Williamson Matrices and a Conjecture of Ito's

Bernhard Schmidt
Department of Mathematics
253-37 Caltech
Pasadena, CA 91125
email: schmidt@cco.caltech.edu

April 25, 2001

Dedicated to the memory of E.F. Assmus

Abstract

We point out an interesting connection between Williamson matrices and relative difference sets in nonabelian groups. As a consequence, we are able to show that there are relative $(4t, 2, 4t, 2t)$-difference sets in the dicyclic groups $Q_{8t} = \langle a, b | a^{4t} = b^4 = 1, a^{2t} = b^2, b^{-1}ab = a^{-1} \rangle$ for all t of the form $t = 2^a \cdot 10^b \cdot 26^c \cdot m$ with $a, b, c \geq 0$, $m \equiv 1 \pmod 2$, whenever $2m - 1$ or $4m - 1$ is a prime power or there is a Williamson matrix over $\mathbb{Z}_m$. This gives further support to an important conjecture of Ito [11] which asserts that there are relative $(4t, 2, 4t, 2t)$-difference sets in Q_{8t} for every positive integer t. We also give simpler alternative constructions for relative $(4t, 2, 4t, 2t)$-difference sets in Q_{8t} for all t such that $2t - 1$ or $4t - 1$ is a prime power. Relative difference sets in Q_{8t} with these parameters had previously been obtained by Ito [6]. Finally, we verify Ito's conjecture for all $t \leq 46$.

Keywords: Hadamard matrices, relative difference sets, Williamson matrices, Ito's conjecture, dicyclic groups

1 Introduction

Let G be a group of order m. An $m \times m$ matrix A is called <u>G-invariant</u> if the rows and columns of $A = (a_{g,h})$ can be indexed with elements g, h of G such that $a_{gk,hk} = a_{g,h}$ for all $g, h, k \in G$.
A <u>Hadamard matrix of order v</u> is a $v \times v$-matrix H with entries ± 1 satisfying $HH^t = vI_v$ where I_v is the identity matrix of size v. It is well known that $v \equiv 0 \pmod 4$ if a Hadamard matrix of order $v > 2$ exists.
A Hadamard matrix H of order $4m$ is said to be a <u>Williamson matrix</u> over an abelian group G of order m if H is of the form

$$H = \begin{pmatrix} A & B & C & D \\ -B & A & -D & C \\ -C & D & A & -B \\ -D & -C & B & A \end{pmatrix} \tag{1}$$

where A, B, C, D are G-invariant $m \times m$ matrices with entries ± 1. We remark that this definition slightly differs from the usual one which requires that $XY^t = YX^t$ holds for all 2-subsets $\{X, Y\}$ of $\{A, B, C, D\}$. This property is stronger than the orthogonality of the rows of H.
For the study of Williamson matrices and relative difference sets we will use the following group ring notation. We will always identify a subset A of a group G with the element $\sum_{g \in A} g$ of the integral group ring $\mathbb{Z}[G]$. For $B = \sum_{g \in G} b_g g \in \mathbb{Z}[G]$ we write $B^{(-1)} := \sum_{g \in G} b_g g^{-1}$. We may identify any element $S = \sum_{g \in G} s_g g$ of the group ring $\mathbb{Z}[G]$ with the G-invariant matrix $(m_{g,h})$ where $m_{g,h} = s_{gh^{-1}}$. We note that $S^{(-1)}$ corresponds to the matrix S^t.
In terms of the group ring, necessary and sufficient conditions for a matrix of the form (1) to be a Hadamard matrix are

$$AA^{(-1)} + BB^{(-1)} + CC^{(-1)} + DD^{(-1)} = 4m \tag{2}$$

and

$$XY^{(-1)} - X^{(-1)}Y + TZ^{(-1)} - T^{(-1)}Z = 0 \tag{3}$$

for $(X, Y, T, Z) = (A, B, C, D), (A, D, B, C), (A, C, D, B)$.

Let G be a (possibly nonabelian) group of order mn, and let N be a normal subgroup of G of order n. A k-subset R of G is called an <u>(m, n, k, λ)-difference set in G relative to N</u> if every $g \in G \setminus N$ has exactly λ representations

$g = r_1 r_2^{-1}$ with $r_1, r_2 \in R$, and no nonidentity element of N has such a representation. The following is a translation of this definition into the group ring notation.

