

New results on D-optimal matrices



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Introduction

Let v be an odd positive integer and consider $(-1, 1)$ -matrices H of order $2v$.

$$\text{Ehlich's bound} \quad \det(H) \leq 2^v(2v-1)(v-1)^{v-1}.$$

D-optimal matrices are $2v \times 2v$ $(-1, 1)$ -matrices that attain Ehlich's bound, maxdet .
Ehlich also proved that if A and B are circulant $(-1, 1)$ -matrices of order v such
that $AA^T + BB^T = 2(v-1)I_v + 2J_v$ then the matrix

$$H = \begin{pmatrix} A & B \\ -B^T & A^T \end{pmatrix} \quad \text{has maximal determinant}$$

Such A and B can be constructed by cyclic $SDS(v; r, s; r+s-\frac{v-1}{2})$.

D-optimal matrices of circulant type, D-optimal SDS.

Diophantine constraint: $a^2 + b^2 = 4v - 2$, a and b are row sums of A and B , resp.

Obtain feasible parameters r and s for the required SDS: $a = v - 2r$ & $b = v - 2s$.

Normalization: we may assume that $0 < a \leq b$ which implies that $r \geq s$.

Supplementary Difference Sets, SDS

Seberry, 1971

Let G be an additive abelian group of order v and S_1, \dots, S_n be subsets of G containing k_1, \dots, k_n elements respectively.

For every $d \in G - \{0\}$ we define the numbers

$$\lambda_i(d) = \#\{(r, s) : d = r - s, r, s, \in S_i\}, \quad 1 \leq i \leq n.$$

If $\lambda(d) = \lambda_1(d) + \dots + \lambda_n(d)$ has a constant value λ , then S_1, \dots, S_n are called $n - \{v; k_1, \dots, k_n; \lambda\}$ supplementary difference sets. $SDS(v; k_1, \dots, k_n; \lambda)$

Crucial Property :

SDS can be constructed by taking unions of cyclotomic classes.

Yamada, 1992

Supplementary difference sets and Jacobi sums

Discrete Mathematics 103 (1992) pp. 75–90

Known Orders, Infinite Series

- Comprehensive table of all odd $v < 100$ for which D-optimal SDSs are known:
[Djokovic 1997](#)
- Updated table of all $v < 100$ for which D-optimal matrices of order $2v$ are known: [Kharaghani, Orrick 2007](#)
- <http://www.indiana.edu/~maxdet/> [Orrick](#)

Two Infinite Series

- $v = q^2 + q + 1$ where q is a prime power, [Seberry et al. 1991](#)
- $v = 2q^2 + 2q + 1$ where q is an odd prime power, see [Whiteman, 1990](#)

[Djokovic, Gysin, Seberry, 1997, 1998](#): the only odd values of $v > 100$ for which D-optimal matrices of order $2v$ are currently known:

- $v = 113$
- $v = 145$
- $v = 157$
- $v = 181$

Recent Progress

IS THIS NOW THE LIMIT OF WHAT WE CAN DO? IT MAY BE, BUT IT IS UNLIKELY AN ADVANCE WILL BE MADE BY PEOPLE WHO THINK THEY CANNOT SUCCEED.

- - Carl Pomerance (1994)

- ▷ New theoretical results:
Diophantine constraints for **divisors** of v + PSD constancy over orbits
- ▷ New computational results: $v = 63, 93, 103, 121, 131, 241$

Power Spectral Density (PSD) criterion

Let v be an odd integer such that the Diophantine equation $x^2 + y^2 = 4v - 2$ has solutions (α, β) .

Two sequences $[a_1, \dots, a_v]$, $[b_1, \dots, b_v]$ can be used to form a D-optimal matrix of circulant type if and only if

$$PSD([a_1, \dots, a_v], i) + PSD([b_1, \dots, b_v], i) = 2v - 2, \quad \forall i = 1, \dots, \frac{v-1}{2}$$

where $PSD([a_1, \dots, a_v], k)$ denotes the k -th element of the power spectral density sequence, i.e. the square magnitude of the k -th element of the DFT

$$DFT_{[a_1, \dots, a_v]} = [\mu_0, \dots, \mu_{v-1}], \quad \text{with } \mu_k = \sum_{i=0}^{v-1} a_{i+1} \omega^{ik}, \quad k = 0, \dots, v-1, \text{ where}$$

$\omega = e^{\frac{2\pi i}{v}} = \cos\left(\frac{2\pi}{v}\right) + i \sin\left(\frac{2\pi}{v}\right)$ is a primitive v -th root of unity (also called the principal v -th root of unity).

