# Some Orthogonal Designs and complex Hadamard matrices by using two Hadamard matrices 

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#### Abstract

We prove that if there exist Hadamard matrices of order $h$ and $n$ divisible by 4 then there exist two disjoint $W\left(\frac{1}{4} h n, \frac{1}{8} h n\right)$, whose sum is a $(1,-1)$ matrix and a complex Hadamard matrix of order $\frac{1}{4} h n$, furthermore, if there exists an $O D\left(m ; s_{1}, s_{2}, \cdots, s_{l}\right)$ for even $m$ then there exists an $O D\left(\frac{1}{4} h n m ; \frac{1}{4} h n s_{1}, \frac{1}{4} h n s_{2}, \cdots, \frac{1}{4} h n s_{l}\right)$.


## 1 Introduction and Basic Definitions

A complex Hadamard matrix (see [4] ), say $C$, of order $c$ is a matrix with elements $1,-1, i,-i$ satisfying $C C^{*}=c I$, where $C^{*}$ is the Hermitian conjugate of $C$. From [4], any complex Hadamard matrix has order 1 or order divisible by 2 . Let $C=X+i Y$, where $X, Y$ consist of $1,-1,0$ and $X \wedge Y=0$ where $\wedge$ is the Hadamard product. Clearly, if $C$ is an complex Hadamard matrix then $X X^{T}+Y Y^{T}=c I, X Y^{T}=Y X^{T}$.

A weighing matrix [2] of order $n$ with weight $k$, denoted by $W=W(n, k)$, is a $(1,-1,0)$ matrix satisfying $W W^{T}=k I_{n} . W(n, n)$ is an Hadamard matrix.

Let $A_{j}$ be a $(1,-1,0)$ matrix of order $m$ and $A_{j} A_{j}^{T}=s_{j} I_{m}$. An orthogonal design $D=x_{1} A_{1}+x_{2} A_{2}+\cdots+x_{l} A_{l}$ of order $m$ and type $\left(s_{1}, s_{2}, \cdots, s_{l}\right)$, written $O D\left(m ; s_{1}, s_{2}, \cdots, s_{l}\right)$, on the commuting variables $x_{1}, x_{2}, \cdots, x_{l}$ is a square matrix with entries $0, \pm x_{1}, \pm x_{2}, \cdots, \pm x_{l}$ where $x_{i}$ or $-x_{i}$ occurs $s_{i}$ times in each row and column and distinct rows are formally orthogonal.

That is

$$
D D^{T}=\left(\sum_{j=1}^{l} s_{i} x_{j}^{2}\right) I_{m}
$$

Let $M$ be a matrix of order $t m$. Then $M$ can be expressed as

$$
M=\left[\begin{array}{cccc}
M_{11} & M_{12} & \cdots & M_{1 t} \\
M_{21} & M_{22} & \cdots & M_{2 t} \\
& & \vdots & \\
M_{t 1} & M_{t 2} & \cdots & M_{t t}
\end{array}\right]
$$

where $M_{i j}$ is of order $m(i, j=1,2, \cdots, t)$. Analogously with Seberry and Yamada [3], we call this a $t^{2}$ block $M$-structure when $M$ is an orthogonal matrix.

To emphasize the block structure, we use the notation $M_{(t)}$, where $M_{(t)}=M$ but in the form of $t^{2}$ blocks, each of which has order $m$.

