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## Supplementary difference sets and optimal designs

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### Abstract

D-optimal designs of order  $n = 2v \equiv 2 \pmod{4}$ , where  $q$  is a prime power and  $v = q^2 + q + 1$  are constructed using two methods, one with supplementary difference sets and the other using projective planes more directly.

An infinite family of Hadamard matrices of order  $n = 4v$  with maximum excess

$(n) = n\sqrt{n} - 3$  where  $q$  is a prime power and  $v = q^2 + q + 1$  is a prime, is also constructed.

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# Supplementary difference sets and optimal designs

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## *Abstract*

Koukouvinos, C., S. Kounias and J. Seberry, Supplementary difference sets and optimal designs, *Discrete Mathematics* 49–58.

D-optimal designs of order  $n = 2v \equiv 2 \pmod{4}$ , where  $q$  is a prime power and  $v = q^2 + q + 1$  are constructed using two methods, one with supplementary difference sets and the other using projective planes more directly.

An infinite family of Hadamard matrices of order  $n = 4v$  with maximum excess  $\sigma(n) = n\sqrt{n-3}$  where  $q$  is a prime power and  $v = q^2 + q + 1$  is a prime, is also constructed.

## 1. Introduction

In [17–18] (Seberry) Wallis has given the following definition of *supplementary difference sets*:

If  $B = \{b_1, b_2, \dots, b_{k_1}\}$ ,  $D = \{d_1, d_2, \dots, d_{k_2}\}$  are two collections of  $k_1, k_2$  residues mod  $v$  such that the congruence

$$b_i - b_j \equiv a \pmod{v}, \quad d_i - d_j \equiv a \pmod{v}$$

has exactly  $\lambda$  solutions for any  $a \not\equiv 0 \pmod{v}$  then  $B, D$  are called supplementary difference sets (abbreviated as SDS), denoted by  $2\text{-}\{v; k_1, k_2; \lambda\}$ .

In [5] Elliott and Butson have given the following definition of a *relative difference set*:

A set  $D$  of  $k$  elements in a group  $G$  of order  $vm$  is a difference set of  $G$  relative to a normal subgroup  $F$  of order  $m \neq v$  if the collection of differences

$r - s$ ,  $r, s \in D$ ,  $r \neq s$  contains only the elements of  $G$  which are not in  $F$ , and contains every such element exactly  $\lambda$  times. This relative difference set (abbreviated as RDS) will be denoted by  $R(v, m, k, \lambda)$ .

In this paper we consider the case  $m = 2$ , i.e.  $R(v, 2, k, \lambda)$ . These RDS are called also *near difference sets* (see Ryser [13]). In [5] Elliott and Butson proved that if  $q$  is an odd prime power, then we can construct cyclic relative difference sets  $R(v, 2, k, \lambda)$ , where

$$n = 2v = 2(q^2 + q + 1), \quad k = q^2, \quad \lambda = \frac{1}{2}q(q - 1) \quad (1)$$

Spence [16] showed that the construction of Elliott and Butson is also valid when  $q$  is a power of 2. For the construction of these  $R(v, 2, k, \lambda)$  see also [11–12].

If  $n \equiv 2 \pmod{4}$ ,  $v = n/2$  and  $R_1, R_2$  are  $v \times v$  commuting matrices, with elements  $\pm 1$ , such that

$$R_1 R_1^T + R_2 R_2^T = (2v - 2)I_v + qJ_v \quad (2)$$

then the  $n \times n$  matrix

$$R = \begin{bmatrix} R_1 & R_2 \\ -R_2^T & R_1^T \end{bmatrix} \quad (3)$$

has the maximum determinant (Ehlich [4]) among all  $n \times n \pm 1$  matrices.

Such matrices  $R$  are called *D-optimal designs* of order  $n$  and their construction is known for the following values of  $n$ : 2, 6, 10, 14, 18, 26, 30, 38, 42, 46, 50, 54, 62, 66, 82, 86 (Ehlich [4], Yang [20–24], Chadjipantelis and Kounias [2], Chadjipantelis, Kounias and Moyssiadis [3]).

