On mutually 3-orthogonal diagonal cubes

XIAO-NAN LU (Tokyo University of Science, Japan) Joint work with Tomoko Adachi (Toho University, Japan)

> JCCA 2018, Sendai May 24, 2018.



XIAO-NAN LU (Tokyo University of Science) Mutually 3-orthogonal diagonal cubes

Outline

Latin squares (cubes) & magic squares (cubes)

Mutually 3-orthogonal diagonal cubes of type 2



XIAO-NAN LU (Tokyo University of Science)

Mutually 3-orthogonal diagonal cubes

Latin squares and orthogonality

A Latin square of order n is an $n \times n$ array in which n distinct symbols are arranged so that each symbol occurs once in each row and column.



When L_1 is superimposed on L_2 , each of the 16 ordered pairs appears exactly once. L_1 and L_2 are *orthogonal*.

$$L_1 \boxplus L_2 = \begin{bmatrix} A \spadesuit & K \diamondsuit & Q \heartsuit & J \clubsuit \\ K \heartsuit & A \clubsuit & J \spadesuit & Q \diamondsuit \\ Q \clubsuit & J \heartsuit & A \diamondsuit & K \clubsuit \\ J \diamondsuit & Q \spadesuit & K \clubsuit & A \heartsuit \end{bmatrix}$$

Diagonal Latin squares

If there are n distinct symbols on the *two main diagonals* of L, then L is called a *diagonal Latin square*.

- ▶ n: odd and $3 \nmid n$.
- ▶ a, b: positive integers s.t. a, b, a b, a + b are coprime to n.
- The following is a *diagonal Latin square* over $\mathbb{Z}_n = \mathbb{Z}/n\mathbb{Z}$.

				10 /
0	a	2a	•••	(n-1)a
b	a+b	2a+b		(n-1)a+b
2b	a+2b	2a+2b		(n-1)a+2b
:	:	:	·	:
(n-1)b	a+(n-1)b	2a + (n-1)b		(n-1)a + (n-1)b

- L and L^{\intercal} are orthogonal.
- A pair of *orthogonal diagonal Latin squares* of order n exists for any positive integer n with the exception of n ∈ {2,3,6}. (Brown-Cherry-Most-Most-Parker-Wallis, 1992)

Magic squares

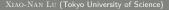
A magic square of order n is an arrangement of n^2 integers from $\{1, 2, \ldots, n^2\}$ into an $n \times n$ array with the property that the sums of each row, each column, and each of the two main diagonals are the same.

2	9	4
7	5	3
6	1	8

A magic square of order $\boldsymbol{3}$

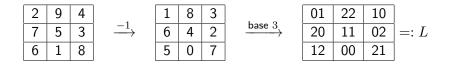
Magic constant:

$$M_2(n) = \frac{1}{n} \sum_{\ell=1}^{n^2} \ell = \frac{1}{2}n(n^2 + 1).$$



$\mathsf{Magic squares} \to \mathsf{Squares}$

- Reduce 1 from each cell in a magic square of order n,
- \blacktriangleright Rewrite all the integers in base n representation.



• Split it into two squares on $\{0, 1, \ldots, n-1\}$.

$L = L_1 \boxplus L_2$									
	0	2	1		1	2	0		
$L_1 =$	2	1	0	$L_2 =$	0	1	2		
	1	0	2		2	0	1		

Magic squares \leftarrow (Diagonal) MOLS

- A pair of orthogonal Latin squares on {0,1,...,n-1} whose trace and backtrace = ¹/₂n(n-1) ⇒ A magic square of order n.
- ► A pair of orthogonal diagonal Latin squares of order n ⇒ A magic square of order n.

$$L_1 \boxplus L_2 = L \equiv n \cdot L_1 + L_2$$

Remark

- ► There does not exist *orthogonal Latin squares* of order 2 and 6.
- ► *Magic squares* of order 6 do exist.

Magic cubes

A *magic cube* is an arrangement of $\{1, 2, \ldots, n^3\}$ into an $n \times n \times n$ array s.t. the sums along every row and every diagonal are the same.

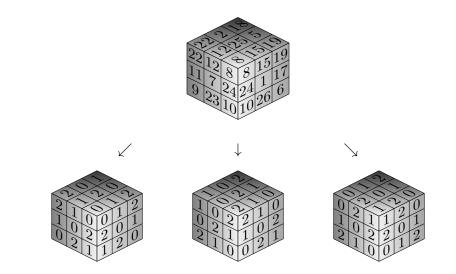
$$M_3(n) = \frac{1}{n^2} \sum_{\ell=1}^{n^3} \ell = \frac{1}{2}n(n^3 + 1).$$

8	15	19					
24	1	17					
10	26	6					
(k=1)							

12	25	5				
7	14	21				
23	3	16				
(k=2)						

