A doubling construction for Williamson matrices

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Abstract

A construction that generates Williamson matrices of order 2n from Williamson matrices of odd order n is presented. The construction is completely constructive and only uses three simple sequence operations.

1 Introduction

Four square, symmetric, and circulant matrices of order n with ± 1 entries are known as *Williamson matrices* if they satisfy

$$A^2 + B^2 + C^2 + D^2 = 4nI_n$$

where I_n is the identity matrix of order n. Such matrices were first introduced by Williamson (1944), who proved that such matrices can be used to constuct a Hadamard matrix (a square matrix with ± 1 entries whose rows are pairwise orthogonal) of order 4n. Since Williamson matrices are circulant they are defined in terms of their first row and so it is convenient to instead think of Williamson matrices in terms of four sequences $(a_0, \ldots, a_{n-1}), (b_0, \ldots, b_{n-1}), (c_0, \ldots, c_{n-1}), (d_0, \ldots, d_{n-1})$. Since Williamson matrices are symmetric these sequences are also symmetric (i.e., $x_k = x_{n-k}$ for $k = 1, \ldots, n-1$).

2 Preliminaries

A doubling construction for Hadamard matrices was originally given by Sylvester (1867) who showed that a Hadamard matrix of order 2n can be constructed from a Hadamard matrix of order n. Baumert and Hall (1965) provided a doubling construction for generalizations of Williamson matrices which are often referred to as *Williamson-type* matrices (Seberry and Yamada, 1992, Def. 3.3). Using complex Hadamard matrices, Turyn (1970) provided a construction which generates Williamson matrices of order $2^k n$ for k = 1, 2, 3, 4 from Williamson matrices of odd order n. In this paper we provide a simple doubling construction which works directly on the sequences which define Williamson matrices.

2.1 Correlation

Williamson matrices can also be defined in terms of a correlation function. The *periodic* cross-correlation function of two sequences $X = (x_0, ..., x_{n-1})$ and $Y = (y_0, ..., y_{n-1})$ is defined to be

$$PCF_{X,Y}(s) := \sum_{k=0}^{n-1} x_k y_{k+s \bmod n}$$

and the *periodic autocorrelation function* of X be a sequence is $PAF_X(s) := PCF_{X,X}(s)$. In (Bright, 2017, §3.1.1) it is shown that four symmetric sequences $A, B, C, D \in \{\pm 1\}^n$ form the initial rows of a set of Williamson matrices if and only if they satisfy

$$PAF_A(s) + PAF_B(s) + PAF_C(s) + PAF_D(s) = 0$$

for $s = 1, ..., \lfloor n/2 \rfloor$. We refer to such sequences as Williamson sequences.

2.2 Sequence operations

Let $A = (a_0, ..., a_{n-1})$ and $B = (b_0, ..., b_{n-1})$ be sequences of order n. Our construction uses the following 3 types of operations.

- 1. Negation. Individually negate each entry of A, i.e., $-A := (-a_0, \dots, -a_{n-1})$.
- 2. Shift. Cyclically shift the entries of *A* by an offset of *k*, i.e., $(a_k, a_{k+1}, \dots, a_{k-1})$ with indices taken modulo *n*.
- 3. Interleave. Interleave the entries of A and B in a perfect shuffle, i.e.,

$$A \coprod B := (a_0, b_0, a_1, b_1, \dots, a_{n-1}, b_{n-1}).$$

If n is odd we let A' denote shifting A by an offset of (n-1)/2, i.e.,

$$A' := (a_{(n-1)/2}, \dots, a_{n-1}, a_0, a_1, \dots, a_{(n-3)/2}).$$

Note that we have $PAF_{-A}(s) = PAF_{A}(s)$, $PAF_{A'}(s) = PAF_{A}(s)$, and

$$PAF_{AIIIB}(s) = \begin{cases} PAF_A(s/2) + PAF_B(s/2) & \text{when } s \text{ is even,} \\ PCF_{A,B}(\frac{s-1}{2}) + PCF_{B,A}(\frac{s+1}{2}) & \text{when } s \text{ is odd.} \end{cases}$$

3 Doubling construction

Our doubling construction is captured by the following theorem.

Theorem 1. Let A, B, C, D be Williamson sequences of odd order n. Then

$$A \coprod B'$$
, $(-A) \coprod B'$, $C \coprod D'$, $(-C) \coprod D'$

are Williamson sequences of order 2n.

Proof. The fact that the constructed sequences have ± 1 entries are of length 2n follows directly from the properties of the three types of operations used to generate them. The fact that they are symmetric follows from the fact that the sequences X which appear to the left of \mathbb{H} satisfy $x_k = x_{n-k}$ for $k = 1, \ldots, n-1$ and the sequences Y which appear to the right of \mathbb{H} satisfy $y_k = y_{n-k-1}$ for $k = 0, \ldots, n-1$ which are exactly the necessary properties for $X \mathbb{H}$ Y to be symmetric.

Let L be the list containing the constructed sequences of order 2n. To show these sequences are Williamson we need to show that

$$\sum_{X \in L} PAF_X(s) = 0$$

for s = 1, ..., n. When s is even and in this range using the properties from Section 2.2 we obtain

$$\sum_{X \in L} \mathsf{PAF}_X(s) = 2 \sum_{X = A,B,C,D} \mathsf{PAF}_X(s/2) = 0$$

since A, B, C, D are Williamson. When s is odd we have that

$$PAF_{(-X)\coprod Y}(s) = -PAF_{X\coprod Y}(s)$$

and using this for (X, Y) = (A, B') and (C, D') derives the desired property.

We remark that unlike the doubling constructions given by Sylvester and Baumert–Hall our doubling construction cannot be applied repeatedly because it only applies when n is odd. When n is even it is not possible to apply a shift to a symmetric sequence Y of order n to obtain a sequence Y' which satisfies $y'_k = y'_{n-k-1}$ for $k = 0, \ldots, n-1$ and this property is necessary to make the constructed sequences symmetric.

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