If  $R_1, R_2$  are circulant, then pre- and post-multiplying both sides of (2) by  $e^T$  and  $e$  respectively we obtain

$$(v - 2k_1)^2 + (v - 2k_2)^2 = 4v - 2 \quad (4)$$

where  $e$  is the  $v \times 1$  matrix of 1's and  $k_1, k_2$  is the number of  $-1$ 's in every row of  $R_1, R_2$  respectively.

If  $R_1, R_2$  satisfy (2) so do  $\pm R_1, \pm R_2$ , i.e. we can always take  $1 \leq k_1 \leq k_2 \leq (v - 1)/2$ .

In [2] Chadjipantelis and Kounias proved that the existence of  $2\text{-}\{v; k_1, k_2; \lambda\}$  SDS, where  $k_1, k_2$  satisfy (4) and  $\lambda = k_1 + k_2 - (v - 1)/2$  is equivalent to the existence of D-optimal designs of order  $n = 2v \equiv 2 \pmod{4}$ . In this paper we construct D-optimal designs for  $n \equiv 2 \pmod{4}$  by using SDS.

Now we give some basic definitions.

An *Hadamard matrix*, called *H-matrix*, of order  $n$  is an  $n \times n$  matrix  $H$  with elements  $+1, -1$  satisfying

$$H^T H = H H^T = nI_n.$$

The sum of the elements of  $H$ , denoted by  $\sigma(H)$ , is called *excess* of  $H$ . The

maximum excess of  $H$ , over all H-matrices of order  $n$ , is denoted by  $\sigma(n)$ , i.e.

$$\sigma(n) = \max \sigma(H) \text{ for all H-matrices of order } n \quad (5)$$

An equivalent notion is the weight  $w(H)$  which is the number of 1's in  $H$ , then  $\sigma(H) = 2w(H) - n^2$  and  $\sigma(n) = 2w(n) - n^2$ , see [9–10].

Kounias and Farmakis [10] proved that  $\sigma(n) = n\sqrt{n}$  when  $n = 4(2m + 1)^2$  and a regular H-matrix exists thus satisfying the equality of Best's [1] inequality,

$$\sigma(n) \leq n\sqrt{n}.$$

Infinite families of H-matrices satisfying this bound have been found by Seberry [14] and Yamada [19].

Also, Kounias and Farmakis [10] proved that  $\sigma(n) = n\sqrt{n-3}$  can be attained when  $n = (2m + 1)^2 + 3$  thus satisfying the equality of the Hammer–Levingston–Seberry [9] bound,

$$\sigma(n) \leq n\sqrt{n-3}$$

for this bound. This is discussed further in Section 3.

In this paper we also construct an infinite family of H-matrices of order  $n = 4v$  with maximum excess  $\sigma(n) = n\sqrt{n-3}$ , where  $q$  is a prime power and  $v = q^2 + q + 1$  is a prime.

## 2. On D-optimal designs of order $n \equiv 2 \pmod{4}$

Spence [16] proved the following theorem.

**Theorem 1** (Spence). *If there exists a cyclic projective plane of order  $q^2$  then there exist two  $\pm 1$  matrices  $R_1, R_2$ , both circulant and of order  $1 + q + q^2$ , such that*

$$R_1 R_1^T + R_2 R_2^T = 2q(q+1)I + 2J \quad (6)$$

where  $I$  is the identity matrix of order  $1 + q + q^2$  and  $J$  is the square matrix of order  $1 + q + q^2$ , all the entries of which are  $+1$ .

Now, by using the circulant matrices  $R_1, R_2$  constructed by Spence in Theorem 1, and the matrix  $R$  in (3), we note the following theorem.

