

Note on Hadamard matrices of Pless type

To Goro Azumaya on his sixtieth birthday

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Let H be an Hadamard matrix of order n . Namely H is a ± 1 matrix of degree n such that $HH^t = nI$, where t denotes the transposition and I is the identity matrix of degree n . We assume that $n > 1$. It is well known that $n = 2$ or n is divisible by 4.

Let $P = \{1, \dots, n, 1^*, \dots, n^*\}$ be the set of $2n$ points, where we assume that $(i^*)^* = i$ for $1 \leq i \leq n$. Then with each row vector α of H we associate the block α , and n -subset of P , as follows. α contains j or j^* according as the j -th entry of α is 1 or -1 . The complement $\alpha^* = P - \alpha$ of α is also called a block. Let B be the set of $2n$ blocks. Then we call $M(H) = (P, B)$ the matrix design of H . $M(H)$ is a 1-design, namely each point belongs to exactly n blocks. Moreover it is almost a symmetric 2-design. Namely by the orthogonality of column vectors of H each 2-subset of P not of the form $\{i, i^*\}$ is contained in exactly $\frac{1}{2}n$ blocks, while $\{i, i^*\}$ is contained in no blocks.

Let $G(H)$ be the set of all permutations s on P such that (i) $s(B) = B$ and that (ii) if $s(a) = b$ then $s(a^*) = b^*$. Then $G(H)$ forms a subgroup of the symmetric group on P , namely the automorphism group of H . Let $z = \prod_{i=1}^n (i, i^*)$. Then z belongs to the center of $G(H)$ and it interchanges α with α^* for every α . We call z the $*$ -element of $G(H)$.

Now the purpose of this note is the following: (i) to show that an Hadamard matrix of order $2(q+1)$, where q is a prime power with $q \equiv 3 \pmod{4}$, constructed by V. Pless in [6], $H_3(q)$ in her notation, which we call an Hadamard matrix of Pless type, is inequivalent to the Hadamard matrix of order $2(q+1)$ of Paley type, provided that $q > 3$. It is well known that there exists exactly one equivalent class of Hadamard matrices of order 8; (ii) to determine the automorphism groups of two types of Hadamard matrices of degree $2(q+1)$ mentioned above.

§ 1. Kimberley and Longyear number.

Let H be an Hadamard matrix of order n and $M(H)=(P, B)$ the matrix design. Let $\{\mathbf{a}, \mathbf{b}\}$ be a 2-subset of B not of the form $\{\mathbf{c}, \mathbf{c}^*\}$. Then $\mathcal{K}(\mathbf{a}, \mathbf{b})$ and $K(\mathbf{a}, \mathbf{b})$ denote the set and half of the number of 2-subsets $\{\mathbf{c}, \mathbf{d}\}$ of B such that $\mathbf{a} \cap \mathbf{b} \cap \mathbf{c} = \mathbf{a} \cap \mathbf{b} \cap \mathbf{d}$ respectively. We notice that $\{\mathbf{a}, \mathbf{b}\}$ and $\{\mathbf{a}^*, \mathbf{b}^*\}$ belong to $\mathcal{K}(\mathbf{a}, \mathbf{b})$. We call $K(H) = \max_{\{\mathbf{a}, \mathbf{b}\}} K(\mathbf{a}, \mathbf{b})$ and $L(H) = K(H^t)$ the Kimberley and Longyear numbers of H respectively. If $G(H)$ is transitive on B , then $K(H) = \max_{\mathbf{b}} K(\mathbf{a}, \mathbf{b})$ for any given \mathbf{a} . But we notice that this is not the case in general. Clearly $K(H)$ and $L(H)$ are invariant under the equivalence of Hadamard matrices.