Lemma 1.1 *A k-subset R of a group G of order mn is a relative (m, n, k, λ)-difference set in G relative to a normal subgroup N of order n if and only if*

$$RR^{(-1)} = k + \lambda(G - N)$$

in $\mathbb{Z}[G]$.

A relative $(4t, 2, 4t, 2t)$-difference set is a special kind of semiregular relative difference set, see [2, 12]. Such a relative difference set R contains exactly one element of each coset of the subgroup N. Since N has order 2, we may identify N with $\{-1, 1\}$. Let $g_1, ..., g_{4t}$ be a system of coset representatives of N in G. Let h_{ij} be the unique element of $Rg_i g_j^{-1} \cap N$. Then the definition of a relative difference sets implies that (h_{ij}) is a Hadamard matrix of order $4t$. These Hadamard matrices can also be obtained from 2-cocyles, see [5], and thus are sometimes called cocyclic. Ito [11] conjectured that relative $(4t, 2, 4t, 2t)$-difference sets in the dicyclic groups $Q_{8t} = \langle a, b | a^{4t} = b^4 = 1, a^{2t} = b^2, b^{-1}ab = a^{-1} \rangle$ exist for all positive integers t. Ito's conjecture is a very interesting strengthening of the outstanding Hadamard conjecture which asserts that a Hadamard matrix of order $4t$ exists for every positive integer $4t$. In [5], Ito's conjecture was shown to be true for $t \leq 11$ by a computer search. We will verify Ito's conjecture for all $t \leq 46$.

2 The connection

Let $Q_8 := \langle x, y | x^4 = y^4 = 1, x^2 = y^2, y^{-1}xy = x^{-1} \rangle$ be the quaternion group of order 8. We first show that a Williamson matrix over an abelian group G of order m is equivalent to a $(4m, 2, 4m, 2m)$-relative difference set in $G \times Q_8$ relative to $\langle 1 \rangle \times \langle x^2 \rangle$.

Theorem 2.1 *A Williamson matrix over an abelian group G of order m exists if and only if there is a $(4m, 2, 4m, 2m)$-relative difference set in $T := G \times Q_8$ relative to $N := \langle 1 \rangle \times \langle x^2 \rangle$.*

Proof Let R be a subset of T containing exactly one element of each coset of N. Write $U := G \times \langle x^2 \rangle$ and $R = E+Fx+Ky+Lxy$ with $E, F, K, L \subset U$. Computing $RR^{(-1)}$ and using Lemma 1.1 we see that R is a $(4m, 2, 4m, 2m)$-relative difference set in T if and only if

$$\begin{aligned} EE^{(-1)} + FF^{(-1)} + KK^{(-1)} + LL^{(-1)} &= 4m + 2m(U - N) \quad (4)\\ E^{(-1)}F + K^{(-1)}L + (EF^{(-1)} + KL^{(-1)})x^2 &= 2mU \quad (5)\\ FL^{(-1)} + E^{(-1)}K + (EK^{(-1)} + F^{(-1)}L)x^2 &= 2mU \quad (6)\\ F^{(-1)}K + E^{(-1)}L + (EL^{(-1)} + FK^{(-1)})x^2 &= 2mU. \quad (7) \end{aligned}$$

Since each of the sets E, F, K, L contains exactly one element of each coset of N in U, we can write $X = X_1 + X_2x^2$ with $X_1, X_2 \subset G$ and $X_1 + X_2 = G$ for $X = E, F, K, L$. Define $A := E_1 - E_2$, $B := F_1 - F_2$, $C := K_1 - K_2$, $D := L_1 - L_2$. It is straightforward to verify that equations (4) through (7) hold if and only if A, B, C, D satisfy (2) and (3) which proves Theorem 2.1. For instance, assume that A, B, C, D satisfy (2). We will show that this implies (4). We have to show

$$\chi(EE^{(-1)} + FF^{(-1)} + KK^{(-1)} + LL^{(-1)}) = \chi(4m + 2m(U - N)) \quad (8)$$

for all characters χ of U. If χ if trivial on $N =< x^2 >$, then (8) follows from the fact that E, F, K, L contain exactly one element of each coset of N in U. If χ is nontrivial on N, then $\chi(x^2) = -1$ implying $\chi(E) = \chi|_G(A)$, $\chi(F) = \chi|_G(B)$, $\chi(K) = \chi|_G(C)$, and $\chi(L) = \chi|_G(D)$. Thus (8) follows from (2) in this case. The proof of all remaining implications is similar. □