**Theorem 2.** *There exist D-optimal designs of order  $n \equiv 2 \pmod{4}$ , where  $q$  is a prime power and*

$$n = 2v = 2(q^2 + q + 1).$$

**Proof.** Let  $D = \{d_1, d_2, \dots, d_k\}$  be a  $R(v, 2, k, \lambda)$  as in (1) and  $v = q^2 + q + 1$ . The following two sets

$$\begin{aligned} D_1 &= \{(d+v)/2 \pmod{v}, \quad d \in D, d \text{ odd}\} \\ D_2 &= \{d/2 \pmod{v}, \quad d \in D, d \text{ even}\} \end{aligned} \quad (7)$$

constitute  $2\text{-}\{v, k_1, k_2; \lambda = k_1 + k_2 - (v - 1)/2\}$  SDS, where

$$\begin{aligned} v = q^2 + q + 1, \quad k_1 = \frac{q(q-1)}{2}, \quad k_2 = \frac{q(q+1)}{2}, \\ k_1 + k_2 = k = q^2, \quad \lambda = k_1 + k_2 - \frac{v-1}{2} = k_1 \end{aligned} \quad (8)$$

satisfying (4) (see Spence [16], Seberry Wallis and Whiteman [15]).

Since a  $R(v, 2, k, \lambda)$  exists when  $q$  is a prime power, this completes the proof of Theorem 2.  $\square$

The matrices  $R_1, R_2$  are the incidence circulant matrices of SDS described in (7) and are constructed by setting  $-1$  in the positions indicated in  $D_1, D_2$  respectively and  $+1$  in the remaining positions. The following examples which are given in Table 1 illustrate the cases  $q = 2, 3, 4, 5, 7$  of Theorem 2.

We give another proof of the above result which indicates possibilities for inequivalences and has less restrictions on the underlying structures.

First we note that a matrix,  $W$ , of order  $n$  with entries  $0, +1, -1$ , exactly  $k$  nonzero entries in each row and column and inner product of distinct rows zero is called a *weighing matrix* denoted  $W = W(n, k)$ . In fact

$$WW^T = kI_n,$$

and a  $W(n, n)$  is an Hadamard matrix.

**Theorem 3.** *Let  $Q$  and  $P$  be the incidence matrices of  $(q^2 + q + 1, q + 1, 1)$  difference sets. Further suppose  $QP$  has elements  $0, 1, 2$ . Then  $W = QP - J$  is a weighing matrix of order  $q^2 + q + 1$  and weight  $q^2$  that is  $WW^T = q^2I$  and  $W$  has entries  $0, 1, -1$ . Furthermore if  $W = X - Y$ , where  $X$  and  $Y$  have entries  $0, 1$  then  $R = J - X - Y$  satisfies  $RR^T = qI + J$ ,  $RJ = (q + 1)J$ .*

**Proof.** Since  $P$  and  $Q$  are incidence matrices of  $(q^2 + q + 1, q + 1, 1)$  difference sets

$$PP^T = QQ^T = qI + J, \quad PJ = QJ = (q + 1)J$$

where  $P, Q, I, J$  are of order  $q^2 + q + 1$ . Now

$$\begin{aligned} WW^T &= (QP - J)(P^TQ^T - J) = QPP^TQ^T - JP^TQ^T - QPJ + J^2 \\ &= Q(qI + J)Q^T - 2(q + 1)^2J + J^2 = qQQ^T - (q + 1)^2J + J^2 \\ &= q^2I + qJ - (q^2 + 2q + 1 - q^2 - q - 1)J = q^2I. \end{aligned}$$

Since  $PQ$  had entries  $0, 1, 2$   $PQ - J$  must have entries  $0, 1, -1$ .