Now let $H = H_1 \times H_2$ be a Kronecker product of two Hadamard matrices of orders n_1 and n_2 respectively. Then H is an Hadamard matrix of order $n = n_1 n_2$. Let $M(H_i) = (P_i, B_i)$ and $M(H) = (P, B)$ be the matrix designs of H_i and H respectively ($i=1, 2$). Then it is convenient to regard P as the set of all ordered pairs (a_1, a_2) , where $a_i \in P_i$ ($i=1, 2$), with the rule that $(a_1, a_2)^* = (a_1^*, a_2) = (a_1, a_2^*)$ and $(a_1^*, a_2^*) = (a_1, a_2)$. Then we denote the block of B corresponding to an ordered pair $(\mathbf{a}_1, \mathbf{a}_2)$ of blocks, where $\mathbf{a}_i \in B_i$ ($i=1, 2$), by $(\mathbf{a}_1, \mathbf{a}_2)$ itself. Since $(\mathbf{a}_1, \mathbf{a}_2) = (\mathbf{a}_1^*, \mathbf{a}_2^*)$, $(\mathbf{a}_1, \mathbf{a}_2)$ contains $(a_1, a_2)^*$ if and only if exactly one of \mathbf{a}_i contains a_i ($i=1, 2$).

LEMMA 1. If $\{\mathbf{c}_i, \mathbf{d}_i\}$ belongs to $\mathcal{K}(\mathbf{a}_i, \mathbf{b}_i)$ ($i=1, 2$), then $\{\mathbf{c}, \mathbf{d}\}$ belongs to $\mathcal{K}(\mathbf{a}, \mathbf{b})$, where $\mathbf{a} = (\mathbf{a}_1, \mathbf{a}_2)$, $\mathbf{b} = (\mathbf{b}_1, \mathbf{b}_2)$, $\mathbf{c} = (\mathbf{c}_1, \mathbf{c}_2)$ and $\mathbf{d} = (\mathbf{d}_1, \mathbf{d}_2)$.

Proof is straightforward.

Conversely let us assume that $\mathbf{a} \cap \mathbf{b} \cap \mathbf{c} = \mathbf{a} \cap \mathbf{b} \cap \mathbf{d}$, where $\mathbf{a} = (\mathbf{a}_1, \mathbf{a}_2)$, $\mathbf{b} = (\mathbf{b}_1, \mathbf{b}_2)$, $\mathbf{c} = (\mathbf{c}_1, \mathbf{c}_2)$ and $\mathbf{d} = (\mathbf{d}_1, \mathbf{d}_2)$. First we consider the case where $\mathbf{b}_i \neq \mathbf{a}_i, \mathbf{a}_i^*$ ($i=1, 2$). Then we have that either $\mathbf{a}_i \cap \mathbf{b}_i \cap \mathbf{c}_i = \mathbf{a}_i \cap \mathbf{b}_i \cap \mathbf{d}_i$ or $\mathbf{a}_i \cap \mathbf{b}_i \cap \mathbf{c}_i = \mathbf{a}_i \cap \mathbf{b}_i \cap \mathbf{d}_i^*$ ($i=1, 2$). There remain the cases where $\mathbf{a}_1 = \mathbf{b}_1$ and $\mathbf{b}_2 \neq \mathbf{a}_2^*$, or $\mathbf{a}_2 = \mathbf{b}_2$ and $\mathbf{b}_1 \neq \mathbf{a}_1, \mathbf{a}_1^*$. If $\mathbf{a}_1 = \mathbf{b}_1$, then let $\mathbf{d}_1 = \mathbf{c}_1$ for any $\mathbf{c}_1 \in B_1$. Now if $\{\mathbf{c}_2, \mathbf{d}_2\}$ belongs to $\mathcal{K}(\mathbf{a}_2, \mathbf{b}_2)$, then $\{(\mathbf{c}_1, \mathbf{c}_2), (\mathbf{c}_1, \mathbf{d}_2)\}$ belongs to $\mathcal{K}(\mathbf{a}, \mathbf{b})$. The rest is similar. So we have the following lemma.

