

Optimal designs and root systems

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The **incidence matrix** N of the block design is the $v \times b$ matrix with (p, b) entry 1 if $p \in B$, 0 otherwise. The matrix $\Lambda = NN^T$ is the **concurrency matrix**, with (p, q) entry equal to the number of blocks containing p and q . It is symmetric, with row and column sums rk , and diagonal entries r .

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A 2-design is optimal in all three senses. But what if no 2-design exists for the given v, k, r ?

The question

For a 2-design, the concurrence matrix is $\Lambda = (r - \lambda)I + \lambda J$, where J is the all-1 matrix. Ching-Shui Cheng suggested looking for designs where Λ is a small perturbation of this, say $\Lambda = (r - t)I + tJ - A$, where A is a matrix with small entries (say 0, +1, -1). For E-optimality, we want A to have smallest eigenvalue as large as possible (say greater than -2).

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So we want a square matrix A such that

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- ▶ A is symmetric with zero diagonal;
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Call such a matrix **admissible**.

Root systems

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So we try to determine the admissible matrices by looking for subsets of the root systems.

The case A_n

The vectors of A_n are of the form $e_i - e_j$ for $1 \leq i, j \leq n + 1, i \neq j$, where e_1, \dots, e_{n+1} form a basis for \mathbb{R}^{n+1} .

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An oriented tree gives an admissible matrix if and only if $s(w) - s(v) = c + 2$ for any edge $v \rightarrow w$, where $s(v)$ is the signed degree (number of edges in minus number out) and c is the constant row sum.

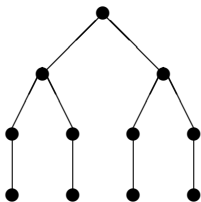
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Here is an example (edges directed upwards).



The case D_n

The vectors of D_n are those of the form $\pm e_i \pm e_j$ for $1 \leq i < j \leq n$, where e_1, \dots, e_n form an orthonormal basis for \mathbb{R}^n .

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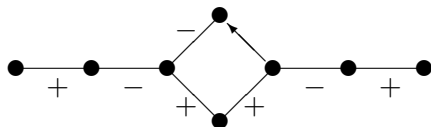
This case is a bit more complicated. An admissible matrix is represented by a unicyclic graph, whose edges are either directed (if of form $e_i - e_j$) or undirected and signed (if of the form $\pm(e_i + e_j)$). A similar condition for constant row sum can be formulated.

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Here is an example:



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Here is an example in E_8 :

$$\begin{pmatrix} 0 & - & + & + & - & - & + & - \\ - & 0 & - & - & + & + & - & + \\ + & - & 0 & + & - & - & 0 & 0 \\ + & - & + & 0 & - & - & 0 & 0 \\ - & + & - & - & 0 & + & 0 & 0 \\ - & + & - & - & + & 0 & 0 & 0 \\ + & - & 0 & 0 & 0 & 0 & 0 & - \\ - & + & 0 & 0 & 0 & 0 & - & 0 \end{pmatrix}$$

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An example in E_6 has point set $\{1, 2, 3, 4, 5, 6\}$ and blocks

$$\{123, 125, 125, 134, 136, 136, 146, 156, 234, 245, 246, 246, 256, 345, 345, 356\}.$$

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The next step would be to go on and decide whether any E-optimal block designs are obtained in this way. This has not yet been done!