Now  $WJ = QPJ - J^2 = (q + 1)^2J - J^2 = qJ$ . So  $WJ = (X - Y)J = qJ$ .  $WW^T = q^2I$

Table 1

 $R(v, 2, k, \lambda)$  where  $v, k, \lambda$  satisfy (1) and SDS  $2\text{-}\{v; k_1, k_2; \lambda\}$  where  $v, k_1, k_2, \lambda$  satisfy (8)

---

$n = 14, q = 2, v = 7, k = 4, k_1 = 1, k_2 = 3; \lambda = 1$	
(i)	$D = \{0, 1, 4, 6\}$ $D_1 = \{4\}$ $D_2 = \{0, 2, 3\}$
(ii)	$D = \{0, 3, 5, 13\}$ $D_1 = \{3, 5, 6\}$ $D_2 = \{0\}$
$n = 26, q = 3, v = 13, k = 9, k_1 = 3, k_2 = 6; \lambda = 3$	
(i)	$D = \{0, 1, 6, 8, 10, 11, 12, 15, 18\}$ $D_1 = \{1, 7, 12\}$ $D_2 = \{0, 3, 4, 5, 6, 9\}$
(ii)	$D = \{0, 1, 2, 8, 11, 18, 20, 22, 23\}$ $D_1 = \{5, 7, 12\}$ $D_2 = \{0, 1, 4, 9, 10, 11\}$
(iii)	$D = \{4, 5, 7, 10, 11, 12, 15, 19, 21\}$ $D_1 = \{1, 3, 4, 9, 10, 12\}$ $D_2 = \{2, 5, 6\}$
(iv)	$D = \{5, 8, 15, 17, 19, 20, 23, 24, 25\}$ $D_1 = \{1, 2, 3, 5, 6, 9\}$ $D_2 = \{4, 10, 12\}$
(v)	$D = \{2, 4, 6, 7, 10, 11, 12, 18, 21\}$ $D_1 = \{4, 10, 12\}$ $D_2 = \{1, 2, 3, 5, 6, 9\}$
$n = 42, q = 4, v = 21, k = 16, k_1 = 6, k_2 = 10; \lambda = 6$	
(i)	$D = \{0, 1, 10, 11, 18, 20, 23, 25, 26, 29, 30, 34, 36, 37, 38, 40\}$ $D_1 = \{1, 2, 4, 8, 11, 16\}$ $D_2 = \{0, 5, 9, 10, 13, 15, 17, 18, 19, 20\}$
(ii)	$D = \{0, 2, 4, 5, 6, 8, 12, 13, 16, 17, 19, 22, 24, 31, 32, 41\}$ $D_1 = \{5, 10, 13, 17, 19, 20\}$ $D_2 = \{0, 1, 2, 3, 4, 6, 8, 11, 12, 16\}$
$n = 62, q = 5, v = 31, k = 25, k_1 = 10, k_2 = 15; \lambda = 10$	
(i)	$D = \{0, 1, 2, 3, 5, 6, 7, 9, 10, 13, 15, 17, 23, 24, 25, 26, 30, 35, 39, 42, 45, 50, 51, 53, 58\}$ $D_1 = \{2, 4, 7, 10, 11, 16, 17, 18, 19, 20, 22, 23, 24, 27, 28\}$ $D_2 = \{0, 1, 3, 5, 12, 13, 15, 21, 25, 29\}$
(ii)	$D = \{0, 1, 2, 5, 7, 9, 10, 21, 22, 25, 29, 34, 35, 37, 39, 43, 44, 45, 46, 48, 50, 51, 54, 57, 61\}$ $D_1 = \{2, 3, 4, 6, 7, 10, 13, 15, 16, 18, 19, 20, 26, 28, 30\}$ $D_2 = \{0, 1, 5, 11, 17, 22, 23, 24, 25, 27\}$
$n = 114, q = 7, v = 57, k = 49, k_1 = 21, k_2 = 28; \lambda = 21$	
(i)	$D = \{0, 8, 10, 12, 15, 18, 20, 22, 23, 25, 26, 32, 34, 39, 40, 41, 43, 45, 46, 47, 50, 51, 52, 55, 56, 59, 60, 61, 62, 68, 70, 71, 73, 74, 78, 81, 84, 85, 86, 87, 88, 90, 92, 93, 94, 101, 105, 110, 111\}$ $D_1 = \{1, 2, 7, 8, 12, 14, 15, 18, 22, 24, 27, 36, 40, 41, 48, 49, 50, 51, 52, 54, 56\}$ $D_2 = \{0, 4, 5, 6, 9, 10, 11, 13, 16, 17, 20, 23, 25, 26, 28, 30, 31, 34, 35, 37, 39, 42, 43, 44, 45, 46, 47, 55\}$
(ii)	$D = \{0, 2, 3, 4, 8, 10, 11, 14, 21, 22, 23, 24, 27, 28, 31, 32, 33, 34, 36, 37, 39, 40, 43, 45, 47, 48, 50, 52, 54, 55, 56, 62, 69, 70, 72, 73, 74, 75, 77, 82, 83, 86, 87, 92, 98, 101, 103, 108, 110\}$ $D_1 = \{6, 8, 9, 10, 13, 15, 22, 23, 30, 34, 39, 40, 42, 44, 45, 47, 48, 50, 51, 52, 56\}$ $D_2 = \{0, 1, 2, 4, 5, 7, 11, 12, 14, 16, 17, 18, 20, 24, 25, 26, 27, 28, 31, 35, 36, 37, 41, 43, 46, 49, 54, 55\}$

