NESTINGS OF DIRECTED CYCLE SYSTEMS

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Abstract. We show that for all odd m, there exists a directed m-cycle system of D_n that has an $\lfloor m/2 \rfloor$ -nesting, except possibly when $n \in \{3m + 1, 6m + 1\}$.

1. Introduction.

Let K_n be the complete graph on *n* vertices. An *m*-cycle of a graph *G* is an ordered *m*-tuple $(v_0, v_1, \ldots, v_{m-1})$ such that $v_i v_{i+1}$ for $0 \le i \le m-1$ is an edge of *G* (where subscripts are reduced modulo *m*). An *m*-cycle system of K_n is an ordered pair (V, C) where *V* is the vertex set of K_n (so n = |V|) and *C* is a collection of edge-disjoint *m*-cycles of K_n which induce a partition of $E(K_n)$ ($E(K_n)$) is the edge set of K_n).

Let $(v_0, v_1, \ldots, v_{m-1}; w)$ denote the *star* which joins w to each of the vertices $v_0, v_1, \ldots, v_{m-1}$. A *nesting* of the *m*-cycle system (V, C) of K_n is a function $\alpha: C \to V$ such that $C(\alpha)$ induces a partition of $E(K_n)$, where $C(\alpha)$ is the set of stars defined by

 $C(\alpha) = \{ (v_0 v_1, \ldots, v_{m-1}; \alpha(c)) \mid c = (v_0, v_1, \ldots, v_{m-1}) \in C \}.$

Whether or not an arbitrary *m*-cycle system can be nested is an extremely difficult problem. However, it would seem tractable to consider the problem of finding the set of values of *n* for which there exists a nestable *m*-cycle system of K_n . A simple counting argument shows that a necessary condition for a nestable *m*cycle system of K_n to exist is that $n \equiv 1 \pmod{2m}$. In the case where m = 3, this problem has been completely settled (this is precisely the nesting problem for Steiner triple systems) [2, 8], the set of possible values being all $n \equiv 1 \pmod{6}$. More recently it has been shown that [5] for any odd value of *m*, with at most 13 possible exceptions the necessary condition is also sufficient, and for the particular case when m = 5 there are no exceptions. This nesting problem for even length cycles is essentially solved, since for any even $m \ge 4$, with at most 13 exceptions

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for each value of n, there exists an m-cycle system of K_n , $n \equiv 1 \pmod{2m}$ which has a nesting [7, 9].

In this paper, we introduce analogous problems for directed m-cycle systems. Let D_n be the complete directed graph on *n* vertices. A directed *m*-cycle of a directed graph G is an ordered m-tuple $(v_0, v_1, \ldots, v_{m-1})$ such that (v_i, v_{i+1}) is an arc of G for $0 \le i \le m - 1$ (reducing sub-scripts modulo m). A directed *m*-cycle system of D_n is an ordered pair (V, C) where V is the vertex set of D_n (so n = |V|) and C is a set of arc-disjoint directed m-cycles of D_n which induce a partition of $A(D_n)$ ($A(D_n)$ is the set of arcs of D_n). There are clearly several ways to define a nesting of a directed m-cycle system as the edges in each of the stars can be oriented in different ways. Perhaps the most satisfying problem would require that for some fixed $x, 0 \le x \le m$, each directed star used in the nesting has exactly x arcs directed in and m - x arcs directed out of the centre vertex. Therefore, define $(v_0, v_1, \ldots, v_{x-1}; v_x, v_{x+1}, \ldots, v_{m-1}; w)$ to be the *directed* (x, m)-star in which (v_i, w) is an arc for $0 \le i \le x - 1$ and (w, v_i) is an arc for $x \leq i \leq m-1$. Then define an x-nesting of a directed m-cycle system (V, C) of D_n to be an ordered pair $(\alpha, S(\alpha))$ where α is a function $\alpha: C \to V$ and $S(\alpha)$ is a set of directed (x, m)-stars defined by

$$S(\alpha) = \{ (v_{\pi_c(0)}, v_{\pi_c(1)}, \dots, v_{\pi_c(x-1)}; v_{\pi_c(x)}, \dots, v_{\pi_c(m-1)}; \alpha(c)) | \\ c = (v_0, \dots, v_{m-1}) \in C \}$$

for some permutations π_c of $\{0, 1, ..., m-1\}, c \in C$, such that $S(\alpha)$ induces a partition of $A(D_n)$.

