K_i, \pm K_i^t | l = 2, \ldots, 2n \}$. It is obvious that $X_{i,4n}$ and $Y_{i,4n}$ are either in $\mathcal{R}'$ or in $\mathcal{S}'$. We have to check the following cases:

- If $X_{i,4n} \in \mathcal{S}'$ and $Y_{i',4n} \in \mathcal{S}'$ then $X_{ii'}^{ii'} = (-X_{i,4n})(-Y_{i',4n}) = X_{i,4n}Y_{i',4n}^{ii'}$.
- If $X_{i,4n} \in \mathcal{R}'$ and $Y_{i',4n} \in \mathcal{S}'$ then using Lemma 4.9 we can see that $X_{ii'}^{ii'} = X_{i,4n}Y_{i',4n}^{ii'} = 0$.
- The proof for the case $X_{i,4n} \in \mathcal{S}'$ and $Y_{i',4n} \in \mathcal{R}'$ is similar and we omit it.
- If $X_{i,4n} \in \mathcal{R}'$ and $Y_{i',4n} \in \mathcal{R}'$ then $X_{ii'}^{ii'} = (\rho X_{i,4n})(\rho Y_{i',4n}) = X_{i,4n}Y_{i',4n}^{ii'}$.

**Lemma 4.11** $\sum_{\sigma=0}^{8nm-1} \sigma^2 H = 2J$.

**Proof** Using Lemma 4.9, if $1 \leq i \leq 2n$ we see that the $(i, j)$-block of the matrix $\sum_{\sigma=0}^{8nm-1} \sigma^2 H$ is:

$$[ \sum_{\sigma=0}^{8m-1} \sigma^i H]_{ij} = \sum_{a=0}^{2m-1} \rho^{a} K_{i} - \sum_{a=0}^{2m-1} \rho^{a} K_{j}^t = 2J + 0 = 2J.$$ If $2n < i \leq 4n$ we have:

$$[ \sum_{\sigma=0}^{8m-1} \sigma^i H]_{ij} = \sum_{a=0}^{2m-1} \rho^{a} K_{i} - \sum_{a=0}^{2m-1} \rho^{a} K_{j}^t = 2J - 0 = 2J.$$
Theorem 4.12  The matrix $H$ is productive.

Proof  Using lemmas 4.10 and 4.11 we see that the matrix $H$, the set $\mathcal{M}$ and the bijection $\sigma$ satisfy all of the conditions of definition 3.4.

We are now ready to apply a recent result of Ionin [4] to construct many new classes of symmetric designs. We start with a definition.

Let $m = 8n^3 - 1$ be a prime number. Then the matrix $H$ above, and consequently the matrix $-H$, has a group of symmetry. Let $G$ be the group of symmetry defined above. Upon Theorem 3.6, we get the following corollary.

Corollary 4.13  Let $m = 8n^3 - 1$ be a prime number.

- If $q = (4nm - 1)^2$ is a prime power, then there is a symmetric design with parameters
  
  $$(16n^2m^2(q^t + q^{-t} + \ldots + 1), (8n^2m^2 - 2nm)q^t, (4n^2m^2 - 2nm)q^t),$$
  
  for every nonnegative integer $t$.

- If $q = (4nm + 1)^2$ is a prime power then there is a symmetric design with parameters
  
  $$(16n^2m^2(q^t + q^{-t} + \ldots + 1), (8n^2m^2 + 2nm)q^t, (4n^2m^2 + 2nm)q^t),$$
  
  for every nonnegative integer $t$.

Remark 4.14  We need to close the thesis with an explanation to link our work in different chapters of this document. Our original aim was to use the $T$-matrices introduced in chapter 2 to generate a productive class of regular Hadamard matrices. Soon after we were convinced that this was a very tough project requiring longer time. We then turned our attention to Mathon matrices and Kharaghani matrices and our search was successful. We end this thesis with high hopes of getting an opportunity to spend more time on techniques akin to Xia and Xia and developing it into another productive class of regular Hadamard matrices.
Bibliography