---

says  $W$  has  $q^2$  entries 1 or  $-1$  in each row, say  $x$  ones and  $y$  minus ones. Then

$$x - y = q \quad x + y = q^2$$

and thus

$$x = \frac{1}{2}q(q + 1), \quad y = \frac{1}{2}q(q - 1).$$

Now any row of  $W$  has  $x = \frac{1}{2}(q^2 + q)$  ones,  $y = \frac{1}{2}(q^2 - q)$  minus ones and  $q + 1$  zeros.

Write any two rows of  $W$  as

$$1 \dots \dots \dots 1 \dots \dots \dots - \dots \dots \dots - \dots \dots \dots 0 \dots \dots \dots 0$$

$$\underbrace{1 \dots 1}_a \quad \underbrace{- \dots -}_c \quad \underbrace{0 \dots 0}_e \quad \underbrace{1 \dots 1}_b \quad \underbrace{- \dots -}_d \quad \underbrace{0 \dots 0}_f \quad \underbrace{1 \dots 1}_{x-a-b} \quad \underbrace{- \dots -}_{y-c-d} \quad \underbrace{0 \dots 0}_{q+1-e-f}$$

where there are, for example  $a$  columns  $\binom{1}{1}$  and  $f$  columns  $\binom{-1}{0}$ .

Now the number of columns  $\binom{0}{0}$  is  $q + 1 - e - f$ . Furthermore the inner product of each pair of rows is zero so  $a + b - c - d = 0$ . Also

$$a + c + e = x \quad (\text{number of ones in first row})$$

$$b + d + f = y \quad (\text{number of minus ones in first row}).$$

Hence

$$q + 1 - e - f = q + 1 + a + c - x + b + d - y = -q^2 + q + 1 + a + c + b + d$$

$$= -q^2 + q + 1 + 2c + 2d \quad (\text{using } a + b - c - d = 0)$$

$$\leq -q^2 + q + 1 + q^2 - q \quad (\text{number of minus ones in second row})$$

$$\leq 1.$$

Now  $1 \geq q + 1 - e - f \geq 0$ . Suppose  $q + 1 - e - f = 0$  then using

$$a + b + c + d + e + f = q^2$$

$$a + b - c - d = 0$$

$$e + f = q + 1$$

We have

$$2a + 2b = q^2 + q + 1.$$

But  $q^2 + q + 1$  is always odd. So we have a contradiction and  $q + 1 - e - f = 1$ . In other words each row of  $W$  has  $q + 1$  zeros and in each pair of rows of  $W$  exactly one zero is underneath a zero. Thus if  $R = J - X - Y$  is the matrix with ones where  $W$  had zeros  $R$  is the incidence matrix of a  $(q^2 + 1 + 1, q + 1, 1)$  configuration. So

$$RR^T = qI + J \quad \text{and} \quad RJ = (q + 1)J.$$

Furthermore if  $P$  and  $q$  were defined on a cyclic (abelian) group,  $R$  is defined on the same group.