Let $N$ be a matrix of order $t n$. Then, write

$$
N_{(t)}=\left[\begin{array}{llll}
N_{11} & N_{12} & \cdots & N_{1 t} \\
N_{21} & N_{22} & \cdots & N_{2 t} \\
& & \cdots & \\
N_{t 1} & N_{t 2} & \cdots & N_{t t}
\end{array}\right]
$$

where $N_{i j}$ is of order $n(i, j=1,2, \cdots, t)$.
We now define the operation $\bigcirc$ as the following:

$$
M_{(t)} \bigcirc N_{(t)}=\left[\begin{array}{llll}
L_{11} & L_{12} & \cdots & L_{1 t} \\
L_{21} & L_{22} & \cdots & L_{2 t} \\
& & \cdots & \\
L_{t 1} & L_{t 2} & \cdots & L_{t t}
\end{array}\right]
$$

where $M_{i j}, N_{i j}$ and $L_{i j}$ are of order of $m, n$ and $m n$, respectively and

$$
L_{i j}=M_{i 1} \times N_{1 j}+M_{i 2} \times N_{2 j}+\cdots+M_{i t} \times N_{t j},
$$

$i, j=1,2, \cdots, t$. We call this the strong Kronecker multiplication of two matrices.

## 2 Preliminaries

Theorem 1 Let $A$ be an $O D\left(t m ; p_{1}, \cdots, p_{l}\right)$ with entries $x_{1}, \cdots, x_{l}$ and $B$ be an $O D\left(t n ; q_{1}, \cdots, q_{s}\right)$ with entries $y_{1}, \cdots, y_{s}$ then

$$
\left(A_{(t)} \bigcirc B_{(t)}\right)\left(A_{(t)} \bigcirc B_{(t)}\right)^{T}=\left(\sum_{j=1}^{l} p_{j} x_{j}^{2}\right)\left(\sum_{j=1}^{s} q_{j} y_{j}^{2}\right) I_{t m n}
$$

$\left(A_{(t)} \bigcirc B_{(t)}\right.$ is not an orthogonal design but an orthogonal matrix. $)$

Proof.

$$
A_{(t)}=\left[\begin{array}{llll}
A_{11} & A_{12} & \cdots & A_{1 t} \\
A_{21} & A_{22} & \cdots & A_{2 t} \\
& & \cdots & \\
A_{t 1} & A_{t 2} & \cdots & A_{t t}
\end{array}\right]
$$

and

$$
B_{(t)}=\left[\begin{array}{cccc}
B_{11} & B_{12} & \cdots & B_{1 t} \\
B_{21} & B_{22} & \cdots & B_{2 t} \\
& & \cdots & \\
B_{t 1} & B_{t 2} & \cdots & B_{t t}
\end{array}\right]
$$

where $A_{i j}$ and $B_{i j}$ are of orders $m$ and $n$ respectively $(i, j=1,2, \cdots, t)$.
Write

$$
C=\left(A_{(t)} \bigcirc B_{(t)}\right)\left(A_{(t)} \bigcirc B_{(t)}\right)^{T}=\left[\begin{array}{llll}
C_{11} & C_{12} & \cdots & C_{1 t} \\
C_{21} & C_{22} & \cdots & C_{2 t} \\
& & \cdots & \\
C_{t 1} & C_{t 2} & \cdots & C_{t t}
\end{array}\right]
$$

where $C_{i j}$ is of order $m n$.
We first prove $C_{13}=0$. It is easy to calculate $C_{13}=$

$$
\begin{gathered}
=\sum_{j=1}^{t}\left(A_{11} \times B_{1 j}+A_{12} \times B_{2 j}+\cdots+A_{1 t} \times B_{t j}\right)\left(A_{31}^{T} \times B_{1 j}^{T}+A_{32}^{T} \times B_{2 j}^{T}+\cdots+A_{3 t}^{T} \times B_{t j}^{T}\right) \\
=\sum_{j=1}^{t}\left[\left(A_{11} A_{31}^{T}\right) \times\left(B_{1 j} B_{1 j}^{T}\right)+\left(A_{12} A_{32}^{T}\right) \times\left(B_{2 j} B_{2 j}^{T}\right)+\cdots+\left(A_{1 t} A_{3 t}^{T}\right) \times\left(B_{t j} B_{t j}^{T}\right)\right] \\
=\left(A_{11} A_{31}^{T}+A_{12} A_{32}^{T}+\cdots+A_{1 t} A_{3 t}^{T}\right) \times\left(\sum_{j=1}^{s} q_{j} y_{j}^{2}\right) I_{n}
\end{gathered}
$$