22	2	18				
11	27	4				
9	13	20				
(k=3)						

$\mathsf{Magic}\ \mathsf{cubes} \to \mathsf{Cubes}$



XIAO-NAN LU (Tokyo University of Science

Mutually 3-orthogonal diagonal cubes

⁹/₂₁

$\mathsf{Magic}\ \mathsf{cubes} \leftarrow \mathsf{Cubes}$

				(k =	2)		(k = 3)	<u> </u>	I
100	221	012	ĺ	211	002	120	022	110	20
212	000	121		020	111	202	101	222	01
021	112	200		102	220	011	210	001	12

A construction of orthogonal cubes (Trenkler, 2005)

n: odd positive integer

Outline

Latin squares (cubes) & magic squares (cubes)

Mutually 3-orthogonal diagonal cubes of type 2



XIAO-NAN LU (Tokyo University of Science

Mutually 3-orthogonal diagonal cubes

Generalization of the Latin-ness

- d: dimension $d \ge 2$
- ▶ t: type $0 \le t \le d-1$
- ▶ *n*: order (also # of symbols)

Definition (d-cubes of type t)

A *d*-dimensional hypercube (simply, *d*-cube) of order n and type t is an $n \times n \times \cdots \times n$ (*d* times) array on n symbols, s.t.

► each symbol occurs exactly n^{d-t-1} times in every (d - t)-dim. subarray obtained by fixing t coordinates of the array.

Remark

- If dim. d = 2 and type $t = 1 \implies$ Latin squares.
- ▶ "Latin *d*-cube" is usually used to refer to a *d*-cube of type 1.
- ▶ I will focus on 3-cubes (simply cubes) of type 2 (= d 1).

Generalization of the orthogonality

- ▶ d: dimension $d \ge 2$
- n: order (also # of symbols)
- ► Two *d*-cubes are *orthogonal* if when superimposed, each of the n² ordered pairs of symbols appears exactly n^{d-2} times.
- ▶ A set of *d d*-cubes is *dimensionally orthogonal* (*d*-orthogonal), if when superimposed, each of the *n^d* ordered *d*-tuples appears exactly once.
- ► A set of j (j ≥ d) d-cubes is mutually d-orthogonal if any choice of d of them preserves the d-orthogonality.



Generalization of the orthogonality

- ▶ d: dimension $d \ge 2$
- n: order (also # of symbols)
- ► Two *d*-cubes are *orthogonal* if when superimposed, each of the n² ordered pairs of symbols appears exactly n^{d-2} times.
- ► A set of *d d*-cubes is *dimensionally orthogonal* (*d*-orthogonal), if when superimposed, each of the n^d ordered *d*-tuples appears exactly once.
- ► A set of j (j ≥ d) d-cubes is mutually d-orthogonal if any choice of d of them preserves the d-orthogonality.



Generalization of the orthogonality

- ▶ d: dimension $d \ge 2$
- n: order (also # of symbols)
- ► Two *d*-cubes are *orthogonal* if when superimposed, each of the n² ordered pairs of symbols appears exactly n^{d-2} times.
- ► A set of *d* d-cubes is *dimensionally orthogonal* (*d*-orthogonal), if when superimposed, each of the n^d ordered d-tuples appears exactly once.
- ► A set of j (j ≥ d) d-cubes is mutually d-orthogonal if any choice of d of them preserves the d-orthogonality.



d-orth. d-cubes

▶ $N^{(d)}(n)$: max. # of *d*-orth. *d*-cubes of type d-1 and order *n*.

Upper bound (Ethier-Mullen, 2012)					
For $d \ge 2$,					
$N^{(d)}(n) \le n + d - 1.$					

Construction and lower bound (Arkin-Straus, 1974)

A set of d d-orth. d-cubes of type $d-1 \iff$ A set of d-1, (d-1)-orth. (d-1)-cubes of type d-2.

$$N^{(2)}(n) \ge 2 \implies N^{(3)}(n) \ge 3 \implies \cdots \implies N^{(d)}(n) \ge d$$

 $\implies N^{(3)}(n) \ge 4$

d-orth. diagonal *d*-cubes

A *transversal* of a *d*-cube is a set of *n* entries s.t. no two entries share the same row or symbol. A *d*-cube is *diagonal* if all 2^{d-1} diagonals are transversals.

▶ $D^{(d)}(n)$: max. # of *d*-orth. diagonal *d*-cubes of type d-1.

Basic facts

- ▶ $D^{(d)}(n) \leq N^{(d)}(n)$ (= max. # without the diag. restriction)
- $D^{(2)}(n) \ge 2$ for $n \notin \{2, 3, 6\}$ (existence of diag. MOLS)

Upper bound for diag. Latin squares (Gergely, 1974)

If n is even, $D^{(2)}(n) \leq n-2,$ whereas if n is odd, $D^{(2)}(n) \leq n-3.$ If n is a prime power, the equality holds.