**Theorem 4.** *There exist two matrices  $A$  and  $B$  of order  $q^2 + q + 1$  which satisfy*

$$AA^T + BB^T = 2(q^2 + q)I + 2J.$$

**Proof.** Let  $A = W + R$  and  $B = W - R$  be defined as above.  $\square$

**Corollary 5.** *There is a D-optimal design of order  $2(q^2 + q + 1)$  whenever there is a  $(q^2 + q + 1, q + 1, 1)$  difference set.*

**Proof.** Use

$$\begin{bmatrix} A & B \\ -B^T & A^T \end{bmatrix}$$

as before.  $\square$

**Remark 1.** This construction does not require the difference set to be defined on a cyclic group. Glynn [7], Geramita and Seberry [6, p. 152] have shown the conditions of the theorem can be met, for example if  $P = Q$  in theorem.

**Remark 2.** We note that the sets  $D_1$  and  $D_2$  of  $2 - \{v; k_1, k_2; \lambda\}$  SDS described in (7) are disjoint.

For if

$$\frac{d_i + v}{2} \equiv \frac{d_j}{2} \pmod{v}$$

then  $d_i - d_j \equiv v \pmod{2v}$ , ( $d_i, d_j \in D$ ) in violation of the definition of a RDS. (see Seberry Wallis and Whiteman [15]).

D-optimal designs have been constructed for  $n = 14$ ,  $n = 26$  by Ehlich [4] and Yang [22] and for  $n = 42$ ,  $n = 62$  by Yang [20, 23] and Chadjipantelis and Kounias [2]. All the other orders of D-optimal designs which are constructed by the above method are new.

### 3. The maximum excess of Hadamard matrices of order $n = 4v$

First we show that the Hammer–Levingston–Seberry [9, p. 246] bound for  $n = (2m + 1)^2 + 3$  is the same as that found by Kounias and Farmakis [10, section 4].

Hammer, Levingston and Seberry [9, p. 217] show that for H-matrices of order  $n$ , writing  $x$  for the greatest even integer  $< \sqrt{n}$ ,  $t = x$  if  $|n - x^2| < |(x + 2)^2 - n|$  and  $t = x - 2$  otherwise,  $i$  the integer part of  $n((t + 4)^2 - n)/8(t + 2)$ , the excess of the H-matrices is bounded by

$$\sigma(n) = n(t + 4) - 4i.$$

Write  $n = (2m + 1)^2 + 3 = 4(m^2 + m + 1)$ : Now  $x$ , even, is the greatest even integer  $< \sqrt{n}$ .

Let  $x = 2a$ , then  $2a < \sqrt{n}$  and

$$4m^2 \leq 4a^2 < 4(m^2 + m + 1) < 4(m + 1)^2$$

Hence  $m \leq a < m + 1$ .

Thus we can write

$$x = 2a = 2m, \quad t = x - 2 = 2m - 2 \quad \text{and} \quad i = m^2 + m + 1.$$

Hence

$$\sigma(n) \leq (2m + 2) - 4i = n(2m + 2) - n = n(2m + 1) = n\sqrt{n - 3}$$

This was the result given in Kounias and Farmakis [10]. We summarize this as the following lemma.

**Lemma 6.** *The Hammer–Levingston–Seberry bound is equivalent to  $\sigma(n) \leq n(2m + 1) = n\sqrt{n - 3}$  when  $n = (2m + 1)^2 + 3$ .*

Kounias and Farmakis [10] proved that  $\sigma(n) = n\sqrt{n - 3}$  can be attained when  $n = (2m + 1)^2 + 3$  thus satisfying the equality of the above bound.

Spence [16] proved the following theorem.

**Theorem 7** (Spence). *If there exists a cyclic projective plane of order  $q^2$  and two supplementary difference sets in a cyclic group of order  $1 + q + q^2$ , then there exists a Hadamard matrix of the Goethals–Seidel type of order  $4(1 + q + q^2)$ .*

Now, from this theorem of Spence we note the following theorem.