But

$$
A_{11} A_{31}^{T}+A_{12} A_{32}^{T}+\cdots+A_{1 t} A_{3 t}^{T}=0,
$$

so

$$
C_{13}=0 .
$$

Similarly,

$$
C_{i j}=0(i \neq j) .
$$

We now calculate $C_{i i}$.
$C_{i i}=\sum_{j=1}^{t}\left(A_{i 1} \times B_{1 j}+A_{i 2} \times B_{2 j}+\cdots+A_{i t} \times B_{t j}\right)\left(A_{i 1}^{T} \times B_{1 j}^{T}+A_{i 2}^{T} \times B_{2 j}^{T}+\cdots+A_{i t}^{T} \times B_{t j}^{T}\right)$

$$
\begin{gathered}
=\sum_{j=1}^{t}\left[\left(A_{i 1} A_{i 1}^{T}\right) \times\left(B_{1 j} B_{1 j}^{T}\right)+\left(A_{i 2} A_{i 2}^{T}\right) \times\left(B_{2 j} B_{2 j}^{T}\right)+\cdots+\left(A_{i t} A_{i t}^{T}\right) \times\left(B_{t j} B_{t j}^{T}\right)\right] \\
=\left(A_{i 1} A_{i 1}^{T}+A_{i 2} A_{i 2}^{T}+\cdots+A_{i t} A_{i t}^{T}\right) \times\left(\sum_{j=1}^{s} q_{j} y_{j}^{2}\right) I_{n} \\
=\left(\sum_{j=1}^{l} p_{j} x_{j}^{2}\right) I_{m} \times\left(\sum_{j=1}^{s} q_{j} y_{j}^{2}\right) I_{n} \\
=\left(\sum_{j=1}^{l} p_{j} x_{j}^{2}\right)\left(\sum_{j=1}^{s} q_{j} y_{j}^{2}\right) I_{m n}
\end{gathered}
$$

Thus

$$
\left(A_{(t)} \bigcirc B_{(t)}\right)\left(A_{(t)} \bigcirc B_{(t)}\right)^{T}=\left(\sum_{j=1}^{l} p_{j} x_{j}^{2}\right)\left(\sum_{j=1}^{s} q_{j} y_{j}^{2}\right) I_{t m n}
$$

Corollary 1 Let $A$ and $B$ be the matrices of orders tm and tn respectively, consist of $1,-1,0$ satisfying $A A^{T}=p I_{m t}$ and $B B^{T}=q I_{n t}$. Then

$$
\left(A_{(t)} \bigcirc B_{(t)}\right)\left(A_{(t)} \bigcirc B_{(t)}\right)^{T}=p q I_{t m n}
$$

Proof. In this case, $A=O D(t m ; p), B=O D(t n ; q)$ and $x_{1}=y_{1}=1$.
In the remainder of this paper let $H=\left(H_{i j}\right)$ and $N=\left(N_{i j}\right)$ of order $h$ and $n$ respectively be 16 block M-structures [3]. So

$$
H=\left[\begin{array}{llll}
H_{11} & H_{12} & H_{13} & H_{14} \\
H_{21} & H_{22} & H_{23} & H_{24} \\
H_{31} & H_{32} & H_{33} & H_{34} \\
H_{41} & H_{42} & H_{43} & H_{44}
\end{array}\right]
$$

where

$$
\sum_{j=1}^{4} H_{i j} H_{i j}^{T}=h I_{h}=\sum_{j=1}^{4} H_{j i} H_{j i}^{T}
$$

for $i=1,2,3,4$ and

$$
\sum_{j=1}^{4} H_{i j} H_{k j}^{T}=0=\sum_{j=1}^{4} H_{j i} H_{j k}^{T}
$$

for $i \neq k, i, k=1,2,3,4$.

