

Miss Coe

ON THE FALSITY OF EULER'S CONJECTURE ABOUT THE NON-EXISTENCE
OF TWO ORTHOGONAL LATIN SQUARES OF ORDER $4t+2$

(Preliminary Report)

by

R. C. Bose and S. S. Shrikhande

University of North Carolina

This research was supported by the United States Air Force through the Air Force Office of Scientific Research of the Air Research and Development Command, under Contract No. AF 49(638)-213. Reproduction in whole or in part is permitted for any purpose of the United States Government.

Institute of Statistics
Mimeograph Series No. 220
March, 1959

ON THE FALSITY OF EULER'S CONJECTURE ABOUT THE NON-EXISTENCE
OF TWO ORTHOGONAL LATIN SQUARES OF ORDER $4t+2$.¹

by

R. C. Bose and S. S. Shrikhande, University of North Carolina

1. Introduction. The purpose of this paper is to prove a general theorem on the existence of pairwise orthogonal Latin squares (p.o.l.s.) of a given order and to give a counter example to Euler's [3] conjecture that there do not exist two p.o.l.s. of order $4t+2$.

2. Definitions. An arrangement of v objects (called treatments) in b sets (called blocks) will be called a pairwise balanced design of index unity and type $(v; k_1, k_2, \dots, k_m)$ if each block contains either k_1, k_2, \dots , or k_m treatments which are all distinct ($k_i \leq v, k_i \neq k_j$), and every pair of distinct treatments occurs exactly in one block of the design. If the number of blocks containing k_i treatments is b_i , then clearly

$$(1) \quad b = \sum_{i=1}^m b_i, \quad v(v-1) = \sum_{i=1}^m b_i k_i (k_i - 1)$$

3. Lemma 1. Suppose there exists a set Σ of $q-1$ p.o.l.s. of order k , then we can construct a $qxk(k-1)$ matrix P , whose elements are the symbols $1, 2, \dots, k$ and such that any ordered pair $\binom{i}{j} i \neq j$, occurs as a column exactly once in any two rowed submatrix of P .

¹ This research was supported by the United States Air Force through the Air Force Office of Scientific Research of the Air Research and Development Command, under Contract No. AF 49(638)-213. Reproduction in whole or in part is permitted for any purpose of the United States Government.

We can take the set Σ in the standard form in which the first row of each Latin square contains the symbols 1, 2, ..., k in that order. We then prefix to the set Σ a $k \times k$ square containing the symbol i in each position in the i-th column. If we then write the elements of each square in a single row such that the symbol in the i-th row and j-th column occupies the n-th position in the row, where $n = k(i-1) + j$ then we can display these squares as in [2] in the form of an orthogonal array $A [k^2, q, k, 2]$ of q rows. By deleting the first k columns, we get the matrix P with the required properties.

Let γ be a column of k distinct treatments t_1, t_2, \dots, t_k in that order, then we shall denote by $P(\gamma)$, the $q \times k(k-1)$ matrix obtained by replacing the symbol i in P, by the treatment t_i occupying the i-th position in $\gamma (i = 1, 2, \dots, k)$. Clearly every treatment occurs exactly $k-1$ times in every row of $P(\gamma)$, and any order pair $\begin{pmatrix} t_i \\ t_j \end{pmatrix}$ occurs as a column exactly once in any two rowed submatrix of $P(\gamma)$.

4. Theorem 1. Let there exist a pairwise balanced design of index unity and type $(v; k_1, k_2, \dots, k_m)$ and suppose there exist $q_i - 1$ p.o.l.s. of order k_i . If

$$q = \min(q_1, q_2, \dots, q_m)$$

then there exist $q-2$ p.o.l.s. of order v.

Let the treatments of the design be t_1, t_2, \dots, t_v , and let the blocks of the design (written out as columns) which contain k_i treatments be denoted by $\gamma_{i1}, \gamma_{i2}, \dots, \gamma_{ib_i}$. Let P_i be the matrix of order $q_i \times k_i(k_i-1)$ defined in Lemma 1, the elements of P_i being the symbols 1, 2, ..., k_i . Let $C_{ij} = P_i(\gamma_{ij})$ be the matrix obtained from P_i and γ_{ij} .