Example 1.1: Let m = 5 and n = 6. Then

$$C = \{(5,0,1,3,2), (5,1,2,4,3), (5,2,3,0,4), (5,3,4,1,0), (5,4,0,2,1), (0,3,1,4,2)\}$$

is a directed 5-cycle system that has a 1-nesting defined by

$$S(\alpha) = \{(1; 5, 3, 0, 2; 4), (3; 1, 5, 2, 4; 0), (4; 2, 0, 3, 5; 1), (5; 3, 1, 4, 0; 2), (0; 4, 2, 5, 1; 3), (2; 0, 4, 1, 3; 5)\}$$

and a 2-nesting defined by

$$S(\alpha) = \{(5,3;0,2,1;4), (1,5;2,4,3;0), (2,0;3,5,4;1), \\ (3,1;4,0,5;2), (4,2;5,1,0;3), (0,4;1,3,2;5)\}.$$

A simple counting argument shows that a necessary condition for the existence of a directed *m*-cycle system of D_n that has an *x*-nesting is that $n \equiv 1 \pmod{m}$.

It is the object of this paper to show that if m is odd then this is also a sufficient condition, with at most 2 possible exceptions, in the case when $x = \lfloor m/2 \rfloor$.

It is worth noting that if every arc in an x-nesting of a directed m-cycle system is oriented in the opposite direction then a (m - x)-nesting results, so it suffices to consider this problem for $1 \le x \le \lfloor m/2 \rfloor$.

Finally, notice that if we ignore the directed cycles then what remains is a decomposition of D_n into directed (x, m)-stars. It is only recently [1] that the problem of finding such decompositions has been found when $n \equiv 0$ or 1 (mod m) for all x, the case when $n \equiv 0 \pmod{m}$ now being possible since the condition of the directed stars arising from a nesting is no longer imposed. Even more recently, this decomposition problem has been completely solved [3].

Throughout the rest of this paper, we assume that m is odd. Let $Z_m = \{0, 1, \dots, m-1\}$.

2. Directed *m*-cycle systems with $\lfloor m/2 \rfloor$ -nestings.

Lemma 2.1. For $1 \le x \le \lfloor m/2 \rfloor$ there exists a directed *m*-cycle system of D_{m+1} that has an *x*-nesting.

Proof: Define a directed *m*-cycle on the vertex set $\{\infty\} \cup Z_m$ by

$$a = (a_0, a_1, \dots, a_{m-1})$$
 where
 $a_0 = \infty,$
 $a_j = (-1)^j \lfloor j/2 \rfloor$ for $1 \le j \le \lfloor m/2 \rfloor$, and
 $a_{m-j} = (-1)^{\lfloor m/2 \rfloor} \lfloor m/2 \rfloor + (-1)^j \lfloor j/2 \rfloor$ for $1 < j < \lfloor m/2 \rfloor$.

Let $a + i = (a_0 + i, a_1 + i, ..., a_{m-1} + i)$, reducing each component modulo m and defining $\infty + i = \infty$. Then we can define a directed m-cycle system $(\{\infty\} \cup Z_m, C)$ as follows: if $m \equiv 1 \pmod{4}$ then define

$$C = \{a + i \mid 0 \le i \le m - 1\} \cup \{(0, \lceil m/2 \rceil, 2 \lceil m/2 \rceil, \dots, (m - 1) \lceil m/2 \rceil)\}$$

and if $m \equiv 3 \pmod{4}$ then define

$$C = \{a+i \mid 0 \le i \le m-1\} \cup \{(0, \lfloor m/2 \rfloor, 2 \rfloor m/2 \rfloor, \dots, (m-1) \rfloor m/2 \rfloor)\}.$$

To nest these directed *m*-cycle systems, begin by renaming ∞ with *m*, so the vertex set is now Z_{m+1} . Of course in this case, for each $c \in C$, $\alpha(c)$ is the unique vertex that is not in *c*. Define

$$s = (1, -1, \dots, \lfloor x/2 \rfloor, -\lfloor x/2 \rfloor, (m+1)/2; 1 + \lfloor x/2 \rfloor, -(1 + \lfloor x/2 \rfloor), \dots, \\ \lfloor m/2 \rfloor, -\lfloor m/2 \rfloor; 0)$$

if x is odd, and

 $s = (1, -1, ..., x/2, -x/2; 1 + x/2, -1 - x/2, ..., \lfloor m/2 \rfloor, -\lfloor m/2 \rfloor, (m+1)/2; 0)$

if x is even.