Similarly, let

$$
N=\left[\begin{array}{llll}
N_{11} & N_{12} & N_{13} & N_{14} \\
N_{21} & N_{22} & N_{23} & N_{24} \\
N_{31} & N_{32} & N_{33} & N_{34} \\
N_{41} & N_{42} & N_{43} & N_{44}
\end{array}\right]
$$

where

$$
\sum_{j=1}^{4} N_{i j} N_{i j}^{T}=n I_{n}=\sum_{j=1}^{4} N_{j i} N_{j i}^{T}
$$

for $i=1,2,3,4$ and

$$
\sum_{j=1}^{4} N_{i j} N_{k j}^{T}=0=\sum_{j=1}^{4} N_{j i} N_{j k}^{T}
$$

for $i \neq k, i, k=1,2,3,4$.
For ease of writing we define $X_{i}=\frac{1}{2}\left(H_{i 1}+H_{i 2}\right), \quad Y_{i}=\frac{1}{2}\left(H_{i 1}-H_{i 2}\right)$, $Z_{i}=\frac{1}{2}\left(H_{i 3}+H_{i 4}\right), \quad W_{i}=\frac{1}{2}\left(H_{i 3}-H_{i 4}\right)$, where $i=1,2,3,4$. Then both $X_{i} \pm Y_{i}$ and $Z_{i} \pm W_{i}$ are (1,-1)-matrices with $X_{i} \wedge Y_{i}=0$ and $Z_{i} \wedge W_{i}=0$, $\wedge$ the Hadamard product.

Let

$$
S=\frac{1}{2}\left[\begin{array}{llll}
H_{11}+H_{12} & -H_{11}+H_{12} & H_{13}+H_{14} & -H_{13}+H_{14} \\
H_{21}+H_{22} & -H_{21}+H_{22} & H_{23}+H_{24} & -H_{23}+H_{24} \\
H_{31}+H_{32} & -H_{31}+H_{32} & H_{33}+H_{34} & -H_{33}+H_{34} \\
H_{41}+H_{42} & -H_{41}+H_{42} & H_{43}+H_{43} & -H_{43}+H_{44}
\end{array}\right]
$$

Then $S$ can be rewritten as

$$
S=\frac{1}{2}\left[\begin{array}{llll}
H_{11} & H_{12} & H_{13} & H_{14} \\
H_{21} & H_{22} & H_{23} & H_{24} \\
H_{31} & H_{32} & H_{33} & H_{34} \\
H_{41} & H_{42} & H_{43} & H_{44}
\end{array}\right] \bigcirc\left[\begin{array}{cccc}
1 & -1 & 0 & 0 \\
1 & +1 & 0 & 0 \\
0 & 0 & 1 & -1 \\
0 & 0 & 1 & +1
\end{array}\right]
$$

or

$$
S=\left[\begin{array}{llll}
X_{1} & -Y_{1} & Z_{1} & -W_{1} \\
X_{2} & -Y_{2} & Z_{2} & -W_{2} \\
X_{3} & -Y_{3} & Z_{3} & -W_{3} \\
X_{4} & -Y_{4} & Z_{4} & -W_{4}
\end{array}\right] .
$$

Obviously, $S$ is a $(0,1,-1)$ matrix.
Write

$$
R=\left[\begin{array}{llll}
Y_{1} & X_{1} & W_{1} & Z_{1} \\
Y_{2} & X_{2} & W_{2} & Z_{2} \\
Y_{3} & X_{3} & W_{3} & Z_{3} \\
Y_{4} & X_{4} & W_{4} & Z_{4}
\end{array}\right]
$$

also a $(0,1,-1)$ matrix.

We note $S \pm R$ is a $(1,-1)$ matrix, $R \wedge S=0$ and by Corollary 1

$$
S S^{T}=R R^{T}=\frac{1}{2} h I_{h}
$$

Lemma 1 If there exists an Hadamard matrix of order $h$ divisible by 4 , there exists an $O D\left(h ; \frac{1}{2} h, \frac{1}{2} h\right)$.