Retain only q rows of C_{ij} to get C_{ij}^* . From (1) the matrix

$$C^* = [C_{i1}^*, C_{i2}^*, \dots, C_{ib_1}^*, \dots, C_{i1}^*, C_{i2}^*, \dots, C_{ib_i}^*, \dots, C_{m1}^*, C_{m2}^*, \dots, C_{mb_m}^*]$$

is of order $q \times v(v-1)$, and is such that any ordered pair of treatments $\begin{pmatrix} t_i \\ t_j \end{pmatrix}$, $i \neq j$ occurs as a column exactly once in any two rowed submatrix of C^* . Let C_0^* be a $q \times v$ matrix whose i -th column contains t_i in every position ($i = 1, 2, \dots, v$). Then from [2], the matrix $[C_0^*, C^*]$ is an orthogonal array $A [v^2, q, v, 2]$. Using two rows to coordinatize we get a set of $q-2$ p.o.l.s. of order v .

5. Counter examples to Euler's conjecture. Consider the balanced incomplete block (BIB) design with parameters $v^* = 15$, $b^* = 35$, $r^* = 7$, $k^* = 3$, $\lambda^* = 1$. A resolvable solution is given in Table III of [1]. To each block of the i -th complete replication add a new treatment θ_i ($i = 1, 2, \dots, 7$) and take a new block consisting of the treatments $\theta_1, \theta_2, \theta_3, \theta_4, \theta_5, \theta_6, \theta_7$. We then get a pairwise balanced design of index unity and type $(22; 4, 7)$. Since there exist 3 p.o.l.s. of order 4, and 6 p.o.l.s. of order 7, it follows from the theorem that there exist two orthogonal Latin squares of order 22. The actual squares are given in the Appendix.

A detailed paper generalizing and improving the results of Mann [4, p. 105] and Parker [5] is being prepared where among other things it will be shown that there are an infinity of values of t for which there exist two or more p.o.l.s. of order $4t+2$.

References

- [1] R. C. Bose, S. S. Shrikhande, and K. N. Bhattacharya, "On the construction of group divisible incomplete block designs," Ann. Math. Stat., 24 (1953), pp. 167-195.
- [2] K. A. Bush, "Orthogonal arrays of index unity," Ann. Math. Stat., 23 (1952), pp. 426-434.
- [3] L. Euler, "Recherches sur une nouvelle espece de quarres magiques," Verh. Genootsch. der Wet. Vlissingen, 9 (1782), pp. 85-232.
- [4] H. B. Mann, Analysis and design of experiments, Dover, 1949, p. 105.
- [5] E. T. Parker, "Construction of some sets of pairwise orthogonal Latin squares," Am. Math. Soc. Notices, 5 (1958) p. 815.

APPENDIX

(L₁)