Let G be an abelian group of order m. By $Q(G)$ we denote the semidirect product of G with the quaternion group $Q_8 = \langle x, y | x^4 = y^4 = 1, x^2 = y^2, y^{-1}xy = x^{-1} \rangle$ which is given by $G \triangleleft Q(G)$, $x^{-1}gx = g$ and $y^{-1}gy = g^{-1}$ for all $g \in G$. Note that for odd m, the dicyclic group $Q_{8m} := \langle a, b | a^{4m} = b^4 = 1, a^{2m} = b^2, b^{-1}ab = a^{-1} \rangle$ coincides with $Q(\mathbb{Z}_m)$. By the same arguments as in the proof of Theorem 2.1 we obtain the following.

Theorem 2.2 *Let G be an abelian group of order m. A $(4m, 2, 4m, 2m)$-difference set in $Q(G)$ relative to $\langle y^2 \rangle$ exists if and only if there is a Hadamard matrix of the form*

$$\begin{pmatrix} A & B & C & D \\ -B & A & -D & C \\ -C^t & D^t & A^t & -B^t \\ -D^t & -C^t & B^t & A^t \end{pmatrix} \qquad (9)$$

where A, B, C, D are G-invariant $m \times m$ matrices with entries ± 1.

Note that a matrix of the form (9) is a Hadamard matrix if and only if $AA^{(-1)} + BB^{(-1)} + CC^{(-1)} + DD^{(-1)} = 4m$ and $A^{(-1)}B - AB^{(-1)} + C^{(-1)}D - CD^{(-1)} = 0$ in the group ring. These conditions are weaker than (2) and (3) and thus we get the following result, a special case of which was obtained in [8, Prop. 3].

Corollary 2.3 *The existence of a Williamson matrix over an abelian group G implies the existence of $(4m, 2, 4m, 2m)$-relative difference sets in $G \times Q_8$ and $Q(G)$.*

3 Relative difference sets in $\mathbf{Q_{8m}}$

We want to study relative $(4m, 2, 4m, 2m)$-difference sets in dicyclic groups $Q_{8m} = \langle a, b | a^{4m} = b^4 = 1, a^{2m} = b^2, b^{-1}ab = a^{-1} \rangle$ in more detail. The following lemma is from [11]. For the convenience of the reader, we include a proof.

Lemma 3.1 *A $(4m, 2, 4m, 2m)$-difference set in Q_{8m} relative to $N := \langle b^2 \rangle$ exists if and only if there are polynomials f, g of degree $2m-1$ and coefficients ± 1 only such that*

$$f(x)f(x^{-1}) + g(x)g(x^{-1}) \equiv 4m \pmod{x^{2m} + 1}. \qquad (10)$$

Proof Let R be a subset of Q_{8m} containing exactly one element of each coset of N and write $R = F + Gb$ with $F, G \subset \langle a \rangle$. Computing $RR^{(-1)}$ and applying Lemma 1.1 shows that R is a $(4m, 2, 4m, 2m)$-difference set in Q_{8m} relative to N if and only if

$$FF^{(-1)} + GG^{(-1)} = 4m + 2m(\langle a \rangle - N). \qquad (11)$$

The equivalence of (10) and (11) can be verified by using the characters of $\langle a \rangle$ similar to the proof of Theorem 2.1. □

We recall that a pair of Golay polynomials is a pair of polynomials f, g of degree $2m-1$ and coefficients ± 1 only such that

$$f(x)f(x^{-1}) + g(x)g(x^{-1}) = 4m \tag{12}$$

in $\mathbb{Z}[x, x^{-1}]$. Golay polynomials of degree $2m-1$ are known for all m such that $2m = 2^r \cdot 10^s \cdot 26^t$ with $r, s, t \geq 0$, see [4], and it is conjectured that there are no Golay polynomials for any other m. Of course, Lemma 3.1 shows that the existence of a pair of Golay polynomials of degree $2m-1$ implies the existence of a $(4m, 2, 4m, 2m)$-relative difference set in Q_{8m}, but we can say more. The following construction is based on the observation that an idea of Turyn [15, Lemma 5] still works in a slightly more general situation.