Periodic Autocorrelation Function (PAF)

Let v be an odd integer such that the Diophantine equation $x^2 + y^2 = 4v - 2$ has solutions (α, β) .

Two sequences $[a_1, \dots, a_v]$, $[b_1, \dots, b_v]$ can be used to form a D-optimal matrix of circulant type if and only if

$$PAF([a_1, \dots, a_v], s) + PAF([b_1, \dots, b_v], s) = 2, \quad \forall s = 1, \dots, \frac{v-1}{2}$$

where

$$PAF([a_1, \dots, a_v], s) = \sum_{i=1}^v a_i a_{i+s}$$

where $i + s$ is taken $\text{mod } v$ when needed.

note for ambitious researchers

$2 \rightarrow -2 \rightsquigarrow$ Hadamard matrices with two circulant cores

bibl. ref. [210] in K. Horadam's celebrated PUP book

“Hadamard Matrices and Their Applications”

Optimization formalism

The search for D-optimal matrices can be formulated as an optimization problem, via the concept of the PAF.

There are optimization algorithms that deal with problems with $20K$ (discrete) variables.

We need **symmetric matrices** and certain vector/matrix products

$$\min_{x \in \{0,1\}^n} x^T Ax$$

Let $a = [a_1, a_2, \dots, a_n]^T$ be a column $n \times 1$ vector, where $a_1, a_2, \dots, a_n \in \{-1, +1\}$ and consider the elements of the PAF vector $P_A(1), \dots, P_A(m)$. Define the following $m = [n/2]$ symmetric matrices (which are independent of the sequence a)

$$M_i = (m_{jk}), \text{ s.t. } \begin{cases} m_{jk} = m_{kj} = \frac{1}{2}, & \text{when } a_j a_k \in P_A(i), j, k \in \{1, \dots, n\} \\ 0, & \text{otherwise} \end{cases}, i = 1, \dots, m$$

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The matrices M_i can be used to write the PAF equations in a matrix form:

- for n odd:

$$a^T M_i a = P_A(i), \quad i = 1, \dots, m.$$

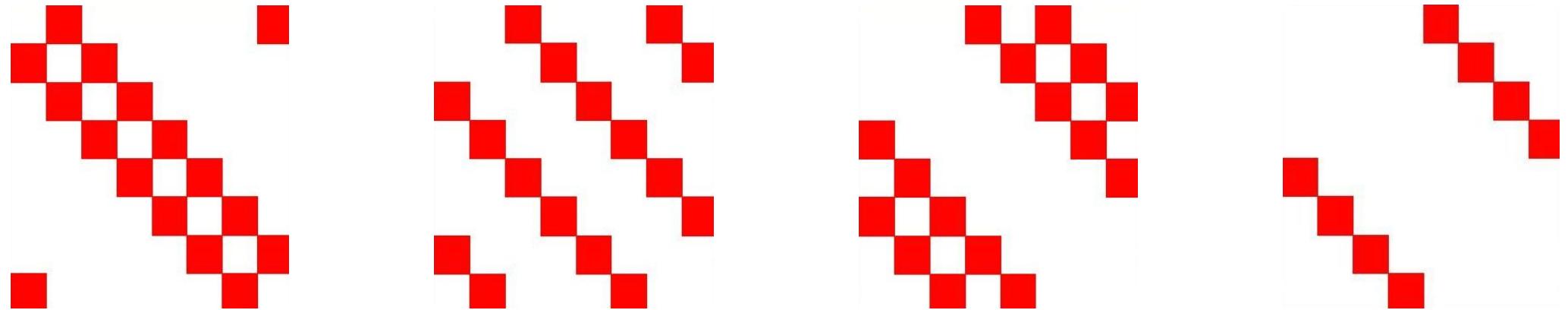
- for n even:

$$a^T M_i a = P_A(i), \quad i = 1, \dots, m-1 \text{ and } a^T M_m a = \frac{1}{2} P_A(m).$$

Example

Let $n = 8$, $a = [a_1, \dots, a_8]$. Then we have that $m = 4$ and

$$a^T M_i a = P_A(i), \quad i = 1, 2, 3 \text{ and } a^T M_4 a = \frac{1}{2} P_A(4)$$