LEMMA 2. If $\mathbf{b}_1 = \mathbf{a}_1$ and $\mathbf{b}_2 \neq \mathbf{a}_2, \mathbf{a}_2^*$ then $K(\mathbf{a}, \mathbf{b}) = n_1 K(\mathbf{a}_2, \mathbf{b}_2)$. If $\mathbf{b}_2 = \mathbf{a}_2$ and $\mathbf{b}_1 \neq \mathbf{a}_1, \mathbf{a}_1^*$ then $K(\mathbf{a}, \mathbf{b}) = n_2 K(\mathbf{a}_1, \mathbf{b}_1)$. If $\mathbf{b}_i \neq \mathbf{a}_i, \mathbf{a}_i^*$ ($i=1, 2$) then $K(\mathbf{a}, \mathbf{b}) = 2K(\mathbf{a}_1, \mathbf{b}_1) K(\mathbf{a}_2, \mathbf{b}_2)$. In particular, $K(H) \geq \max\{n_1 K(H_2), n_2 K(H_1)\}$.

Now let G_i and G denote the automorphism groups of $M(H_i)$ and $M(H)$ respectively ($i=1, 2$). Let $1_i, z_i, 1$ and z denote the identity and $*$ -elements of G_i and G respectively ($i=1, 2$). Let $\mathbf{s}_i \in G_i$ ($i=1, 2$). Then consider the mapping $\mathbf{s}_1 \mathbf{s}_2(a_1, a_2) = (\mathbf{s}_1 a_1, \mathbf{s}_2 a_2)$ of P . Since $\mathbf{s}_1 \mathbf{s}_2(\mathbf{a}_1, \mathbf{a}_2) = (\mathbf{s}_1 \mathbf{a}_1, \mathbf{s}_2 \mathbf{a}_2)$, it induces an element of G . Clearly $z_1 1_2$ and $1_1 z_2$ induce the same element of G . On the other hand, let $\mathbf{s}_1 \mathbf{s}_2$ induce the identity element of

G . Then $(s_1 a_1, s_2 a_2) = (a_1, a_2)$ for every $(a_1, a_2) \in P$. So $s_1 a_1 = a_1$ and $s_2 a_2 = a_2$, or $s_2 a_1 = a_1^*$ and $s_2 a_2 = a_2^*$ for every (a_1, a_2) . Thus we have the following lemma.

LEMMA 3. G contains a subgroup isomorphic to $G_1 \times G_2 / \langle z_1 z_2 \rangle$. In particular, if G_i is transitive on P_i (or B_i) ($i=1, 2$), then G is transitive on P (or B).

LEMMA 4. Let T be an Hadamard matrix of order 2. Then $G(T)$ is a dihedral group of order 8.

PROOF. Let $T = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$. Then the permutations $(1, 1^*)$ and $(1, 2)$ ($1^*, 2^*$) generate $G(T)$.

REMARK. It is easy to see that if $K(H)L(H) > 1$ then $n \equiv 0 \pmod{8}$.

§ 2. Hadamard matrices of Pless type.

Let $GF(q)$ be a field of q elements, where q is a prime power such that $q \equiv 3 \pmod{4}$, and x the quadratic character of $GF(q)$ with $x(0) = 0$.

$$\text{Let } S = \begin{pmatrix} 0 & 1 & \dots & 1 & 1 \\ -1 & & & & \\ \vdots & \mathbf{x}(b-a) & & & \\ -1 & & & & \\ -1 & & & & \end{pmatrix}, \text{ where } \mathbf{x}(b-a) \text{ is the } (a, b)\text{-entry of } S(a, b \in GF(q)).$$

Here we give the label ∞ to the first column and row of S , but we omit to indicate an ordering of elements of $GF(q)$. Then $H_0 = I + S$ is called an Hadamard matrix of order $q+1$ of quadratic residue type.

We begin with the following lemma.

LEMMA 5. Let H_0 be the Hadamard matrix of order $q+1$ of quadratic residue type. Then $K(H_0) = L(H_0) = 1$ for $q > 7$.