A fundamental construction using finite fields

Fundamental construction of a *d*-cube over \mathbb{F}_q

Let $f(x_1, x_2, \ldots, x_d) = a_0 x_1 + a_1 x_2 + \cdots + a_{d-1} x_d$ be a polynomial over \mathbb{F}_q . If $(a_0, a_1, \ldots, a_{d-1}) \neq (0, 0, \ldots, 0)$, then $f(x_1, x_2, \ldots, x_d)$ gives a *d*-cube of order q. Moreover, if $a_i \neq 0$ for any $0 \leq i \leq d-1$, then the *d*-cube is of type d-1.

Fundamental construction of a set of *d*-orth. *d*-cube over \mathbb{F}_q (Ethier-Mullen, 2012)

Define a set of t linear polynomials over \mathbb{F}_q :

 $f_i(x_1, x_2, \dots, x_d) = a_{i,0}x_1 + a_{i,1}x_2 + \dots + a_{i,d-1}x_d, \quad (1 \le i \le t).$

The *d*-cubes generated by f_1, f_2, \ldots, f_t form *a set of <i>d*-orthogonal *d*-cubes of order *q* iff any *d* rows of the matrix $M = (a_{i,j})_{t \times d}$ are linearly independent.

3-orth. diagonal cubes

Example $(D^{(3)}(4) \ge 4)$, by Arkin-Hoggatt-Straus, 1976)

Let $\mathbb{F}_4 := \mathbb{F}_2[\beta]/(\beta^2 + \beta + 1)$ and $h(\alpha) = 1 + \beta\alpha + \alpha^2 \in \mathbb{F}_4[\alpha]$. Here, $h(\alpha)$ is irreducible over \mathbb{F}_4 . Now we take $(y_1, y_2, y_3) = (1, \beta, \beta^2)$. Then, $h_i(\alpha) = \beta^{i-1} + \beta^{2-i}\alpha + \alpha^2$ for $i \in \{1, 2, 3\}$. We have

$$\begin{pmatrix} f_0(x_1, x_2, x_3) \\ f_1(x_1, x_2, x_3) \\ f_{\beta}(x_1, x_2, x_3) \\ f_{\infty}(x_1, x_2, x_3) \\ f'(x_1, x_2, x_3) \end{pmatrix} = \begin{pmatrix} 1 & \beta & \beta^2 \\ \beta & \beta & 1 \\ 1 & \beta^2 & 1 \\ \beta & \beta^2 & \beta^2 \\ 1 & 1 & 1 \\ 1 & \beta^2 & \beta \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix},$$

where $f_0(1,1,1) = f'(1,1,1) = 0$ and hence the corresponding cubes are not diagonal. While, the remaining *four cubes are diagonal*. Moreover, $\operatorname{rank}_{\mathbb{F}_4}(\operatorname{coefficient matrix}) = 3$, these *six cubes are 3-orth*.

Lower bounds for diagonal *d*-cubes

Theorem (Arkin-Hoggatt-Straus, 1976)

Let q be a prime power with $q \ge d > 2$. Then the following holds.

- (i) If q is odd, then there exists a set of q + 1, d-orthogonal magic-associated d-cubes of order q and type d 1, of which at least $q (d 1)2^{d-1}$ are diagonal. $D^{(d)}(q) \ge q (d 1)2^{d-1}$.
- (ii) If q is a power of 2, then there exists a set of q + 1, d-orthogonal d-cubes of order q and type d 1, of which at least q + 2 d are diagonal. $D^{(d)}(q) \ge q + 2 d$.
- (iii) If $q \ge 4$ is a power of 2, then there exists a set of q + 2, 3-orthogonal cubes (d = 3) of order q and type 2, of which at least q are diagonal. $D^{(3)}(q) \ge q$.



Our fundamental constructions for diagonal d-cubes

Lemma 1 (iff-condition for diag. *d*-cubes)

Let $f(x_1, \ldots, x_d) = a_0 x_1 + a_1 x_2 + \cdots + a_{d-1} x_d$ be a polynomial over \mathbb{F}_q . The *d*-cube generated by f is diagonal iff $f(1, \sigma_2, \sigma_3, \ldots, \sigma_d) \neq 0$ for any $(\sigma_2, \sigma_3, \ldots, \sigma_d) \in \{1, -1\}^{d-1}$.