Graphical representations of the four symmetric matrices M_1, M_2, M_3, M_4

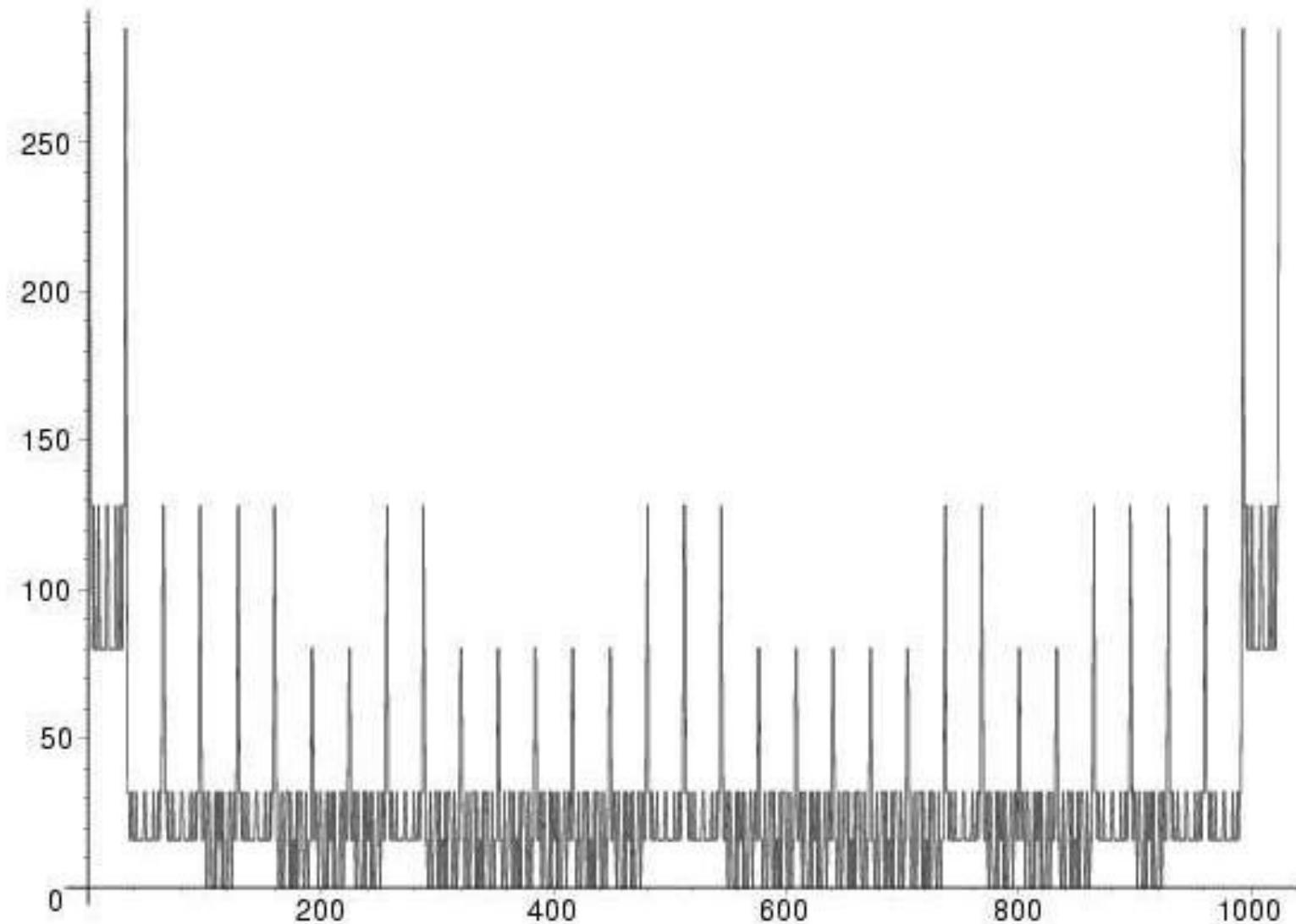
Problem I Now suppose that we are looking for two $\{-1, +1\}$ sequences A and B of lengths n , such that

$$P_A(i) + P_B(i) = 2, \quad i = 1, \dots, m.$$

Via the previous lemma we can reformulate this problem as follows:

Problem II Find two binary sequences a, b , (viewed as $n \times 1$ column vectors) such that

$$a^T M_i a + b^T M_i b = 2, \quad i = 1, \dots, m.$$



Explicit DFT/PSD evaluations

The elements of the DFT/PSD vectors associated to a $\{-1, +1\}$ -sequence are usually complex numbers with floating point real and imaginary parts.