Proof. From $S$ and $R$ as above. Now $H=S+R$. Note $H H^{T}=S S^{T}+$ $R R^{T}+S R^{T}+R S^{T}=h I_{h}$ and $S S^{T}=R R^{T}=\frac{1}{2} h I_{h}$. Hence $S R^{T}+R S^{T}=0$. Let $x$ and $y$ be commuting variables then $E=x S+y R$ is the required orthogonal design.

## 3 Weighing Matrices

Lemma 2 If there exist Hadamard matrices of order $h$ and $n$ divisible by 4, there exists a $W\left(\frac{1}{4} h n, \frac{1}{8} h n\right)$.

Proof. Let $H$ and $N$ as above be the Hadamard matrices of order $h$ and $n$ respectively. Let

$$
P=\frac{1}{2}\left[\begin{array}{llll}
X_{1} & Y_{1} & Z_{1} & W_{1} \\
X_{2} & Y_{2} & Z_{2} & W_{2} \\
X_{3} & Y_{3} & Z_{3} & W_{3} \\
X_{4} & Y_{4} & Z_{4} & W_{4}
\end{array}\right] \bigcirc\left[\begin{array}{llll}
N_{11} & N_{12} & N_{13} & N_{14} \\
N_{21} & N_{22} & N_{23} & N_{24} \\
N_{31} & N_{32} & N_{33} & N_{34} \\
N_{41} & N_{42} & N_{43} & N_{44}
\end{array}\right]
$$

Rewrite

$$
P=\left[\begin{array}{llll}
P_{11} & P_{12} & P_{13} & P_{14} \\
P_{21} & P_{22} & P_{23} & P_{24} \\
P_{31} & P_{32} & P_{33} & P_{34} \\
P_{41} & P_{42} & P_{43} & P_{44}
\end{array}\right]
$$

Consider

$$
P_{11}=\frac{1}{2}\left(X_{1} \times N_{11}+Y_{1} \times N_{21}+Z_{1} \times N_{31}+W_{1} \times N_{41}\right)
$$

where both $X_{1} \times N_{11}+Y_{1} \times N_{21}$ and $Z_{1} \times N_{31}+W_{1} \times N_{41}$ are $(1,-1)$ matrices. So $P_{11}$ has entries 1, $-1,0$ and similarly for other $P_{i j}$. By Lemma 1,

$$
P P^{T}=\frac{1}{8} h n I_{\frac{1}{4} h n}
$$

Then $P$ is a $W\left(\frac{1}{4} h n, \frac{1}{8} h n\right)$.

Corollary 2 There exists a $W\left(h, \frac{1}{2} h\right)(h>1)$ if there exists an Hadamard matrix of order $h$.

Proof. If $h>2$ let $n=4$ in Theorem 1. For the case $h=2$, note $W(2,1)$ is the identity matrix.

We also note that if

$$
Q=\frac{1}{2}\left[\begin{array}{llll}
X_{1} & Y_{1} & Z_{1} & W_{1} \\
X_{2} & Y_{2} & Z_{2} & W_{2} \\
X_{3} & Y_{3} & Z_{3} & W_{3} \\
X_{4} & Y_{4} & Z_{4} & W_{4}
\end{array}\right] \bigcirc\left[\begin{array}{cccc}
N_{11} & N_{12} & N_{13} & N_{14} \\
N_{21} & N_{22} & N_{23} & N_{24} \\
-N_{31} & -N_{32} & -N_{23} & -N_{34} \\
-N_{41} & -N_{42} & -N_{43} & -N_{44}
\end{array}\right] .
$$

Then $Q$ is also a $W\left(\frac{1}{4} h n, \frac{1}{8} h n\right)$.