Theorem 2 (a corollary of the fundamental construction)

Let $\alpha_1, \alpha_2, \ldots, \alpha_{q-1}$ be distinct non-zero elements of \mathbb{F}_q . Let

$$f_i(x_1, x_2, \dots, x_d) = x_1 + \alpha_i x_2 + \alpha_i^2 x_3 + \dots + \alpha_i^{d-1} x_d, \quad (1 \le i \le q-1).$$

The *d*-cubes generated by $f_1, f_2, \ldots, f_{q-1}$ form a set of *d*-orth. *d*-cubes of order q and type d-1. Moreover, if $f_i(1, \sigma_2, \sigma_3, \ldots, \sigma_d) \neq 0$, $\forall (\sigma_2, \ldots, \sigma_d) \in \{1, -1\}^{d-1}, \forall i$, we have a set of *d*-orth. diagonal *d*-cubes.

This construction was also proposed in terms of an MDS code.

3-orth. diagonal cubes

Lemma 2

For any odd prime power $q \geq 7$, there exists $c_1, c_2 \in \mathbb{F}_q^*$, such that the trinomials $1 \pm c_1 \alpha \pm c_2 \alpha^2 \in \mathbb{F}_q[\alpha]$ are irreducible over \mathbb{F}_q .

Proof. Set $c_2 = 4^{-1}$. Then $1 \pm c_1 \alpha \pm 4^{-1} \alpha^2 \in \mathbb{F}_q[\alpha]$ are irreducible iff both $c_1^2 + 1$ and $c_1^2 - 1$ are non-squares. We could show that for every $(\epsilon_1, \epsilon_2, \epsilon_3) \in \{1, -1\}^3$, there exists $c_1^2 = x \in \mathbb{F}_q$ s.t. $\left(\frac{x+i}{q}\right) = \epsilon_i$ (quadratic residue) for $i \in \{1, 2, 3\}$, whenever $q \ge 19$.

Theorem

If $q \ge 7$ is an odd prime power, then $D^{(3)}(q) \ge q - 1$.

Proof. Let $f_i(x_1, x_2, x_3) = x_1 + c_1 \alpha_i x_2 + c_2 \alpha_i^2 x_3$ with $\alpha_i \in \mathbb{F}_q^*$ for $1 \leq i \leq q-1$, such that $1 \pm c_1 \alpha \pm c_2 \alpha^2 \in \mathbb{F}_q[\alpha]$ are irreducible (existence is guaranteed by Lemma 2). Then, using the fundamental constructions, we reach the conclusion.

Conclusions and Future Work

Theorem

For any prime power
$$q \ge 4$$
, $D^{(3)}(q) \ge \begin{cases} q-1 & \text{ if } q \text{ is odd,} \\ q & \text{ if } q \text{ is even.} \end{cases}$

Theorem by combining with Kronecker product construction

Let $n = q_1q_2 \dots q_r$, where q_i is a prime power for each $1 \le i \le r$ with $q_1 < q_2 < \dots < q_r$ and $gcd(q_i, q_j) = 1$ for any $1 \le i < j \le r$.

• If $q_1 = 3$ and $n \neq 3$, then $D^{(3)}(n) \ge 3$.

• If
$$q_1 \ge 4$$
 is even, then $D^{(3)}(n) \ge q_1$.

• If $q_1 \ge 5$ is odd, then $D^{(3)}(n) \ge q_1 - 1$.

Conjecture. $D^{(3)}(n) \le n-1$ if n is odd. $D^{(3)}(n) \le n$ if n is even. Conjecture. $D^{(d)}(n) \ge d$ for any positive integer $n \notin \{2,3,6\}$.

Thank you very much for your attention

XIAO-NAN LU (Tokyo University of Science)

Mutually 3-orthogonal diagonal cubes

Conclusions and Future Work

Theorem

For any prime power
$$q \ge 4$$
, $D^{(3)}(q) \ge \begin{cases} q-1 & \text{ if } q \text{ is odd,} \\ q & \text{ if } q \text{ is even.} \end{cases}$

Theorem by combining with Kronecker product construction

Let $n = q_1q_2 \dots q_r$, where q_i is a prime power for each $1 \le i \le r$ with $q_1 < q_2 < \dots < q_r$ and $gcd(q_i, q_j) = 1$ for any $1 \le i < j \le r$.

• If $q_1 = 3$ and $n \neq 3$, then $D^{(3)}(n) \ge 3$.

• If
$$q_1 \ge 4$$
 is even, then $D^{(3)}(n) \ge q_1$.

• If $q_1 \ge 5$ is odd, then $D^{(3)}(n) \ge q_1 - 1$.

 $\begin{array}{ll} \mbox{Conjecture.} & D^{(3)}(n) \leq n-1 \mbox{ if } n \mbox{ is odd.} & D^{(3)}(n) \leq n \mbox{ if } n \mbox{ is even.} \\ \mbox{Conjecture.} & D^{(d)}(n) \geq d \mbox{ for any positive integer } n \notin \{2,3,6\}. \end{array}$

Thank you very much for your attention.

XIAO-NAN LU (Tokyo University of Science)

Mutually 3-orthogonal diagonal cubes