

The Asymptotic Existence of Orthogonal Designs

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- Let $C = \begin{bmatrix} a & b & c & c \\ -b & a & c & -c \\ c & c & -a & -b \\ c & -c & b & -a \end{bmatrix}$, so $CC^t = (a^2 + b^2 + 2c^2)I_4$
which is an $OD(4; 1, 1, 2)$.

Example

$$\text{Let } D = \begin{bmatrix} ai & b & b & b & b & b \\ b & ai & b & -b & -b & b \\ b & b & ai & b & -b & -b \\ b & -b & b & ai & b & -b \\ b & -b & -b & b & ai & b \\ b & b & -b & -b & b & ai \end{bmatrix}, \text{ so } DD^* = (a^2 + 5b^2)I_6$$

which is a $COD(6; 1, 5)$.

Definition

A **complex orthogonal design** of order n and type (s_1, \dots, s_k) , denoted $COD(n; s_1, \dots, s_k)$, is an n by n matrix X entries in $\{0, \epsilon_1 x_1, \dots, \epsilon_k x_k\}$, where the x_j 's are commuting variables and $\epsilon_j \in \{\pm 1, \pm i\}$ for each j , that satisfies

$$XX^* = \left(\sum_{j=1}^k s_j x_j^2 \right) I_n,$$

where X^* denotes the conjugate transpose of X and I_n is the identity matrix of order n .

- A complex orthogonal design in which $\epsilon_j \in \{\pm 1\}$ for all j is called an **orthogonal design**, denoted $OD(n; s_1, \dots, s_k)$.
- A complex orthogonal design (=COD) in which there is no zero entry is called a **full COD**.
- An orthogonal design (=OD) in which there is no zero entry is called a **full OD**.

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Definition

A *circulant matrix* $B = [b_{ij}]$ of order n with the first row (a_1, a_2, \dots, a_n) is one for which $b_{ij} = a_{j-i+1}$, where $j - i + 1$ is reduced modulus n . We denote this matrix by $\text{circ}(a_1, a_2, \dots, a_n)$.

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$B = \begin{bmatrix} a_1 & a_2 & a_3 \\ a_3 & a_1 & a_2 \\ a_2 & a_3 & a_1 \end{bmatrix}$ is a circulant matrix of order 3.

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- Any two complex circulant matrices commute.

Definition

- Two matrices A and B are called amicable if $AB^* = BA^*$.
- They are called anti-amicable if $AB^* = -BA^*$.

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Let $P := \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$, $Q := \begin{bmatrix} 1 & 0 \\ 0 & - \end{bmatrix}$, and $R := \begin{bmatrix} 0 & 1 \\ - & 0 \end{bmatrix}$. Then

- $PQ^t = -QP^t$,
- $PR^t = RP^t$,
- $RQ^t = QR^t$.

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Any two Hermitian circulant matrices are amicable. This follows from the fact that any two complex circulant matrices commute.

Definition

The *Kronecker product* of two matrices $A = [a_{ij}]$ and $B = [b_{ij}]$ of orders respectively $m \times n$ and $r \times s$, denoted by $A \otimes B$ is a matrix of order $mr \times ns$ and is given by

$$A \otimes B = \begin{bmatrix} a_{11}B & a_{12}B & \cdots & a_{1n}B \\ a_{21}B & a_{22}B & \cdots & a_{2n}B \\ \vdots & & & \vdots \\ a_{m1}B & a_{m2}B & \cdots & a_{mn}B \end{bmatrix}.$$

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- $(A \otimes C)(B \otimes D) = (AB \otimes CD)$.

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Suppose that A and B are two square matrices of order n . We denote the Hadamard product of A and B by $A * B$ which is a square matrix of order n such that its (i, j) entry is the product of the (i, j) entry of A with the (i, j) entry of B .

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Theorem

A necessary and sufficient condition that there exists an $OD(n; s_1, \dots, s_k)$ is that there exist $\{0, \pm 1\}$ matrices A_1, \dots, A_k of order n such that

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- $A_i A_j^t = -A_j A_i^t$, for $1 \leq i \neq j \leq k$.

Theorem (Radon)

The maximum number of variables in an orthogonal design of order $n = 2^a b$, b odd, where $a = 4c + d$, $0 \leq d < 4$, is $\leq \rho(n) = 8c + 2^d$.

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Example

The maximum number of variables in orthogonal designs of order 2, 4, 8, 16, 32, 64, 128 are 2, 4, 8, 9, 10, 12, 16, respectively.