Theorem 3.2 *If there is a pair k, l of Golay polynomials of degree $2m-1$, and if there is a $(4m', 2, 4m', 2m')$-relative difference set in $Q_{8m'}$ relative to $\langle b^2 \rangle$, then there is also an $(8mm', 2, 8mm', 4mm')$-difference set in $Q_{16mm'}$ relative to $\langle b^2 \rangle$.*

Proof Let u, w be the polynomials corresponding to the relative difference set in $Q_{8m'}$ via Lemma 3.1. Define

$$\begin{aligned} f(x) : &= \frac{1}{2}\left\{u(x^{2m})[k(x)+l(x)] + x^{4mm'-2m}w(x^{-2m})[k(x)-l(x)]\right\}, \\ g(x) : &= \frac{1}{2}\left\{w(x^{2m})[k(x)+l(x)] + x^{4mm'-2m}u(x^{-2m})[-k(x)+l(x)]\right\}. \end{aligned}$$

It is easy to check that f and g are polynomials of degree $4mm'-1$ with coefficients $-1, 1$ only. We compute

$$\begin{aligned} f(x)f(x^{-1}) + g(x)g(x^{-1}) &= \frac{1}{2}[k(x)k(x^{-1}) + l(x)l(x^{-1})] \cdot \\ &\quad [u(x^{2m})u(x^{-2m}) + w(x^{2m})w(x^{-2m})] \\ &= 2m[u(x^{2m})u(x^{-2m}) + w(x^{2m})w(x^{-2m})] \\ &\equiv 8mm' \pmod{x^{4mm'}+1} \end{aligned}$$

since $k(x)k(x^{-1}) + l(x)l(x^{-1}) = 4m$ and $u(x)u(x^{-1}) + w(x)w(x^{-1}) \equiv 4m'$ $(\mathrm{mod}\ x^{2m'}+1)$. By Lemma 3.1, f and g describe the desired relative difference set. □

Ito [6] constructed relative $(4t, 2, 4t, 2t)$-difference sets in Q_{8t} for all t such that $4t-1$ is a prime power. This construction is of special interest since these relative difference sets *cannot* be derived from known families of Williamson matrices. It is not known whether Williamson matrices of order $4t$, $4t-1$ a prime power, exist in general. A computer search [3] showed that there is no Williamson matrix of order $4 \cdot 35$ such that the four matrices A, B, C, D are *symmetric*. However, it seems quite plausible that (without the symmetry condition) Williamson matrices exist for all orders $4t$ even for general t.
In the following, we give a simpler alternative to Ito's construction of relative $(4t, 2, 4t, 2t)$-difference sets in Q_{8t} for all t such that $4t-1$ is a prime power.

Theorem 3.3 ([6]) *There is a relative $(4t, 2, 4t, 2t)$-difference set in Q_{8t} for all t such that $q := 4t-1$ is a prime power.*

Proof Let U be the subgroup of order $(q-1)/2$ of $\mathbb{F}_{q^2}^*$ where $\mathbb{F}_{q^2}$ is the finite field of order q^2. Let tr denote the trace function of $\mathbb{F}_{q^2}$ relative to $\mathbb{F}_q$. We choose $\alpha \in \mathbb{F}_{q^2}$ with $tr(\alpha) = 0$ and denote the set of nonzero squares in $\mathbb{F}_q$ by Q. Then [12, Thm. 2.2.12] implies that

$$R := \{Ux : tr(\alpha x) \in Q\}$$

is a relative $(q+1, 2, q, (q-1)/2)$-difference set in $W := \mathbb{F}_{q^2}^*/U$. Let g be a generator of W and write

$$R = R_1 + R_2 g \tag{13}$$

with $R_i \subset \langle g^2 \rangle$. Lemma 1.1 implies

$$R_1 R_1^{(-1)} + R_2 R_2^{(-1)} = q + \frac{q-1}{2}(\langle g^2 \rangle - \langle g^{4t} \rangle). \tag{14}$$

