

## 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  $v \equiv 1 \pmod{6}$  [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  $M + M^\top = \mathbf{0}$ . We calculate:

$$\begin{aligned} DD^\top &= \frac{1}{4} [MM^\top + (M + M^\top)J - (M + M^\top) + J^2 - 2J + I] \\ &= \frac{1}{4} [(4t - 1)I - J + (4t - 1)J - 2J + I] \\ &= \frac{1}{4} [4tI + (4t - 4)J] \end{aligned}$$

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. □

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  $i^{\text{th}}$  point is added to the  $i^{\text{th}}$  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. □

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