Theorem 2 Suppose $h$ and $n$ divisible by 4, are the orders of Hadamard matrices then there exist two disjoint $W\left(\frac{1}{4} h n, \frac{1}{8} h n\right)$, whose sum and difference are $(1,-1)$ matrices.

Rewrite

$$
Q=\left[\begin{array}{llll}
Q_{11} & Q_{12} & Q_{13} & Q_{14} \\
Q_{21} & Q_{22} & Q_{23} & Q_{24} \\
Q_{31} & Q_{32} & Q_{33} & Q_{34} \\
Q_{41} & Q_{42} & Q_{43} & Q_{44}
\end{array}\right] .
$$

We note

$$
P_{i j}=\frac{1}{2}\left(X_{i} \times N_{1 j}+Y_{i} \times N_{2 j}+Z_{i} \times N_{3 j}+W_{i} \times N_{4 j}\right),
$$

and

$$
Q_{i j}=\frac{1}{2}\left(X_{i} \times N_{1 j}+Y_{i} \times N_{2 j}-Z_{i} \times N_{3 j}-W_{i} \times N_{4 j}\right) .
$$

Since $P_{i j}+Q_{i j}=X_{i} \times N_{1 j}+Y_{i} \times N_{2 j}$ and $P_{i j}-Q_{i j}=Z_{i} \times N_{3 j}+W_{i} \times N_{4 j}$ we conclude that $P_{i j} \pm Q_{i j}$ are $(1,-1)$ matrices and $P_{i j} \wedge Q_{i j}=0$. Thus $P \pm Q$ is a $(1,-1)$ matrix and $P \wedge Q=0 . P$ and $Q$ are both $W\left(\frac{1}{4} h n, \frac{1}{8} h n\right)$ by Corollary 1.

## 4 Complex Hadamard Matrices

Lemma $3 P Q^{T}=Q P^{T}$.

Proof. Write

$$
P Q^{T}=\left[\begin{array}{llll}
E_{11} & E_{12} & E_{13} & E_{14} \\
E_{21} & E_{22} & E_{23} & E_{24} \\
E_{31} & E_{32} & E_{33} & E_{34} \\
E_{41} & E_{42} & E_{43} & E_{44}
\end{array}\right]
$$

and

$$
Q P^{T}=\left[\begin{array}{llll}
F_{11} & F_{12} & F_{13} & F_{14} \\
F_{21} & F_{22} & F_{23} & F_{24} \\
F_{31} & F_{32} & F_{33} & F_{34} \\
F_{41} & F_{42} & F_{43} & F_{44}
\end{array}\right] .
$$

We first prove $E_{13}=F_{13}$.
We note
$E_{13}=$
$=\frac{1}{4} \sum_{j=1}^{4}\left(X_{1} \times N_{1 j}+Y_{1} \times N_{2 j}+Z_{1} \times N_{3 j}+W_{1} \times N_{4 j}\right)\left(X_{3}^{T} \times N_{1,}^{T}+Y_{3}^{T} \times N_{2 j}^{T}-Z_{3}^{T} \times N_{3,}^{T}-W_{3}^{T} \times N_{4 j}^{T}\right)$
and

$$
\begin{gathered}
F_{13}= \\
=\frac{1}{4} \sum_{j=1}^{4}\left(X_{1} \times N_{1 j}+Y_{1} \times N_{2 j}-Z_{1} \times N_{3 j}-W_{1} \times N_{4 j}\right)\left(X_{3}^{T} \times N_{1, j}^{T}+Y_{3}^{T} \times N_{2 j}^{T}+Z_{3}^{T} \times N_{3 j}^{T}+W_{3}^{T} \times N_{4 j}^{T}\right) .
\end{gathered}
$$

