

A new family of nested row-column designs

K.T. Arasu* and A.B. Evans

Department of Mathematics and Statistics
Wright State University
Dayton, Ohio 45435, U.S.A.

R. Balasubramanian

Institute of Mathematical Sciences
Madras-600113
India

ABSTRACT. Using the characterization of those prime powers q for which $GF(q)$ admits a quadratic starter: i.e. a pairing $(x_i, y_i), i = 1, 2, \dots, \frac{q-1}{2}$, of nonzero squares x_i with nonsquares y_i in $GF(q)$ such that the differences $\pm(x_i - y_i)$ are all distinct, we obtain a new infinite family of nested row-column designs.

1 Introduction

Let G be an abelian group of order $2t + 1$. A starter in G is a partition of the nonzero elements of G into pairs $(x_i, y_i), i = 1, \dots, t$, such that $\{\pm(x_i - y_i) \mid i = 1, \dots, t\} = G - \{0\}$. For more on starters, refer to Wallis, Wallis and Street [10]. If $G = GF(q)$ (additive group) and the starter pairs a nonzero square in $GF(q)$ with a nonsquare in $GF(q)$, we call it a "quadratic starter". Existence of quadratic starters in $GF(q)$ for $q \equiv 3 \pmod{4}$ is easy to establish and well-known (see Mullin and Nemeth [7]). $\{(x, Ax) : x \text{ a nonzero square}\}$ is a quadratic starter whenever $q \equiv 3 \pmod{4}$ and A is a nonsquare. The case $q \equiv 1 \pmod{4}$ is so far open. A few sporadic cases have been dealt with by Sreenath [8] and Aggarwal and Arasu [1]. Using the concept of orthomorphisms (for more on orthomorphisms, refer to Evans [4]), we prove: for $q \equiv 1 \pmod{4}, q - 1$ not a

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power of 2, $GF(q)$ admits a quadratic starter. An alternate proof of this is in [3].

As a consequence of these quadratic starters, along the lines of Aggarwal and Arasu [1], we obtain a new infinite family of nested row-column designs.

Recent work of Morgan and Uddin [6] contains several examples of nested row-column designs. But our examples contain such designs where $b = v$ and each block is a $2 \times (\frac{v-1}{2})$ array. These do not follow from the results of [6].

2 Preliminaries

In this section we provide all the preliminary results we need to prove our results. First we introduce the concept of orthomorphisms.

Let G be a finite group. A bijection $\theta : G \rightarrow G$ is said to be an orthomorphism if $\theta - I_G$ is also a bijection of G . (Here $(\theta - I_G)(x) = \theta(x) - x$). Cyclotomic orthomorphisms use cyclotomic classes in $GF(q)$: Let $q = ef + 1$ and g a primitive element in $GF(q)$. For $i = 0, 1, \dots, e - 1$, define $C_i = \{g^{ej+i} \mid j = 0, 1, \dots, f - 1\}$. C_i is called the i^{th} cyclotomic class of index e .

For $A_0, \dots, A_{e-1} \in GF(q)$, define $[A_0, \dots, A_{e-1}] : GF(q) \rightarrow GF(q)$ by

$$0 \rightarrow 0$$

$$x \rightarrow A_i x \text{ if } x \in C_i$$

Then $[A_0, \dots, A_{e-1}]$ is an orthomorphism of $GF(q)$ if and only if (i) $C_i \rightarrow A_i C_i$ permutes C_0, \dots, C_{e-1} and (ii) $C_i \rightarrow (A_i - 1)C_i$ permutes C_0, \dots, C_{e-1} . These will be referred to as cyclotomic orthomorphisms of index e . Note: cyclotomic orthomorphisms of index 2 are usually called quadratic orthomorphisms, not to be confused with quadratic starters. For more on orthomorphisms and related topics, see Evans [4].

We also need the following number theory result.

Result 2.1: (Ljunggren[5]). The only (non-negative) integer solutions of

$$\frac{x^n - 1}{x - 1} = y^2, n > 2$$

are $(n, x, y) = (4, 7, 20)$ or $(5, 3, 11)$.

3 Quadratic starters in $GF(q)$ for $q \equiv 1 \pmod{4}$.

Let $q = ef + 1$, e a power of 2, $e \neq 2$, f odd, $f > 1$. (Thus we assume that $q - 1$ is not a power of 2.) We assert that for some cyclotomic class C_α , α

odd, we can find $A, B \in C_\alpha$ such that (i) $A - 1$ is a square and (ii) $B - 1$ is a nonsquare.