If the multiplicative order of $d \in \mathbb{F}_{q^2}^*$ divides $q+1$, then $tr(\alpha d) = \alpha d + \alpha^q d^q = \alpha d - \alpha d^{-1} = -tr(\alpha d^{-1})$ since $tr(\alpha) = 0$. Thus $R_1^{(-1)} = g^{4t} R_1$. Note $1 \notin R_1$ since $tr(\alpha) = 0$. Thus

$$R_1 + R_1^{(-1)} = \langle g^2 \rangle - \langle g^{4t} \rangle. \tag{15}$$

We identify the cyclic subgroup of order $4t$ of Q_{8t} with $\langle g^2 \rangle$, i.e. we write $Q_{8t} = \langle a, b | a^{4t} = b^4 = 1, a^{2t} = b^2, b^{-1}ab = a^{-1} \rangle$ with $a = g^2$. Define $S := (R_1 + 1) + R_2 b \in \mathbb{Z}[Q_{8t}]$. Using Lemma 1.1, equations (14), (15), and the fact that both $R_1 + 1$ and R_2 contain exactly one element of each coset of $N := \langle a^{2t} \rangle$ in $\langle a \rangle$, it is straightforward to verify that S is a $(4t, 2, 4t, 2t)$-difference set in Q_{8t} relative to N. □

Remark 3.4 The arguments above can be used to give an interesting proof of the well known number theoretic fact that every prime power $q \equiv 3 \pmod 8$ is a sum of three odd squares two of which are equal. To see this, we first note that $t = (q+1)/4$ is odd if $q \equiv 3 \pmod 8$. Thus we may write $R = R_1 + R_2 g^t$ with $R_i \subset \langle g^2 \rangle$ instead of (13). From the proof of Theorem 3.3 we know

$$R_1^{(-1)} = R_1 h \tag{16}$$

where $h := g^{4t}$. In the same way, we obtain

$$(R_2 g^t)^{(-1)} = R_2 g^t. \tag{17}$$

Now we write $R_1 = X_1 + X_2 g^{2t}$ and $R_2 = X_3 + X_4 g^{2t}$ with $X_i \subset \langle g^4 \rangle$. From (16) and (17) we get

$$\begin{array}{rcl} X_1^{(-1)} & = & X_1 h, \\ X_3^{(-1)} & = & X_4 h. \end{array} \tag{18}$$

Equation (14) implies

$$\sum_{i=1}^{4} X_i X_i^{(-1)} = q + \frac{q-1}{2}(\langle g^4 \rangle - \langle h \rangle). \tag{19}$$

Let χ be a character of $\langle g \rangle$ of order eight. Then $\chi(h) = -1$ and $\chi(f) = \chi(f^{-1}) \in \{-1, 1\}$ for all $f \in \langle g^4 \rangle$. Thus $\chi(X_i) = \chi(X_i^{(-1)})$ for all i. Moreover, $\chi(X_1) = 0$ and $\chi(X_3) = -\chi(X_4)$ by (18). Note that $\chi(X_i)$ is odd for $i = 2, 3, 4$ since X_i has exactly t elements for $i = 2, 3, 4$. Now (19) implies

$$q = \chi(X_2)^2 + 2\chi(X_3)^2$$

which is the desired decomposition of q into the sum of three odd squares.

Ito [7] obtained relative $(4t, 2, 4t, 2t)$-difference sets in Q_{8t} for all t such that $q := 2t - 1 \equiv 1 \pmod 4$ is a prime power. We give a simpler alternative construction which also works for $q \equiv 3 \pmod 4$.

Theorem 3.5 *There is a relative* $(4t, 2, 4t, 2t)$*-difference set in* Q_{8t} *for all* t *such that* $q := 2t - 1$ *is a prime power.*

Proof Let $G = \langle a \rangle$ be cyclic of order $4t$. By [12, Thm. 2.2.12] there is a $(q+1, 2, q, (q-1)/2)$-difference set R in G relative to $N := \langle a^{2t} \rangle$. Replacing R by Rg for some appropriate $g \in G$ if necessary, we may assume $R \cap N = \emptyset$. We define

$$S := (R + 1) + (R + a^{2t})b \in \mathbb{Z}[Q_{8t}]$$

where $Q_{8t} = \langle a, b | a^{4t} = b^4 = 1, a^{2t} = b^2, b^{-1}ab = a^{-1} \rangle$. Using Lemma 1.1 it is straightforward to verify that S is the desired relative difference set. □.