Define s + i to be formed by adding i (modulo m + 1) to each component of s. Then $S(\alpha) = \{s + i \mid 0 \le i \le m\}$ is an x-nesting of the directed m-cycle system (Z_{m+1}, C) of D_{m+1} .

The directed 5-cycle system together with the 1-nesting and 2-nesting in Example 1.1 illustrate the construction in the proof of Lemma 2.1 (with ∞ being replaced by m = 5 throughout).

Lemma 2.2. For $1 \le x \le \lfloor m/2 \rfloor$ there exists a directed *m*-cycle system of D_{2m+1} that has an *x*-nesting.

Proof: Let m = 2y + 1 and so as $x \le \lfloor m/2 \rfloor$, $x \le y$. Define

$$c_1 = \left(-1, 2, \dots, (-1)^{y} y, (-1)^{y} (y+1), (-1)^{y+1} (y+2), \dots, (-1)^{2y} (2y+1)\right)$$

where each coordinate is reduced modulo 2m + 1 and define $c_2 = -c_1$ (where $-c_1$ is formed by multiplying each component of c_1 by -1 modulo m). Also define

$$s_{1} = \begin{cases} (-1, 2, \dots (-1)^{x} x; (-1)^{x+1} (x+1), \dots, (-1)^{y} y, (-1)^{y} (y+1), \dots, \\ (-1)^{2y} (2y+1); 0) & \text{if } x < y \\ (-1, 2, \dots (-1)^{x} x; (-1)^{x} (x+1), \dots, (-1)^{2y} (2y+1); 0) \\ & \text{if } x = y \end{cases}$$

and $s_2 = -s_1$.

Then $C = \{c_1 + i, c_2 + i \mid 0 \le i \le 2m\}$ is a directed *m*-cycle system and $S(\alpha) = \{s_1 + i, s_2 + i \mid 0 \le i \le 2m\}$ is an *x*-nesting of the directed *m*-cycle system (Z_{2m+1}, C) of D_{2m+1} .

For example, Lemma 2.2 produces the directed 5-cycle system (Z_{11}, C) where

$$C = \{ (10+i, 2+i, 3+i, 7+i, 5+i) \mid 0 < i < 10 \}$$

that has a 1-nesting defined by

$$S(\alpha) = \{(10+i; 2+i, 3+i, 7+i, 5+i; i) \mid 0 < i < 10\}$$

and has a 2-nesting defined by

$$S(\alpha) = \{ (10+i, 2+i; 3+i, 7+i, 5+i; i) \mid 0 < i < 10 \}.$$

Define an *m*-nesting sequence $d = (d_0, d_1, \dots, d_{\lfloor m/2 \rfloor})$ by $d_i = (-1)^{i+1} \lfloor (i+1)/2 \rfloor$ (mod *m*). This sequence has two relevant properties. Let $D(i, j) = \min\{i-j \pmod{m}, j-i \pmod{m}\}$. Then this *m*-nesting sequence *d* satisfies

$$\{D(d_i, d_{i-1}) \mid 1 \le i \le \lfloor m/2 \rfloor\} = \{1, 2, \dots, \lfloor m/2 \rfloor\}, \quad \text{and} \quad (1)$$

$$\{D(d_{\lfloor m/2 \rfloor}, d_i) \mid 0 \le i < \lfloor m/2 \rfloor\} = \{1, 2, \dots, \lfloor m/2 \rfloor\}. \quad (2)$$

It will be convenient to denote the directed m-cycle

 (y, d_0) • (z, d_0) (y, d_1) • (z, d_1) (y, d_2) • (z, d_2)

 $(y, d_{\lfloor m/2 \rfloor - 1})$ • $(z, d_{\lfloor m/2 \rfloor - 1})$ • $(r, d_{\lfloor m/2 \rfloor})$

by $(y, z, r; d_0, d_1, \ldots, d_{\lfloor m/2 \rfloor})$.