PROOF. By a theorem of M. Hall Jr. [2] H_0^t is equivalent to H_0 . So it suffices to show that $K(H_0) = 1$. Since $G(H_0)$ is doubly transitive on the set $\{\{\mathbf{a}(\infty), \mathbf{a}(\infty)^*\}, \{\mathbf{a}(a), \mathbf{a}(a)^*\}, a \in GF(q)\}$, it suffices to show that $K(\mathbf{a}(\infty), \mathbf{a}(0)) = 1$. Now assume that $K(\mathbf{a}(\infty), \mathbf{a}(0)) > 1$. Then there exist $a, b \in GF(q)$ with $a \neq b$ such that $Q \cap Q + a = Q \cap Q + b$, where $Q = (GF(q)^\times)^2$. This implies that $Q \cap Q - a = Q \cap Q + b - a$ and that $Q \cap Q + ac = Q \cap Q + bc$, $c \in Q$. So we have that $K(\mathbf{a}(\infty), \mathbf{a}(0)) = \frac{1}{2}(q+1)$. Then by a theorem of C. Norman [5] H_0 is equivalent to the character table of an elementary Abelian 2-group. By theorems of W. Kantor [4] this is a contradiction for $q > 7$.

REMARK. Ronald Evans (UCSD, La Jolla, CA) has obtained a more informative proof for Lemma 5.

Now let $H_1 = T \times H_0$. H_1 is called an Hadamard matrix of Paley type. Then it follows from Lemma 2 that $K(H_1) = L(H_1) = q+1$.

On the other hand, in [6] V. Pless has constructed a series of Hadamard matrices of order $2(q+1)$ of the following type

$$H_2 = \begin{pmatrix} I+S & I+S \\ I-S & -I+S \end{pmatrix},$$

which we call Hadamard matrices of order $2(q+1)$ of Pless type. Moreover, V. Pless has shown that $G(H_2)$ is transitive on both P and B , where $M(H_2) = (P, B)$. Multiplying the second, third, \dots , $(q+1)$ -st rows of H_2 by -1 we normalize H_2 , and from now on H_2 indicates the normalized matrix.

Putting subscripts 1 and 2 to $\{\infty\} \cup GF(q)$, we indicate the left and right halves, and top and bottom halves of H_2 . Moreover, we put

$$P = \{\infty_1, GF(q)_1, \infty_2, GF(q)_2, \infty_1^*, GF(q)_1^*, \infty_2^*, GF(q)_2^*\}$$

and $Q_i = (GF(q)_i^*)^2$ ($i=1, 2$). Let $\mathbf{a}(\infty_i)$ and $\mathbf{a}(a_i)$ denote the blocks corresponding to the rows ∞_i and a_i respectively ($i=1, 2$; $a \in GF(q)$). Then we have that

$$\begin{aligned} \mathbf{a}(\infty_1) &= \{\infty_1, GF(q)_1, \infty_2, GF(q)_2\} \\ \mathbf{a}(\infty_1) \cap \mathbf{a}(a_1) &= \{\infty_1, -Q_1 + a_1, \infty_2, -Q_2 + a_2\} \\ \mathbf{a}(\infty_1) \cap \mathbf{a}(\infty_2) &= \{\infty_1, GF(q)_2\} \end{aligned}$$

and

$$\mathbf{a}(\infty_1) \cap \mathbf{a}(a_2) = \{\infty_1, a_1, -Q_1 + a_1, Q_2 + a_2\},$$

where $a \in GF(q)$. Now let us consider $K(\mathbf{a}(\infty_1), \mathbf{a}(\infty_2))$. We have that $\mathbf{a}(\infty_1) \cap \mathbf{a}(\infty_2) \cap \mathbf{a}(a_1) = \{\infty_1, -Q_2 + a_2\}$ and $\mathbf{a}(\infty_1) \cap \mathbf{a}(\infty_2) \cap \mathbf{a}(a_2) = \{\infty_1, Q_2 + a_2\}$. Thus $K(\mathbf{a}(\infty_1), \mathbf{a}(\infty_2)) = 1$, unless $q=3$. The rest is similar. So we have the following proposition.

PROPOSITION 1. $K(H_2) = 1$. In particular, H_1 and H_2 are inequivalent for $q > 3$.

PROPOSITION 2. $L(H_2) = q + 1$.