However, for $n \equiv 0 \pmod{3}$

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v odd integer, $v \equiv 0 \pmod{3}$, $m = \frac{v}{3}$, $[a_1, \dots, a_v]$ $\{-1, +1\}$ -sequence. Then we have the explicit evaluations:

$$DFT([a_1, \dots, a_v], m) = \left(A_1 - \frac{1}{2}A_2 - \frac{1}{2}A_3 \right) + \left(\frac{\sqrt{3}}{2}A_2 - \frac{\sqrt{3}}{2}A_3 \right) i$$

$$PSD([a_1, \dots, a_v], m) = A_1^2 + A_2^2 + A_3^2 - A_1A_2 - A_1A_3 - A_2A_3$$

where

$$A_1 = \sum_{i=0}^{m-1} a_{3i+1}, \quad A_2 = \sum_{i=0}^{m-1} a_{3i+2}, \quad A_3 = \sum_{i=0}^{m-1} a_{3i+3}.$$

COROLLARY $PSD([a_1, \dots, a_n], m)$ is a non-negative integer.

Vertical Constraint

If $v \equiv 0 \pmod{3}$ and the two sequences $[a_1, \dots, a_v]$, $[b_1, \dots, b_v]$ can be used to form a D-optimal matrix of circulant type then

$$A_1^2 + A_2^2 + A_3^2 + B_1^2 + B_2^2 + B_3^2 = 8m - 2$$

where $m = \frac{n}{3}$ and

$$A_1 = \sum_{i=0}^{m-1} a_{3i+1}, \quad A_2 = \sum_{i=0}^{m-1} a_{3i+2}, \quad A_3 = \sum_{i=0}^{m-1} a_{3i+3},$$

$$B_1 = \sum_{i=0}^{m-1} b_{3i+1}, \quad B_2 = \sum_{i=0}^{m-1} b_{3i+2}, \quad B_3 = \sum_{i=0}^{m-1} b_{3i+3}.$$

Horizontal Constraint

If $v \equiv 0 \pmod{3}$ and the two sequences $[a_1, \dots, a_v]$, $[b_1, \dots, b_v]$ can be used to form a D-optimal matrix of circulant type then

Following Cohn, 1992

let $C_i = a_i + a_{i+m} + a_{i+2m}$, $D_i = b_i + b_{i+m} + b_{i+2m}$, for $i = 1, \dots, m$.

Note that $a_i, b_i \in \{-1, +1\}$ for $i = 1, \dots, n$, implies

$C_i, D_i \in \{-3, -1, +1, +3\}$, for $i = 1, \dots, m$.

$$\sum_{i=1}^m (C_i^2 + D_i^2) = 2v + 4$$

Properties of D-optimal matrices of circulant type

1. n is an odd integer, s.t. $x^2 + y^2 = 4n - 2$ has solutions
2. $\alpha^2 + \beta^2 = 4n - 2$
3. $a_1 + \dots + a_n = \pm\alpha$
4. $b_1 + \dots + b_n = \pm\beta$
5. $PAF([a_1, \dots, a_n], i) + PAF([b_1, \dots, b_n], i) = 2, \forall i = 1, \dots, \frac{n-1}{2}$
6. $PSD([a_1, \dots, a_n], i) + PSD([b_1, \dots, b_n], i) = 2n - 2, \forall i = 1, \dots, \frac{n-1}{2}$
7. $m = n/3$

$$(a) PSD([a_1, \dots, a_n], m) = A_1^2 + A_2^2 + A_3^2 - A_1A_2 - A_1A_3 - A_2A_3$$

$$(b) PSD([b_1, \dots, b_n], m) = B_1^2 + B_2^2 + B_3^2 - B_1B_2 - B_1B_3 - B_2B_3$$