Obviously, $E_{13}=F_{13}$ if and only if

$$
\begin{align*}
& \sum_{j=1}^{4}\left(X_{1} \times N_{1 j}+Y_{1} \times N_{2 j}\right)\left(Z_{3}^{T} \times N_{3 j}^{T}+W_{3}^{T} \times N_{4 j}^{T}\right)  \tag{1}\\
= & \sum_{j=1}^{4}\left(Z_{1} \times N_{3 j}+W_{1} \times N_{4 j}\right)\left(X_{3}^{T} \times N_{1 j}^{T}+Y_{3}^{T} \times N_{2 j}^{T}\right) \tag{2}
\end{align*}
$$

To show this, note
$\sum_{j=1}^{4}\left(X_{1} \times N_{1 j}\right)\left(Z_{3}^{T} \times N_{3 j}^{T}\right)=\sum_{j=1}^{4}\left(X_{1} Z_{3}^{T}\right) \times\left(N_{1 j} N_{3 j}^{T}\right)=X_{1} Z_{3}^{T} \times \sum_{j=1}^{4} N_{1 j} N_{3 j}^{T}=0$,
and similarly for other parts in (1) and (2). Thus $E_{13}=F_{13}$. Similarly, $E_{i j}=F_{i j}$, for other $i \neq j$.

We now prove $E_{i i}=F_{i i}$. We see

$$
\begin{gathered}
E_{i i}= \\
=\frac{1}{4} \sum_{j=1}^{4}\left(X_{i} \times N_{1 j}+Y_{i} \times N_{2 j}+Z_{i} \times N_{3 j}+W_{i} \times N_{4 j}\right)\left(X_{i}^{T} \times N_{1 j}^{T}+Y_{i}^{T} \times N_{2 j}^{T}-Z_{i}^{T} \times N_{3 j}^{T}-W_{i}^{T} \times N_{4 j}^{T}\right)
\end{gathered}
$$

and

$$
\begin{gathered}
F_{i i}= \\
=\frac{1}{4} \sum_{j=1}^{4}\left(X_{i} \times N_{1 j}+Y_{i} \times N_{2 j}-Z_{i} \times N_{3 j}-W_{i} \times N_{4 j}\right)\left(X_{i}^{T} \times N_{1 j}^{T}+Y_{i}^{T} \times N_{2 j}^{T}+Z_{i}^{T} \times N_{3 j}^{T}+W_{i}^{T} \times N_{4 j}^{T}\right) .
\end{gathered}
$$

Obviously, $E_{i i}=F_{i i}$ if and only if

$$
\begin{align*}
& \sum_{j=1}^{4}\left(X_{i} \times N_{1 j}+Y_{i} \times N_{2 j}\right)\left(Z_{i}^{T} \times N_{3 j}^{T}+W_{i}^{T} \times N_{4 j}^{T}\right)  \tag{3}\\
= & \sum_{j=1}^{4}\left(Z_{i} \times N_{3 j}+W_{i} \times N_{4 j}\right)\left(X_{i}^{T} \times N_{1 j}^{T}+Y_{i}^{T} \times N_{2 j}^{T}\right) \tag{4}
\end{align*}
$$

The proof is the same as in (1) and (2). Hence $E_{i i}=F_{i i}$. Finally, we conclude $P Q^{T}=Q P^{T}$.

Theorem 3 If there exist Hadamard matrices of order $h$ and $n$ divisible by 4 then there exists a complex Hadamard matrix of order $\frac{1}{4} h n$.

Proof. By the proof of Theorem 2, $P$ and $Q$ are the two disjoint $W\left(\frac{1}{4} h n, \frac{1}{8} h n\right)$ i.e. $P \wedge Q=0$ and $P \pm Q$ is a $(1,-1)$ matrix. Furthermore by Lemma 3, $P Q^{T}=Q P^{T}$. Thus $P+i Q$ is a complex Hadamard matrix of order $\frac{1}{4} h n$.