PROOF. Let us consider H_2^t . Then using the same notation as above we have that

$$\begin{aligned} \mathbf{a}(\infty_1) \cap \mathbf{a}(a_1) &= \{\infty_1, Q_1 + a_1, a_2, Q_2 + a_2\} \\ \mathbf{a}(\infty_1) \cap \mathbf{a}(\infty_2) &= \{\infty_1, GF(q)_1\} \end{aligned}$$

and

$$\mathbf{a}(\infty_1) \cap \mathbf{a}(a_2) = \{\infty_1, Q_1 + a_1, \infty_2, -Q_2 + a_2\}.$$

So we have that $\mathbf{a}(\infty_1) \cap \mathbf{a}(\infty_2) \cap \mathbf{a}(a_1) = \mathbf{a}(\infty_1) \cap \mathbf{a}(\infty_2) \cap \mathbf{a}(a_2) = \{\infty_1, Q_1 + a_1\}$ for every $a \in GF(q)$ and hence $K(\mathbf{a}(\infty_1), \mathbf{a}(\infty_2)) = q + 1$.

REMARK. (i) If $q = 7$, then H_1 and H_2 are equivalent to H_1 and H_4 of [1] respectively. (ii) If $q = 11$, then H_1 and H_2 are equivalent to H_1 and H_{10} of [3] respectively.

§ 3. Automorphism groups.

For $q = 7$ and 11 $G(H_1)$ and $G(H_2)$ are determined in [1, 3]. So from now on we assume that $q > 11$.

PROPOSITION 3. $G(H_1)$ is isomorphic with $G(T) \times G(H_0) / \langle z_T z_0 \rangle$, where z_T and z_0 are *-elements of $G(T)$ and $G(H_0)$ respectively.

PROOF. Let $M(T) = (P_T, B_T)$, $M(H_0) = (P_0, B_0)$ and $M(H_1) = (P, B)$ be the matrix designs of T , H_0 and H_1 respectively. Let $\mathbf{a} = (\mathbf{a}_1, \mathbf{a}_2)$, $\mathbf{b} = (\mathbf{b}_1, \mathbf{b}_2)$ and $\mathbf{c} = (\mathbf{c}_1, \mathbf{c}_2)$ be three blocks of B such that $\mathbf{b}_1 \neq \mathbf{a}_1$, \mathbf{a}_1^* and $\mathbf{c}_2 \neq \mathbf{a}_2$, \mathbf{a}_2^* . Then by Lemmas 2 and 5 we have that $K(\mathbf{a}, \mathbf{b}) = q + 1$, $K(\mathbf{a}, \mathbf{c}) = 2$ and $K(\mathbf{b}, \mathbf{c}) = 1$. Let $G(H_0)_{\{\mathbf{a}_2, \mathbf{a}_2^*\}}$ and $G(H_1)_{\mathbf{a}}$ be the stabilizers of $\{\mathbf{a}_2, \mathbf{a}_2^*\}$ and \mathbf{a} in $G(H_0)$ and $G(H_1)$ respectively. Then there is no element of $G(H_1)_{\mathbf{a}}$ which transfers \mathbf{b} to \mathbf{c} . So $G(H_1)_{\mathbf{a}}$ is isomorphic with $G(H_0)_{\{\mathbf{a}_2, \mathbf{a}_2^*\}}$. Since $[G(H_1) : G(H_1)_{\mathbf{a}}] = 4(q + 1)$ and by a theorem of W. Kantor [4] $|G(H_0)| = (q + 1)q(q - 1)m$, where $q = p^m$ with p a prime, we have proved Proposition 3.

PROPOSITION 4. $G(H_2)$ is isomorphic to the semi-direct product of a two-dimensional semi-linear group over $GF(q)$ and a cyclic group of order 2.

PROOF. First we remark that the automorphisms of H_2 (or the code $C(q)$ in [6]) corresponding to the automorphisms of $GF(q)$ are not explicitly mentioned in [6].