(c)

$$\begin{cases} pam := PSD([a_1, \dots, a_n], m) = \frac{3}{2}(A_1^2 + A_2^2 + A_3^2) - \frac{\alpha^2}{2} \\ pbm := PSD([b_1, \dots, b_n], m) = \frac{3}{2}(B_1^2 + B_2^2 + B_3^2) - \frac{\beta^2}{2} \end{cases}$$

$$(d) \text{ Vertical Constraint } A_1^2 + A_2^2 + A_3^2 + B_1^2 + B_2^2 + B_3^2 = 8m - 2 \text{ where}$$

$$A_1 = \sum_{i=0}^{m-1} a_{3i+1}, \quad A_2 = \sum_{i=0}^{m-1} a_{3i+2}, \quad A_3 = \sum_{i=0}^{m-1} a_{3i+3}, \quad B_1 = \sum_{i=0}^{m-1} b_{3i+1}, \quad B_2 = \sum_{i=0}^{m-1} b_{3i+2}, \quad B_3 = \sum_{i=0}^{m-1} b_{3i+3}.$$

$$(e) A_1 + A_2 + A_3 = \pm\alpha$$

$$(f) B_1 + B_2 + B_3 = \pm\beta$$

$$(g) pam + pbm = 2n - 2$$

$$(h) A_1^2 + A_2^2 + A_3^2 = \frac{2pam + \alpha^2}{3} \quad B_1^2 + B_2^2 + B_3^2 = \frac{2pbm + \beta^2}{3}$$

$$(i) \text{ Horizontal Constraint } \sum_{i=1}^m (C_i^2 + D_i^2) = 2n + 4 \text{ where}$$

$$C_i = a_i + a_{i+m} + a_{i+2m}, \quad D_i = b_i + b_{i+m} + b_{i+2m}, \quad i = 1, \dots, m.$$

$$a_i, b_i \in \{-1, +1\}, \quad i = 1, \dots, n, \quad C_i, D_i \in \{-3, -1, +1, +3\}, \quad i = 1, \dots, m.$$

(j)

$$\sum_{i=1}^m C_i = \pm\alpha \text{ and } \sum_{i=1}^m D_i = \pm\beta$$

(k) Let $3_C, 1_C$ denote the number of C'_i 's s.t. $|C_i| = 3, |C_i| = 1$ resp.

Let $3_D, 1_D$ denote the number of D'_i 's s.t. $|D_i| = 3, |D_i| = 1$ resp.

Then we have:

$$3_C + 3_D = \frac{m+1}{2} \quad 1_C + 1_D = \frac{3m-1}{2}$$

Generalized horizontal and vertical constraint

It turns out we can generalize the previous constraints for any divisor of v .

THEOREM

If the two sequences $[a_0, \dots, a_{v-1}]$ and $[b_0, \dots, b_{v-1}]$ can be used to form a D-optimal matrix of circulant type and $v = dm$ and we set

$$A_j = a_j + a_{j+d} + \cdots + a_{j+(m-1)d}$$

$$B_j = b_j + b_{j+d} + \cdots + b_{j+(m-1)d}$$

for $j = 0, \dots, d-1$,

then

$$\sum_{j=0}^{d-1} (A_j^2 + B_j^2) = 2(v + m - 1)$$

and

$$\sum_{k < l} (A_k A_l + B_k B_l) = v - m.$$

Power spectral density constancy over orbits

Let Z_v be the ring of integers mod v , i.e $Z_v = \{0, 1, \dots, v-1\}$. Let Z_v^* be the group of invertible elements of Z_v , i.e. $Z_v^* = \{k \in Z_v : \gcd(k, v) = 1\}$.

The order of Z_v^* is equal to $\phi(v)$.

Let $H \leq Z_v^*$ be a subgroup of Z_v^* . Then H acts on Z_v and we denote the orbits of this action by

$$\mathcal{O}_1 = \{0\}, \mathcal{O}_2, \dots, \mathcal{O}_m.$$

Thus we have the disjoint union relationship $Z_v = \mathcal{O}_1 \cup \mathcal{O}_2 \cup \dots \cup \mathcal{O}_m$.

[Djokovic, Gysin, Seberry, 1991,1997,1998](#) constructed solutions for circulant type D-optimal matrices by expressing the corresponding SDSs as unions of certain orbits associated to a suitable subgroup of Z_v^* .

The special structure of these solutions implies certain constraints on the possible range of values of the power spectral densities of the two sequences associated to the SDS.

The power spectral densities remain constant over the orbits.