To prove this, we proceed by assuming the contrary. Then for each nonsquare k , and each $w \in C_0$, $(k - 1)(wk - 1)$ is a square and so $(wk - 1)^{\frac{q-1}{2}} - \varepsilon = 0$, where $\varepsilon = \left(\frac{1}{k-1}\right)^{\frac{q-1}{2}}$. As the f distinct roots of $x^f - 1 = 0$ are precisely the elements of C_0 , $g(x) = (xk - 1)^{\frac{q-1}{2}} - \varepsilon \equiv 0$ modulo $x^f - 1$ in $GF(q)[x]$. Thus the reduction of $g(x)$ modulo $x^f - 1$ is the zero polynomial and in particular the coefficient of x in this reduction is zero, i.e.

$$\sum_{i \equiv 1 \pmod f, (0 \leq i \leq \frac{q-1}{2})} \binom{\frac{q-1}{2}}{i} k^i (-1)^{\frac{q-1}{2}-i} = 0 \quad (1)$$

(1) is a polynomial expression in k . It is not identically zero, since the coefficient of k is $\binom{\frac{q-1}{2}}{1} (-1)^{\frac{q-3}{2}} \neq 0$. Since each nonsquare k is a root of (1), the degree of this polynomial is at least $\frac{q-1}{2}$. But since the index i was over the range $[0, \frac{q-1}{2}]$ with $i \equiv 1 \pmod f$, its degree is at most $\frac{q-1}{2} + 1 - f$. Thus $\frac{q-1}{2} \leq \frac{q-1}{2} + 1 - f$, which is impossible since $f > 1$; proving the assertion. Let α be odd such that $A, B \in C_\alpha$, $A-1$ is a square, $B-1$ is a nonsquare. Then $A^{-1}, B^{-1} \in C_{e-\alpha}$.

Now we claim that

$$\begin{aligned} 0 &\rightarrow 0 \\ \theta : x &\rightarrow Ax \text{ if } x \in C_{e/2}, C_{e/2+2}, \dots, C_{e-2} \\ x &\rightarrow Bx \text{ if } x \in C_0, C_2, \dots, C_{e/2-2} \\ x &\rightarrow A^{-1}x \text{ if } x \in C_{e/2+\alpha}, C_{e/2+\alpha+2}, \dots, C_{e-2+\alpha} \\ x &\rightarrow B^{-1}x \text{ if } x \in C_\alpha, C_{2+\alpha}, \dots, C_{e/2-2+\alpha} \end{aligned}$$

is a cyclotomic orthomorphism (that gives rise to a quadratic starter). To see this we observe (i) θ is a bijection of $GF(q)$ that maps squares to nonsquares and vice versa.

$$\begin{aligned} (\text{Reason:}) & \\ \cup & \left\{ C_{i+\alpha} \mid i = \frac{e}{2}, \frac{e}{2} + 2, \dots, e - 2 \right\} \\ \cup & \left\{ C_{i+\alpha} \mid i = 0, 2, \dots, \frac{e}{2} - 2 \right\} \\ \cup & \left\{ C_{e-\alpha+i} \mid i = \frac{e}{2} + \alpha, \dots, e - 2 + \alpha \right\} \\ \cup & \left\{ C_{e-\alpha+i} \mid i = \alpha, 2 + \alpha, \dots, \frac{e}{2} - 2 + \alpha \right\} \\ = & \left\{ C_i \mid i = 0, 1, \dots, e - 1 \right\}. \end{aligned}$$

(ii) $A - 1 \in C_{2\beta}$ (say) $\Rightarrow \theta - I$ sends $C_i \rightarrow C_{2\beta+i}$ for $i = \frac{e}{2}, \frac{e}{2} + 2, \dots, e - 2$
 $B - 1 \in C_{2\gamma+1}$ (say) $\Rightarrow \theta - I$ sends $C_i \rightarrow C_{2\gamma+1+i}$ for $i = 0, 2, \dots, \frac{e}{2} - 2$

$$A^{-1} - 1 = -(A - 1)A^{-1}\epsilon C_{\frac{e}{2}-\alpha+2\beta}$$

(Note: $-1\epsilon C_{e/2}$)

$\Rightarrow \theta - I$ sends $C_i \rightarrow C_{\frac{e}{2}-\alpha+i+2\beta}$ for $i = \frac{e}{2} + \alpha, e/2 + 2 + \alpha, \dots, e - 2 + \alpha$

Finally $B^{-1} - 1 = -(B - 1)B^{-1}\epsilon C_{e/2-\alpha+2\gamma+1} \Rightarrow \theta - I$ sends $C_i \rightarrow C_{e/2-\alpha+2\gamma+1+i}$ for $i = \alpha, 2 + \alpha, \dots, e/2 - 2 + \alpha$ thus $\theta - I$ permutes C_i ($i = 0, \dots, e - 1$). Thus, we've proved:

Theorem 1. For $q \equiv 1 \pmod{4}$, $q - 1$ not a power of 2, $GF(q)$ admits an orthomorphism, that gives rise to a quadratic starter.

4 The case $q - 1 =$ a power of 2.

In this section, we examine the exceptional case of Section 3, where $q - 1$ is a power of 2. Write $q = p^r$ and assume $p^r - 1 = 2^n$.

Proposition (4.1). Let p be a prime such that $p^r - 1 = 2^n$. Then either p is a Fermat prime, i.e. $p = 2^{2^s} + 1$ for some non-negative integer s , or $n = 3$ and $p^r = 9 = 3^2$.