Combining Corollary 2.3 and Theorems 3.2, 3.3, 3.5, we get the following result.

Corollary 3.6 *Let* m *be a positive integer such that* $2m - 1$ *or* $4m - 1$ *is a prime power or* m *is odd and there is a Williamson matrix over* $\mathbb{Z}_m$. *Then there is a relative* $(4t, 2, 4t, 2t)$*-difference set in* Q_{8t} *for every* t *of the form*

$$t = 2^a \cdot 10^b \cdot 26^c \cdot m$$

with $a, b, c \geq 0$.

Remark 3.7 Williamson matrices over $\mathbb{Z}_m$ are known for many m including all m of the form $m = q^r(q+1)/2$ where $q \equiv 1 \pmod 4$ is a prime power and r is any nonnegative integer, see [13, 14, 16]. Moreover, Williamson matrices over $\mathbb{Z}_m$ exist for all $m \leq 33$ and for $m = 39, 43$, see [1, 3].

In [5], a computer search was carried out which showed that $(4t, 2, 4t, 2t)$-difference sets in Q_{8t} exist for $t \leq 11$. Combining Corollary 3.6 and Remark 3.7 we can improve this result considerably.

Corollary 3.8 *There are relative* $(4t, 2, 4t, 2t)$*-difference sets in* Q_{8t} *for all* $t \leq 46$.

Acknowledgement

I would like to thank Thomas Kölmel for several useful discussions and for convincing me that Ito's conjecture is true.

References

[1] L.D. Baumert: Hadamard matrices of Williamson type. Math. Comp. 19 (1965), 442-447.

[2] J.A. Davis and J. Jedwab: A unifying construction of difference sets. J. Combin. Theory A 80 (1997), 13-78.

[3] D.Z. Dokovic: Williamson matrices of order $4n$ for $n = 33, 35, 39$. Discrete Math. 115 (1993), 267-271.

[4] S. Eliahou, M. Kervaire, B. Saffari: A new restriction on the length of Golay complementary sequences. J. Comb. Theory A 55 (1990), 49-59.

[5] D.L. Flannery: Cocyclic Hadamard Matrices and Hadamard Groups are Equivalent. J. Algebra 192 (1997), 749-779.

[6] N. Ito: On Hadamard groups. J. Algebra 168 (1994), 981-987.

[7] N. Ito: On Hadamard groups, II. J. Algebra 169 (1994), 936-942.

[8] N. Ito: Some remarks on Hadamard groups. In: Groups-Korea 94, de Gruyter, Berlin/New York 1995, 149-155.

[9] N. Ito: Remarks on Hadamard groups. Kyushu J. Math. 50 (1996), 83-91.

[10] N. Ito: Remarks on Hadamard groups, II. Rep. Fac. Sci. Technol. Meijo Univ. No. 37 (1997), 1-7.

[11] N. Ito: On Hadamard groups III. Kyushu J. Math. 51 (1997), 369-379.

[12] A. Pott: Finite geometry and character theory. Springer Lecture Notes 1601, New York (1995).

[13] E. Spence: An Infinite Family of Williamson Matrices. J. Austral. Math. Soc. 24 A (1977), 252-256.

[14] R.J. Turyn: An infinite class of Williamson matrices. J. Combin. Theory A 12 (1972), 319-321.

[15] R.J. Turyn: Hadamard Matrices, Baumert-Hall Units, Four-Symbol Sequences, Pulse Compression, and Surface Wave Encodings. J. Comb. Theory A 16 (1974), 313-333.

[16] A.L. Whiteman: An infinite family of Hadamard matrices of Williamson type. J. Combin. Theory A 14 (1973), 334-340.

[17] J. Williamson: Hadamard's determinant problem and the sum of four squares. Duke Math. J. 11 (1944), 65-81.