A solution for $n = 63$, satisfies:

- (1) $\text{PSD}(A) + \text{PSD}(B) = 124$
 - (2) $\text{PAF}(A) + \text{PAF}(B) = 2$
 - (3) $a^2 + b^2 = 250$ (i.e. $a = +/- 9$, $b = +/- 13$)

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[[7, -3, 9], 13, [3, 3, 3], 9, [139, 27, 166]]
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[[1, -1, 1, 1, -1, 1, 1, 3, 1, 1, -1, 1, 1, -1, 3, 1, -1, 1, 1, -1, 1], 13, [3, 1, 1, 3, 1, -1, 3, 3, 1, -3, -1, 1, 3, -1, 3, -3, 1, -1, -3, -1, -1], 9, [37, 93, 130]]
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>

Let (X, Y) be an SDS of Z_v with parameters $(v; r, s; \lambda)$, with v odd and $\lambda = r + s - \frac{v-1}{2}$, corresponding to a circulant D-optimal matrix.

Assume that

$$X = \bigcup_{j \in J} \mathcal{O}_j, \quad Y = \bigcup_{k \in K} \mathcal{O}_k$$

for some subsets J, K of $\{1, 2, \dots, m\}$.

By abuse of notation, let X also denote the sequence x_0, x_1, \dots, x_{v-1} where

$$x_i = \begin{cases} 1 & \text{if } i \notin X \\ -1 & \text{if } i \in X \end{cases}$$

and define similarly the sequence $Y = y_0, y_1, \dots, y_{v-1}$.

THEOREM

If k and k' belong to the same orbit $\mathcal{O}_r \subseteq Z_v$ and the sequence X is as defined above, then

$$PSD_X(k) = PSD_X(k').$$

Supercomputing developments



<http://www.top500.org/> November 2011, 800 racks, Kobe, Japan, made by Fujitsu

“the K Computer achieved an impressive 10.51 Petaflop/s on the Linpack benchmark using 705,024 SPARC64 processing cores”

New D-optimal matrices for $v = 103$

Consider the subgroup $H = \{1, 46, 56\}$ of order 3, of Z_{103}^*

Consider the 35 orbits of the action of H on Z_{103} .

$H \cdot 0 = \{0\}$	$H \cdot 1 = \{1, 46, 56\}$	$H \cdot 2 = \{2, 9, 92\}$
$H \cdot 3 = \{3, 35, 65\}$	$H \cdot 4 = \{4, 18, 81\}$	$H \cdot 5 = \{5, 24, 74\}$
$H \cdot 6 = \{6, 27, 70\}$	$H \cdot 7 = \{7, 13, 83\}$	$H \cdot 8 = \{8, 36, 59\}$
$H \cdot 10 = \{10, 45, 48\}$	$H \cdot 11 = \{11, 94, 101\}$	$H \cdot 12 = \{12, 37, 54\}$
$H \cdot 14 = \{14, 26, 63\}$	$H \cdot 15 = \{15, 16, 72\}$	$H \cdot 17 = \{17, 25, 61\}$
$H \cdot 19 = \{19, 34, 50\}$	$H \cdot 20 = \{20, 90, 96\}$	$H \cdot 21 = \{21, 39, 43\}$
$H \cdot 22 = \{22, 85, 99\}$	$H \cdot 23 = \{23, 28, 52\}$	$H \cdot 29 = \{29, 79, 98\}$
$H \cdot 30 = \{30, 32, 41\}$	$H \cdot 31 = \{31, 87, 88\}$	$H \cdot 33 = \{33, 76, 97\}$
$H \cdot 38 = \{38, 68, 100\}$	$H \cdot 40 = \{40, 77, 89\}$	$H \cdot 42 = \{42, 78, 86\}$
$H \cdot 44 = \{44, 67, 95\}$	$H \cdot 47 = \{47, 57, 102\}$	$H \cdot 49 = \{49, 66, 91\}$
$H \cdot 51 = \{51, 75, 80\}$	$H \cdot 53 = \{53, 69, 84\}$	$H \cdot 55 = \{55, 58, 93\}$
$H \cdot 60 = \{60, 64, 82\}$	$H \cdot 62 = \{62, 71, 73\}$	

$a^2 + b^2 = 4 \cdot 103 - 2 = 410$ has two solutions $(11, 17)$ and $(7, 19)$

- $SDS(103; 48, 42; 39)$, D-optimal matrix of order $2 \times 103 = 206$.