## 5 Orthogonal Designs

Theorem 4 If there exist Hadamard matrices of order $h$, $n$ divisible by 4 and an $O D\left(m ; s_{1}, s_{2}, \cdots, s_{l}\right)$, where $m$ is even, then there exists an

$$
O D\left(\frac{1}{4} h n m ; \frac{1}{4} h n s_{1}, \frac{1}{4} h n s_{2}, \cdots, \frac{1}{4} h n s_{l}\right)
$$

Proof. Let

$$
D=\left[\begin{array}{ll}
D_{1} & D_{2} \\
D_{3} & D_{4}
\end{array}\right]
$$

be the $O D\left(m ; s_{1}, s_{2}, \cdots, s_{l}\right)$ on the commuting variables $x_{1}, \cdots, x_{l}$, where $D_{j}$ is of order $\frac{1}{2} m$. Let

$$
D^{\prime}=\left[\begin{array}{cc}
P & Q \\
-Q & P
\end{array}\right] \bigcirc\left[\begin{array}{cc}
D_{1} & D_{2} \\
D_{3} & D_{4}
\end{array}\right]
$$

where $P$ and $Q$, constructed above, are from the Hadamard matrices of order $h$ and $n$.

Then by Theorem 3 and Corollary 1,

$$
D^{\prime} D^{\prime T}=\frac{1}{4} h n\left(\sum_{j}^{l} s_{j} x_{j}^{2}\right) I_{\frac{1}{4} h n m}
$$

Since $P \wedge Q=0$, if $D$ consists of $0, \pm x_{1}, \cdots, \pm x_{l}$ then $D^{\prime}$ also consists of $0, \pm x_{1}, \cdots, \pm x_{l}$ so $D^{\prime}$ is an

$$
O D\left(\frac{1}{4} h n m ; \frac{1}{4} h n s_{1}, \frac{1}{4} h n s_{2}, \cdots, \frac{1}{4} h n s_{l}\right) .
$$

Corollary 3 If there exist Hadamard matrices of order $h$ and $n$ divisible by \& then there exists an $O D\left(\frac{1}{2} h n ; \frac{1}{4} h n, \frac{1}{4} h n\right)$.

Proof. Let

$$
D=\left[\begin{array}{cc}
x & y \\
-y & x
\end{array}\right]
$$

in the proof of Theorem 4, where $x$ and $y$ are commuting variables, put $m=l=2$ and $s_{1}=s_{2}=1$.

## 6 Remark

Theorem 1 cannot be replaced by Corollary 1 because the existence of Hadamard matrices of order $h$ and $n$ does not imply the existence of an Hadamard matrix of order $\frac{1}{4} h n$. For example, there exist Hadamard matrices of order $4 \cdot 3$ and $4 \cdot 71$ but no Hadamard matrix of order $4 \cdot 213$ has been found [1], however, by Theorem 1, we have a $W(4 \cdot 213,2 \cdot 213)$. By the same result, there exists a $W(4 k, 2 k)$ and a complex Hadamard matrix of order $4 k$, where $k$ is

| 781 | 789 | 917 | 1315 | 1349 | 1441 | 1633 | 1703 | 2059 | 2227 | 2489 | 2515 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 2627 | 2733 | 3013 | 3273 | 3453 | 3479 | 3715 | 4061 | 4331 | 4435 | 4757 | 4781 |
| 4899 | 4979 | 4997 | 5001 | 5109 | 5371 | 5433 | 5467 | 5515 | 5533 | 5609 | 5755 |
| 5767 | 5793 | 5893 | 6009 | 6059 | 6177 | 6209 | 6333 | 6377 | 6497 | 6539 | 6575 |
| 6801 | 6881 | 6887 | 6943 | 7233 | 7277 | 7387 | 7513 | 7555 | 7663 | 7739 | 7811 |
| 7989 | 8023 | 8057 | 8189 | 8549 | 8591 | 8611 | 8633 | 8809 | 8879 | 8927 | 9055 |
| 9097 | 9167 | 9557 | 9563 | 9573 | 9659 | 9727 | 9753 | 9757 | 9869 | 9913 | 9991 |

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