Example

Let

$$A_1 = I \otimes I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \otimes \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix},$$

$$A_2 = I \otimes R = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \otimes \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \end{bmatrix},$$

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$$A_3 = R \otimes Q = \begin{bmatrix} 0 & 1 \\ - & 0 \end{bmatrix} \otimes \begin{bmatrix} 1 & 0 \\ 0 & - \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & - \\ - & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix},$$

$$A_4 = R \otimes P = \begin{bmatrix} 0 & 1 \\ - & 0 \end{bmatrix} \otimes \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & - & 0 & 0 \\ - & 0 & 0 & 0 \end{bmatrix}.$$

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It is easy to check $A = aA_1 + bA_2 + cA_3 + dA_4$ is an $OD(4; 1, 1, 1, 1)$:

$$A = \begin{bmatrix} a & b & c & d \\ -b & a & d & -c \\ -c & -d & a & b \\ -d & c & -b & a \end{bmatrix}.$$

Lemma (Wolfe)

Given an integer $n = 2^s d$, where d is odd and $s \geq 1$, there exist sets $A = \{A_1, \dots, A_{s+1}\}$ and $B = \{B_1, \dots, B_{s+1}\}$ of signed permutation matrices of order n such that

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- A consists of pairwise disjoint anti-amicable matrices,
- B consists of pairwise disjoint anti-amicable matrices,
- For each i and j , $A_i B_j^t = B_j A_i^t$.

Definition

The *non-periodic autocorrelation function* of a sequence $A = (x_1, \dots, x_n)$ of commuting square complex matrices of order t , is defined by

$$N_A(j) := \begin{cases} \sum_{m=1}^{n-j} x_{m+j} x_m^* & \text{if } j = 1, 2, \dots, n-1 \\ 0 & \text{otherwise} \end{cases}$$

where x_m^* denotes the Hermitian conjugate of x_m , and N_A maps the set of natural numbers into the set of complex matrices of order m .

Example

Let $A = (1, i, 1)$. Consider $\text{circ}(A) = \begin{bmatrix} 1 & i & 1 \\ 1 & 1 & i \\ i & 1 & 1 \end{bmatrix}$. Now consider its upper triangular matrix; i.e, $U = \begin{bmatrix} 1 & i & 1 \\ 0 & 1 & i \\ 0 & 0 & 1 \end{bmatrix}$.

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So, $N_A(1) = 0$ (the inner product of first row and conjugate of second row of U),

and $N_A(2) = 1$ (the inner product of first row and conjugate of third row of U).

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Example

- *The set of all circulant matrices is a set of near type 1 matrices.*
- *The set of negacirculant matrices in two variables is a set of near type 1 matrices, i.e, the set of all matrices of the form*

$$\begin{bmatrix} x_i & y_j \\ -y_j & x_i \end{bmatrix}.$$

Definition

Let $A = (x_1, \dots, x_n)$ and $B = (y_1, \dots, y_n)$ be two $\{\pm 1, \pm i\}$ sequences such that $N_A(j) + N_B(j) = 0$ for all j . Then A and B are called *complex Golay complementary sequences of length n* .

Complex Golay Sequences

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Let $A = (1, i, 1)$ and $B = (1, 1, -)$. Then
 $N_A(1) + N_B(1) = 0 + 0 = 0$ and $N_A(2) + N_B(2) = 1 + (-1) = 0$.
Thus, A and B are complex Golay complementary sequences of length 3.

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In other word, if we let $A_1 = \text{circ}(A)$ and $B_1 = \text{circ}(B)$, then we have $A_1 A_1^* + B_1 B_1^* = 3I_3$. We say that A_1 and B_1 are complementary circulant matrices of order 3.

Conjecture (P. Eades and J. Seberry)

For any k -tuple (v_1, v_2, \dots, v_k) of positive integers, if all of v_1, v_2, \dots, v_k are sufficiently divisible by 2, then there is an

$$OD\left(\sum_{j=1}^k v_j; v_1, v_2, \dots, v_k\right).$$

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Theorem (P. Eades and J. Seberry)

Suppose that (w_1, \dots, w_k) is a binary expansion of t and there is an $OD(t; w_1, \dots, w_k)$. Then, for every m -tuple (u_1, \dots, u_m) such that $u_1 + \dots + u_m = 2^a t$, there is an integer N such that for each $n \geq N$, there is an

$$OD(2^{n+a} t; 2^n u_1, \dots, 2^n u_m).$$

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$$OD\left(2^n \sum_{j=1}^k u_j; 2^n u_1, 2^n u_2, \dots, 2^n u_k\right).$$

Thank you for your attention!