$$X = \bigcup_{j \in J} H \cdot j, \quad Y = \bigcup_{k \in K} H \cdot k$$

$$\begin{aligned} J &= \{2, 4, 8, 10, 12, 14, 17, 19, 30, 33, 42, 44, 47, 51, 60, 62\} \\ K &= \{1, 2, 3, 14, 20, 21, 30, 33, 38, 40, 42, 44, 53, 60\} \end{aligned}$$

- $SDS(103; 46, 43; 38)$, D-optimal matrix of order $2 \times 103 = 206$.

$$X = \bigcup_{j \in J} H \cdot j, \quad Y = \bigcup_{k \in K} H \cdot k$$

$$\begin{aligned} J &= \{0, 2, 7, 10, 11, 12, 15, 17, 19, 29, 31, 33, 38, 40, 42, 47\} \\ K &= \{0, 8, 10, 15, 20, 21, 22, 23, 33, 38, 40, 47, 49, 53, 55\} \end{aligned}$$

New D-optimal matrix for $v = 241$

Consider the subgroup

$H = \{1, 15, 24, 54, 87, 91, 94, 98, 100, 119, 160, 183, 205, 225, 231\}$ of order 15, of Z_{241}^* .

$SDS(241; 120, 105; 105)$, D-optimal matrix of order $2 \times 241 = 482$.

$$\begin{aligned} X &= \bigcup_{j \in J} H \cdot j, & Y &= \bigcup_{k \in K} H \cdot k \\ J &= \{3, 4, 5, 6, 7, 10, 13, 38\} \\ K &= \{3, 5, 7, 11, 19, 35, 38\} \end{aligned}$$

Acknowledgement:

This work was made possible by the facilities of the Shared Hierarchical Academic Research Computing Network, SHARCNET, www.sharcnet.ca and Compute/Calcul Canada.

Open cases for D-optimal SDSs with $v < 200$

v	r	s	λ	Existence
3	1	0	0	Yes
5	1	1	0	Yes
7	3	1	1	Yes
9	3	2	1	Yes
13	6	3	3	Yes
13	4	4	2	Yes
15	6	4	3	Yes
19	7	6	4	Yes
21	10	6	6	Yes
23	10	7	6	Yes
25	9	9	6	Yes
27	11	9	7	Yes
31	15	10	10	Yes
33	15	11	10	Yes
33	13	12	9	Yes
37	16	13	11	Yes
41	16	16	12	Yes
43	21	15	15	Yes
43	18	16	13	Yes
45	21	16	15	Yes
49	22	18	16	Yes

v	r	s	λ	Existence
51	21	20	16	Yes
55	24	21	18	Yes
57	28	21	21	Yes
59	28	22	21	Yes
61	25	25	20	Yes
63	29	24	22	Yes*
63	27	25	21	Yes
69	31	27	24	?
73	36	28	28	Yes
73	31	30	25	Yes
75	36	29	28	?
77	34	31	27	?
79	37	31	29	Yes
85	39	34	31	?
85	36	36	30	Yes
87	38	36	31	?
91	45	36	36	Yes
93	45	37	36	Yes*
93	42	38	34	Yes
97	46	39	37	Yes
99	43	42	36	?

Open cases for D-optimal SDSs with $v < 200$

v	r	s	λ	Existence
103	48	42	39	Yes *
103	46	43	38	Yes *
111	55	45	45	?
111	51	46	42	?
113	55	46	45	?
113	49	49	42	Yes
115	51	49	43	?
117	56	48	46	?
121	55	51	46	Yes *
123	58	51	48	?
129	57	56	49	?
131	61	55	51	Yes *
133	66	55	55	Yes
133	60	57	51	?
135	66	56	55	?
139	67	58	56	?
141	65	60	55	?
145	69	61	58	?
145	64	64	56	Yes
147	66	64	57	?

v	r	s	λ	Existence
153	72	65	61	?
153	70	66	60	?
157	78	66	66	Yes
159	78	67	66	?
163	79	69	67	?
163	76	70	65	?
163	73	72	64	?
167	76	73	66	?
169	81	72	69	?
175	81	76	70	?
177	84	76	72	?
181	81	81	72	Yes
183	91	78	78	Yes
183	83	81	73	?
185	91	79	78	?
187	88	81	76	?
189	92	81	79	?
189	87	83	76	?
195	94	84	81	?
199	93	87	81	?