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
1	1	4	7	16	6	20	22	15	19	21	12	18	10	9	17	2	8	11	14	5	13	3
2	16	2	5	1	17	7	21	10	15	20	22	13	19	11	18	4	3	9	12	8	6	14
3	22	17	3	6	2	18	1	12	11	15	21	16	14	20	19	8	5	4	10	13	9	7
4	2	16	18	4	7	3	19	21	13	12	15	22	17	8	20	1	9	6	5	11	14	10
5	20	3	17	19	5	1	4	9	22	14	13	15	16	18	21	11	2	10	7	6	12	8
6	5	21	4	18	20	6	2	19	10	16	8	14	15	17	22	9	12	3	11	1	7	13
7	3	6	22	5	19	21	7	18	20	11	17	9	8	15	16	14	10	13	4	12	2	1
8	17	20	16	14	22	11	13	8	5	2	19	3	18	21	1	12	15	7	6	10	4	9
9	14	18	21	17	8	16	12	22	9	6	3	20	4	19	2	10	13	15	1	7	11	5
10	13	8	19	22	18	9	17	20	16	10	7	4	21	5	3	6	11	14	15	2	1	12
11	18	14	9	20	16	19	10	6	21	17	11	1	5	22	4	13	7	12	8	15	3	2
12	11	19	8	10	21	17	20	16	7	22	18	12	2	6	5	3	14	1	13	9	15	4
13	21	12	20	9	11	22	18	7	17	1	16	19	13	3	6	5	4	8	2	14	10	15
14	19	22	13	21	10	12	16	4	1	18	2	17	20	14	7	15	6	5	9	3	8	11
15	8	9	10	11	12	13	14	17	18	19	20	21	22	16	15	7	1	2	3	4	5	6
16	4	1	12	2	13	10	15	3	6	9	5	8	11	7	14	16	18	20	22	17	19	21
17	15	5	2	13	3	14	11	1	4	7	10	6	9	12	8	22	17	19	21	16	18	20
18	12	15	6	3	14	4	8	13	2	5	1	11	7	10	9	21	16	18	20	22	17	19
19	9	13	15	7	4	8	5	11	14	3	6	2	12	1	10	20	22	17	19	21	16	18
20	6	10	14	15	1	5	9	2	12	8	4	7	3	13	11	19	21	16	18	20	22	17
21	10	7	11	8	15	2	6	14	3	13	9	5	1	4	12	18	20	22	17	19	21	16
22	7	11	1	12	9	15	3	5	8	4	14	10	6	2	13	17	19	21	16	18	20	22

(L₂)

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
1	1	16	22	2	20	5	3	17	14	13	18	11	21	19	8	4	15	12	9	6	10	7
2	4	2	17	16	3	21	6	20	18	8	14	19	12	22	9	1	5	15	13	10	7	11
3	7	5	3	18	17	4	22	16	21	19	9	8	20	13	10	12	2	6	15	14	11	1
4	16	1	6	4	19	18	5	14	17	22	20	10	9	21	11	2	13	3	7	15	8	12
5	6	17	2	7	5	20	19	22	8	18	16	21	11	10	12	13	3	14	4	1	15	9
6	20	7	18	3	1	6	21	11	16	9	19	17	22	12	13	10	14	4	8	5	2	15
7	22	21	1	19	4	2	7	13	12	17	10	20	18	16	14	15	11	8	5	9	6	3
8	15	10	12	21	9	19	18	8	22	20	6	16	7	4	17	3	1	13	11	2	14	5
9	19	15	11	13	22	10	20	5	9	16	21	7	17	1	18	6	4	2	14	12	3	8
10	21	20	15	12	14	16	11	2	6	10	17	22	1	18	19	9	7	5	3	8	13	4
11	12	22	21	15	13	8	17	19	3	7	11	18	16	2	20	5	10	1	6	4	9	14
12	18	13	16	22	15	14	9	3	20	4	1	12	19	17	21	8	6	11	2	7	5	10
13	10	19	14	17	16	15	8	18	4	21	5	2	13	20	22	11	9	7	12	3	1	6
14	9	11	20	8	18	17	15	21	19	5	22	6	3	14	16	7	12	10	1	13	4	2
15	17	18	19	20	21	22	16	1	2	3	4	5	6	7	15	14	8	9	10	11	12	13
16	2	4	8	1	11	9	14	12	10	6	13	3	5	15	7	16	20	17	21	18	22	19
17	8	3	5	9	2	12	10	15	13	11	7	14	4	6	1	20	17	21	18	22	19	16
18	11	9	4	6	10	3	13	7	15	14	12	1	8	5	2	17	21	18	22	19	16	20
19	14	12	10	5	7	11	4	6	1	15	8	13	2	9	3	21	18	22	19	16	20	17
20	5	8	13	11	6	1	12	10	7	2	15	9	14	3	4	18	22	19	16	20	17	21
21	13	6	9	14	12	7	2	4	11	1	3	15	10	8	5	22	19	16	20	17	21	18
22	3	14	7	10	8	13	1	9	5	12	2	4	15	11	6	19	16	20	17	21	18	22