Finally, we need a pair of orthogonal idempotent quasigroups. These exist for all orders except 2, 3, and 6.

Theorem 2.3. For all $n \equiv 1 \pmod{m}$ except possibly $n \in \{3m+1, 6m+1\}$, there exists a directed *m*-cycle system of D_n that has a $\lfloor m/2 \rfloor$ -nesting.

Proof: Let n = ms + 1 where $s \notin \{2, 3, 6\}$. Let (Z_s, \circ_1) and (Z_s, \circ_2) be a pair of orthogonal idempotent quasigroups of order s.

Define a directed *m*-cycle system $(\{\infty\} \cup (Z_s \times Z_m), C)$ of D_n as follows.

- For each r ∈ Z_s define a copy of an [m/2]-nestable directed m-cycle system of D_{m+1} on the set of vertices {∞} ∪ ({r} × Z_m) (see Lemma 2.1) and place these directed m-cycles into C.
- (2) For i ∈ Z_m, y ∈ Z_s and z ∈ Z_s, y ≠ z, place the directed m-cycle (y, z, y ∘₁ z; d₀ + i, d₁ + i..., d_[m/2] + i) into C (reducing all the components d_j + i modulo m).

By using property 1 of an *m*-nesting sequence, it is straightforward to check that $(\{\infty\} \cup (Z_s \times Z_m), C)$ is a directed *m*-cycle system. It remains to show that it has an $\lfloor m/2 \rfloor$ -nesting.

For each r ∈ Z_s let (α_r, S_r(α_r)) be an [m/2]-nesting of the directed m-cycle system placed on {∞} ∪ ({r} × Z_m).

(2) For $i \in Z_m, y \in Z_s, z \in Z_s, y \neq z$ define

 $\alpha\left((y,z,y\circ_1 z; d_0+i,\ldots,d_{\lfloor m/2\rfloor}+i)\right)=(y\circ_2 z,d_{\lfloor m/2\rfloor}+i)$

and define the corresponding directed (x, m)-star by

$$s_{(y,z,i)} = ((y, d_0 + i), (y, d_1 + i), \dots, (y, d_{\lfloor m/2 \rfloor - 1} + i), (y \circ_1 z, d_{\lfloor m/2 \rfloor} + i); (z, d_0 + i), \dots, (z, d_{\lfloor m/2 \rfloor - 1} + i); (y \circ_2 z, d_{\lfloor m/2 \rfloor} + i)).$$

Then the set consisting of the directed stars in the sets S_r , $r \in Z_s$ together with $s_{(y,z,i)}$ for $y \neq z, y \in Z_s, z \in Z_s, i \in Z_m$ form an $\lfloor m/2 \rfloor$ -nesting. To see this we should find the directed stars containing the arcs ((a, j), (b, j)), ((a, j), (a, k)) and ((a, j), (b, k)) for $a \neq b$ and $j \neq k$.

Since (Z_1, o_1) and (Z_2, o_2) are orthogonal, for some y and z, $y o_1 z = a$ and $y o_2 z = b$. Also, there is an *i* such that $d_{\lfloor m/2 \rfloor} + i = j$. Then ((a, j), (b, j)) is in the directed star $s_{(y,z,i)}$.

Clearly, ((a, j), (a, k)) is in one of the directed stars in $S_a(\alpha_a)$.

Finally, by property 2 of *m*-nesting sequences, there exist values d_r and *i* such that either $d_r + i = j$ and $d_{\lfloor m/2 \rfloor} + i = k$ or $d_r + i = k$ and $d_{\lfloor m/2 \rfloor} + i = j$ (but not both). In the first case, let $a \circ_2 z = b$, then ((a, j), (b, k)) is in $s_{(a,z,i)}$. In the second case, let $z \circ_2 b = a$, then ((a, j), (b, k)) is in $s_{(z,b,i)}$.

The theorem now follows using Lemma 2.1 and Lemma 2.2. Finally, we remark that several problems remain open.

- (1) Find a directed *m*-cycle system that has an *x*-nesting for $1 \le x \le \lfloor m/2 \rfloor 1$, and for $x = \lfloor m/2 \rfloor$ when *m* is even.
- (2) Find a directed *m*-cycle system of D_n that has an $\lfloor m/2 \rfloor$ -nesting when $n \in \{3m+1, 6m+1\}$.

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