Now $G(H_2)$ and $G(H_2^t)$ are clearly isomorphic. So we consider $G(H_2^t)$ instead of $G(H_2)$. Then the automorphism of H_2^t corresponding to Z_2 in [6] is the generator of the cyclic group of order 2 mentioned in Proposition 4, and takes the following form; $Z_2 = (\infty_2, \infty_2^*) \prod_{a \in GF(q)} (a_2, a_2)^*$. Z_2 interchanges $\mathbf{a}(\infty_1)$ with $\mathbf{a}(\infty_2)$, and $\mathbf{a}(a_1)$ with $\mathbf{a}(a_2)$ ($a \in GF(q)$).

Now in the notation of Proposition 2, we have that

$$\begin{aligned} & \mathbf{a}(\infty_1) \cap \mathbf{a}(a_1) \cap \mathbf{a}(b_1) \\ &= \{ \infty_1, (Q_1 + a_1) \cap (Q_1 + b_1), \{a_2, Q_2 + a_2\} \cap \{b_2, Q_2 + b_2\} \}, \\ & \mathbf{a}(\infty_1) \cap \mathbf{a}(a_1) \cap \mathbf{a}(c_2) \\ &= \{ \infty_1, (Q_1 + a_1) \cap (Q_1 + c_1), \{Q_2, Q_2 + a_2\} \cap \{ \infty_2, -Q_2 + c_2 \} \}, \end{aligned}$$

and that

$$\begin{aligned} & \mathbf{a}(\infty_1) \cap \mathbf{a}(a_2) \cap \mathbf{a}(c_2) \\ &= \left\{ \infty_1, (Q_1 + a_1) \cap (Q_1 + c_1), \infty_2, (-Q_2 + a_2) \cap (-Q_2 + c_2) \right\}. \end{aligned}$$

So it follows that $K(\mathbf{a}(\infty_1), \mathbf{a}(a_1)) = K(\mathbf{a}(\infty_1), \mathbf{a}(a_2)) = 2$.

Let $X = G(H_2^t)_{\mathbf{a}(\infty_1)}$ be the stabilizer of $\mathbf{a}(\infty_1)$ in $G(H_2^t)$. Then X leaves $\{\mathbf{a}(\infty_2), \mathbf{a}(\infty_2)^*\}$ invariant, and so it leaves $\{\infty_1, GF(q)_1\}$ and $\{\infty_2, GF(q)_2\}$ invariant or interchanges them. X is an automorphism group of an Hadamard 3-design of H_2^t at $\mathbf{a}(\infty_1)$. So if X does not leave $\{\infty_1, \infty_2\}$ invariant, then it follows that an Hadamard 3-design of H_0 at $\infty_i \cup GF(q)_i$ ($i=1$ or 2) has a doubly transitive automorphism group, which is against a theorem of W. Kantor [4], since $I-S$ is equivalent to H_0 by a theorem of M. Hall, Jr. [2]. So X leaves $\{\infty_1, \infty_2\}$ invariant.

Let Y be a subgroup of X of index at most 2 leaving $\{\infty_1\}$ and $GF(q)_1$ invariant. Then Y can be represented as an automorphism group of the matrix design corresponding to $I-S$. The kernel of this representation leaves ∞_1 and $GF(q)_1$ pointwise. Hence it is trivial by the construction of $C(q)$ [6].

Finally we show that $Y=X$. Otherwise, we have an involution r which interchanges ∞_1 with ∞_2 and $GF(q)_1$ with $GF(q)_2$. r leaves $\{\mathbf{a}(a_2), a \in GF(q)\}$ invariant. Since q is odd, r fixes at least one of them, say $\mathbf{a}(b_2)$. Then r interchanges b_1 with b_2 , $Q_1 + b_1$ with $-Q_2 + b_2$ and $-Q_1 + b_1$ with $Q_2 + b_2$. Now if r fixes another $\mathbf{a}(c_2)$, then r interchanges c_1 with c_2 . Since c_1 and c_2 are both squares or non-squares, this contradicts the above. If r interchanges $\mathbf{a}(c_2)$ with $\mathbf{a}(c_2')$, we get the similar contradiction.

By theorems of V. Pless [6] this proves Proposition 4.

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