Proof Case (1): $r = 1$. Then $p = 2^n + 1$. If n is odd, $p = 3$, because $2^n + 1 \equiv 0 \pmod{3}$ for any odd n . So, suppose n is even. Write $n = 2^s \cdot t$, where t is odd. Now $p = 2^{2^s \cdot t} + 1 \equiv 0 \pmod{2^{2^s} + 1}$ since t is odd. But then $p = 2^{2^s} + 1$, since p is a prime.

Proof Case (2): $r = 2$. Then $p^2 = 2^n + 1$. It is an easy exercise in elementary number theory: $2^n + 1$ is a perfect square if, and only if, $n = 3$. Hence, $p^2 = 9$.

Proof Case (3): $r > 2$. We've $p^r - 1 = 2^n \equiv 0 \pmod{p - 1}$. Hence, $p - 1$ is also a power of 2. If n is odd, $2^n + 1 \equiv 0 \pmod{3}$ implies $p = 3$. Hence, if n is odd, $\frac{3^r - 1}{3 - 1} = 2^{n-1}$ is impossible by Result 2.1.

If n is even, $p - 1 = 2^m$ for some even integer m .

Thus, $\frac{p^r - 1}{p - 1} = 2^{n-m}$, (note: $n - m$ even) is again impossible by Result 2.1

This complete the proof of Proposition 4.1

Remarks: For the cases $q = 5$ and $q = 9$, $GF(q)$ does not admit a quadratic starter. For other known Fermat primes, $q = 17, q = 257$, and $q = 65, 537$, $GF(q)$ admits a quadratic starter.

For $q = 17$, the following serves as a quadratic starter:

$$\begin{pmatrix} 1 & 2 & 4 & 8 & 9 & 13 & 15 & 16 \\ 3 & 5 & 12 & 7 & 14 & 6 & 11 & 10 \end{pmatrix}.$$

For $q = 257$ & $q = 65, 537$, Dillon [2] obtained quadratic starters using a computer search.

5 Application

A balanced incomplete block design with nested row and columns is an arrangement of v treatments in b blocks satisfying:

- (i) each block is a $p \times q$ array of pq plots,
- (ii) every treatment occurs at most once in each block,
- (iii) every treatment occurs in exactly r blocks,
- (iv) for every pair of treatments $i \neq i', p\lambda_{i,i'}^R + q\lambda_{i,i'}^C - \lambda_{i,i'} = \lambda = \frac{r(p-1)(q-1)}{v-1}$.

Here $\lambda_{i,i'}^R$ and $\lambda_{i,i'}^C$ denote respectively the number of rows and columns of the blocks in which treatment pair (i, i') occurs together and $\lambda_{i,i'}$ denotes the number of blocks in which (i, i') occurs together. We let $BIBRC(v, b, r, p, q, \lambda)$ denote such a design and all of them simply nested row-column designs.

Aggarwal and Arasu [1] implicitly used the idea of quadratic starters in a finite field and obtained a new construction of $BIBRC$ in which each block has two rows and the number of treatments is $v^\alpha, v \equiv 5 \pmod{8}, v > 5, v$ a prime power, α any positive integer.

Their construction produces a quadratic starter only when $GF(v)$ admits a special type of primitive element. Our results in this paper strengthen the results of [1] in two ways: (i) we do not require any special type of primitive elements in $GF(q)$ (ii) we establish such quadratic starters whenever $q - 1$ is not a power of 2. (The case of [1], $v \equiv 5 \pmod{8}, v > 5$ is hence covered here completely.) Along the lines of [1], we obtain

Theorem (5.1). *Suppose $GF(q)$ admits a quadratic starter: $\{x_i, y_i\}, i = 1, \dots, \frac{q-1}{2}$, where $\{x_i\} = (GF(q)^*)^2$ and $y_i = GF(q) \setminus ((GF(q)^*)^2 \cup \{0\})$.*

Then $\begin{pmatrix} x_1, x_2, \dots, x_{\frac{q-1}{2}} \\ y_1, y_2, \dots, y_{\frac{q-1}{2}} \end{pmatrix}$ serves as the initial block of a nested row-column design with parameters $(v = q; b = q; r = q - 1; \lambda = \frac{q-3}{2})$, where each block is a $2 \times (\frac{q-1}{2})$ array.

Hence, these designs exist for all prime powers $q, q - 1$ not a power of 2, including the Fermat primes $q = 17, q = 257$ & $q = 65, 537$.

Combining Theorem 5.1 with a result of Uddin [9], we obtain

Theorem (5.2). *Let q be a prime power such that $q - 1$ is not a power of 2 or $q = 17, q = 257, q = 65, 537$. Then for each positive integer α , there exists a nested row-column design with parameters*

$$\left(v = q^\alpha; b = \frac{q^\alpha (q^\alpha - 1)}{q - 1}; r = q^\alpha - 1; \lambda = \frac{q - 3}{2} \right)$$

where each block is a $2 \times (\frac{q-1}{2})$ array.

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