**Theorem 8.** *There exist H-matrices of order  $n = (2q + 1)^2 + 3$ , with maximum excess  $\sigma(n) = n\sqrt{n - 3}$ , where  $q$  is a prime power and  $v = q^2 + q + 1$  is a prime.*

**Proof.** It is easy to see (Spence [16], Seberry Wallis and Whiteman [15]) that if  $v = q^2 + q + 1$  is a prime, then we can construct two sets  $D_3$  and  $D_4$  as

$$2 - \left\{ v; k_3, k_4; k_3 + k_4 - \frac{v + 1}{2} \right\} \quad (9)$$

SDS, where  $D_3$  is the set of quadratic residues of  $v$ , and  $D_4$  is the set of quadratic nonresidues of  $v$ ,  $k_3 = k_4 = q(q + 1)/2$ ,  $\lambda = k_3 + k_4 - (v + 1)/2 = q(q + 1)/2 - 1$ .

By using (7) and (9) SDS, we can construct a

$$4 - \left\{ v; k_1, k_2, k_3, k_4; \lambda = \sum_{i=1}^4 k_i - v \right\}$$

which may be used to construct H-matrices ( $H_{4v}$ ) of the Goethals–Seidel type.

Now, it is obvious that  $n = 4v = 4(q^2 + q + 1) = (2q + 1)^2 + 3$ , and from Lemma 3 and the result of Kounias and Farmakis [10], we note that these H-matrices have maximum excess  $\sigma(n) = n\sqrt{n-3}$ .  $\square$

If we construct the  $R_3, R_4$  incidence circulant matrices of (9) SDS, we have

$$R_3R_3^T + R_4R_4^T = 2(q^2 + q + 2)I_v - 2J_v. \quad (10)$$

Hence from (6) and (10) we obtain:

$$R_1R_1^T + R_2R_2^T + R_3R_3^T + R_4R_4^T = 4(q^2 + q + 1)I_v = 4vI_v. \quad (11)$$

The following matrix  $G$ , whose construction is due to Goethals and Seidel [8], is an H-matrix of order  $4(q^2 + q + 1)$ :

$$G = \begin{bmatrix} R_1 & R_2W & R_3W & R_4W \\ -R_2W & R_1 & -R_4^TW & R_3^TW \\ -R_3W & R_4^TW & R_1 & -R_2^TW \\ -R_4W & R_3^TW & R_2^TW & R_1 \end{bmatrix} \quad (12)$$

where  $W = [w_{ij}]$  is the permutation matrix of order  $v = q^2 + q + 1$  defined by

$$w_{ij} = \begin{cases} 1, & \text{if } i + j \equiv 1 \pmod{v}, \\ 0, & \text{otherwise.} \end{cases}$$

The circulant  $(1, -1)$  matrices  $R_1, R_2, R_3, R_4$  of order  $v$ , have row sums  $2q + 1, 1, 1, 1$  respectively, then  $G$  gives the row-sum vector  $(2qe_{3n/4}^T, (2q + 4)e_{n/4}^T)$  where  $re_s^T$  denotes the  $1 \times s$  vector  $(r, r, \dots, r)$ .

**Example.** From Theorem 8 we obtain the following orders of H-matrices with maximum excess:

$$\begin{aligned} n = 28 & \quad (q = 2, v = 7), \\ n = 52 & \quad (q = 3, v = 13), \\ n = 124 & \quad (q = 5, v = 31), \\ n = 292 & \quad (q = 8, v = 73), \\ n = 1228 & \quad (q = 17, v = 307), \\ n = 3028 & \quad (q = 27, v = 757), \\ n = 6892 & \quad (q = 41, v = 1723), \\ n = 14164 & \quad (q = 59, v = 3541), \quad \text{etc.} \end{aligned}$$

H-matrices with maximum excess have been constructed for  $n = 28, n = 52, n = 124$  from the results of Hammer, Levingston and Seberry [9] using Williamson-type matrices alone, or from the results of Kounias and Farmakis [10]. All the other orders of H-matrices with maximum excess are new.

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