NESTING SYMMETRIC DESIGNS

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Arising from a problem concerning decomposition of graphs (see Section VI.24 of [3]), Darryn Bryant and Daniel Horsley posed the following problem:

**Problem 1.** Given a symmetric \((v, k, \lambda)\) design \(\Delta\), when is it possible to add a point to each of the blocks of \(\Delta\) to obtain a \((v, k + 1, \lambda')\) design, \(\Delta^*\)?

We say that \(\Delta\) can be *nested* if there exists a design \(\Delta^*\) as in the problem. Nested triple systems have been considered in the literature: Stinson has shown that there exists a nested \((v, 3, 1)\) if and only if \(v \equiv 1 \mod 6\) [6]. We warn the reader that a related concept, also called nesting, involves the decomposition of a design with blocks of size \(dk\) into \(d\) designs with blocks of size \(k\). Further details may be found in Section VI.36 of [3], but this problem will not be discussed here. In this note, we give a complete characterisation of nested symmetric designs. Our terminology for block designs is standard and follows, for example [1]. We remind the reader that a \((0, 1)\) matrix \(M\) is the incidence matrix of a symmetric \((v, k, \lambda)\)-design if and only if \(MM^\top = (k - \lambda)I + \lambda J\), where \(I\) is the identity matrix, and \(J\) is the all ones matrix (we omit subscripts for matrix orders, these can be determined from context). We refer the reader to [4] for an introduction to Hadamard matrices, and to [5] for a relatively recent survey of skew-Hadamard matrices.

**Definition 2.** A Hadamard matrix \(H\) is *skew-Hadamard* (or skew) if

\[H + H^\top = 2I.\]

Equivalently, \(H - I\) is a skew-symmetric matrix.

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We will require that a skew-Hadamard matrix has a skew-normal form. Denote by \( \mathbf{1} \) a vector of 1s of length \( 4t - 1 \).

**Lemma 3.** Let \( H \) be a skew-Hadamard matrix. Then \( H - I \) is equivalent to a matrix of the form

\[
\begin{pmatrix}
0 & \mathbf{1} \\
-\mathbf{1}^\top & M
\end{pmatrix}
\]

where \( M \) is skew. Furthermore, \( MM^\top = (4t - 1)I - J \).

**Proof.** It suffices to observe that negating row \( i \) and column \( i \) of a skew matrix preserves the skew property.

To establish the claimed property of \( M \), consider the matrix product

\[
(H - I)(H^\top - I) = \begin{pmatrix}
0 & \mathbf{1} \\
-\mathbf{1}^\top & M
\end{pmatrix} \begin{pmatrix}
0 & -\mathbf{1} \\
\mathbf{1}^\top & M^\top
\end{pmatrix} = (n - 1)I.
\]

In particular, we see that \((-\mathbf{1})^\top(-\mathbf{1}) + MM^\top = (n - 1)I \). But \((-\mathbf{1})^\top(-\mathbf{1}) = J \), and the result follows. \( \square \)

We recall that given a normalised Hadamard matrix, we obtain the incidence matrix of a \((4t - 1, 2t - 1, t - 1)\) design by deleting the first row and column of the Hadamard matrix and replacing \(-1\) by 0 throughout. (See for example Lemma 7 of [2].) A similar operation can be applied to a Hadamard matrix where \( H - I \) is in skew-normal form.

**Lemma 4.** Suppose that \( H - I \) is in skew-normal form. Then \( D = \frac{1}{2}(M + J - I) \) is the incidence matrix of a \((4t - 1, 2t - 1, t - 1)\) design.

**Proof.** It suffices to show that \( DD^\top = tI + (t - 1)J \). We observe that the order of all matrices in the calculation below is \( 4t - 1 \), that \( M \) commutes with \( J \), and that \( M + M^\top = 0 \). We calculate:

\[
DD^\top = \frac{1}{4} \left[ MM^\top + (M + M^\top)J - (M + M^\top) + J^2 - 2J + I \right]
\]

\[
= \frac{1}{4} \left[(4t - 1)I - J + (4t - 1)J - 2J + I \right]
\]

\[
= \frac{1}{4} \left[4tI + (4t - 4)J \right]
\]

Hence \( \frac{1}{2}(M + J - I) \) is the incidence matrix of a \((4t - 1, 2t - 1, t - 1)\) design as required. \( \square \)
Definition 5. A design derived from a skew-Hadamard matrix as in Lemma 4 is a skew-design.

Lemma 6. Let $D$ be the incidence matrix of a skew-design with parameters $(4t-1, 2t-1, t-1)$. Then $D + I$ is the incidence matrix of a $(4t-1, 2t, t)$ design.

Proof. Observe first that $D + D^\top = \frac{1}{2}(M + J - I) + \frac{1}{2}(M^\top + J - I) = J - I$. Then:

$$(D + I)(D + I)^\top = DD^\top + (J - I) + I = tI + tJ.$$  

Hence skew-designs are nested. \qed

We conclude this note by showing that the nested property characterises skew-designs among all symmetric designs.

Theorem 7. A symmetric $(v, k, \lambda)$ design can be nested if and only if it is a skew-design.

Proof.  (1) For any symmetric design we have that $\lambda = \frac{k(k-1)}{v-1}$. So for the statement of the theorem to hold, we require that $(v - 1) \mid k(k - 1)$ and $(v - 1) \mid (k+1)k$. But then $v \mid k(k + 1) - k(k - 1)$, or $v - 1 \mid 2k$. Since we can assume that $k \leq \frac{v}{2}$, we have that $v = 2k + 1$, and $D$ has parameters $(4t-1, 2t-1, t-1)$.

(2) Points added to distinct blocks must be distinct (because the replication number of a point is an invariant of a symmetric design).

(3) Skew-designs are nested by Lemma 6.

(4) Let $M$ be the incidence matrix of $D$. Without loss of generality we order the blocks of the design (rows of the incidence matrix) so that the $t^{th}$ point is added to the $t^{th}$ block. So the incidence matrix of the new design is $M + I$. Now we require that

$$(M + I)(M + I)^\top = tI + tJ.$$  

But together with the requirement that $MM^\top = tI + (t-1)J$, this forces $M + M^\top = J - I$. So $2M - J + I$ is a skew matrix, and $D$ is a skew-design. This completes the proof. \qed
References


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