

SOME SERIES OF PARTIALLY BALANCED INCOMPLETE BLOCK DESIGNS

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1. Introduction. The use of incomplete block designs for estimating and judging the significance of the difference of treatment effects is now a standard statistical technique. A special kind of incomplete block design is the Partially Balanced Incomplete Block Design (PBIBD) introduced in (3). A PBIBD is an incomplete block design that obeys the following conditions:

- (1) there are b blocks of k distinct varieties each;
- (2) there are v varieties, each replicated r times;
- (3) given any variety, the remaining ones fall into sets of n_i varieties each ($i = 1, 2, \dots, m$) such that every variety of the i th set occurs λ_i times with the given variety, λ_i being independent of the given initial variety;
- (4) given any two varieties which are i th associates (that is, occur together λ_i times), the number of varieties which are j th associates of the one and k th associates of the other is

$$p_{jk}^i = p_{kj}^i$$

and is independent of the original pair of varieties.

From the definition of a PBIBD, certain fundamental identities concerning the parameters of the design follow; for ease of reference, these are listed as

$$(1.1) \quad bk = rv,$$

$$(1.2) \quad v - 1 = \sum_{i=1}^m n_i,$$

$$(1.3) \quad r(k - 1) = \sum_{i=1}^m \lambda_i n_i,$$

$$(1.4) \quad n_i - 1 = \sum_{k=1}^m p_{ik}^i,$$

$$(1.5) \quad n_j = \sum_{k=1}^m p_{jk}^i,$$

$$(1.6) \quad n_i p_{jk}^i = n_j p_{ik}^j.$$

In (3), a module theorem was proved by which it is possible in certain cases to construct the entire PBIBD by adding elements of a module to a given initial block. The purpose of the present paper is to generalize the module theorem of (3) to the case $v \neq b$, and then to apply the methods of (6) to obtain some general series of PBIBD's.

Received August 15, 1954.

2. The general module theorem.

THEOREM 2.1. *Let M be an additive abelian group (module) consisting of n elements x_i and suppose that there exist m blocks B_1, B_2, \dots, B_m such that:*

- (1) every block contains k distinct elements;
- (2) among the $mk(k - 1)$ differences arising from the m blocks, just n_i of the non-zero elements of M are repeated λ_i times; we may denote these n_i elements by

$$\alpha_1^t, \alpha_2^t, \dots, \alpha_{n_i}^t;$$

- (3) among the $n_i(n_i - 1)$ differences

$$\alpha_u^i - \alpha_w^i \quad (u, w = 1, 2, \dots, n_i; u \neq w)$$

every element of the set

$$\alpha_1^e, \alpha_2^e, \dots, \alpha_{n_i}^e$$

occurs p_{ii}^e times, while among the $n_i n_j$ differences

$$\alpha_u^i - \alpha_w^j \quad (u = 1, 2, \dots, n_i; w = 1, 2, \dots, n_j),$$

every element of the set

$$\alpha_1^e, \alpha_2^e, \dots, \alpha_{n_i}^e$$

occurs p_{ij}^e times.

Then we can form blocks

$$B_{g\theta} \quad (g = 1, 2, \dots, m; \theta \in M)$$

of elements x' , where $x' = x + \theta$ (x ranging over the elements of B_g). Since there are m initial blocks and θ assumes n values, we thus get mn blocks $B_{g\theta}$ ($B_{g0} = B_g$), and these blocks form a PBIBD with parameters

$$v = n, b = mn, r = mk, k; n_i, \lambda_i; P_i = (p_{jk}^i) \quad (i = 1, 2, \dots, m).$$

Proof. The proof of Theorem 2.1 is omitted, since it is an exact parallel of the proof given in (3) for the special case in which $m = 1, v = b$.

In the series which we shall derive from Theorem 2.1, it will be convenient to reserve the letter p to denote a prime; M will always be a Galois Field $GF(p^c)$, and x will always denote a primitive element of M .

3. Series with $4m(4\lambda \pm 1) + 1 = p^c$.

THEOREM 3.1. *If $v = 4m(4\lambda + 1) + 1 = p^c$, and if among the 2λ expressions*

$$x^{4ms} - 1 = x^{a_s} \quad (s = 1, 2, \dots, 2\lambda)$$

there are $\lambda + a$ even and $\lambda - a$ odd powers of x , then the design with parameters

$$v = 4m(4\lambda + 1) + 1, \quad b = mv, \quad r = m(4\lambda + 1), \quad k = 4\lambda + 1;$$

$$n_1 = n_2 = 2m(4\lambda + 1), \quad \lambda_1 = \lambda + a, \quad \lambda_2 = \lambda - a;$$

$$P_1 = \begin{pmatrix} \frac{1}{4}(v - 5) & \frac{1}{4}(v - 1) \\ \frac{1}{4}(v - 1) & \frac{1}{4}(v - 1) \end{pmatrix}, \quad P_2 = \begin{pmatrix} \frac{1}{4}(v - 1) & \frac{1}{4}(v - 1) \\ \frac{1}{4}(v - 1) & \frac{1}{4}(v - 5) \end{pmatrix}$$

can be constructed from the initial blocks

$$(x^{2^i}, x^{2^i+4^m}, \dots, x^{2^i+16\lambda^m})$$

where i ranges from 0 to $m - 1$.

Proof. As in (6, Theorem 5.1), we find, setting $d = 4\lambda - s + 1$, that

$$x^{qa} = x^{q_s+2m(d-s)}.$$

Divide the elements of $\text{GF}(v)$ into two sets; set 1 will be composed of elements of the form x^{2^i} , and set 2 will be composed of elements of the form x^{2^i+1} . The differences

$$x^{2^i+4mr+q_s}, x^{2^i+2m(4\lambda-2s+1+2r)+q_s},$$

for s fixed, range over set 1 or set 2 according as q_s is even or odd. Hence, as s ranges, each element of set 1 occurs $\lambda_1 = \lambda + a$ times and each element of set 2 occurs $\lambda_2 = \lambda - a$ times. Also, the number of elements in set 1 = the number of elements in set 2 = $\frac{1}{2}(v - 1) = 2m(4\lambda + 1)$. Thus condition 2 of Theorem 2.1 is satisfied and $n_1 = n_2 = 2m(4\lambda + 1)$.

The differences between elements of set 1 have the form

$$x^{2^t+2^u} - x^{2^t} = x^{2^t}(x^{2^u} - 1) \quad (t = 0, 1, \dots, \frac{1}{2}(v - 3); u = 1, 2, \dots, \frac{1}{2}(v - 3)).$$

As t ranges, these differences cover set 1 or set 2 according as $x^{2^u} - 1$ is an even or an odd power of x . Hence, if y of the expressions $x^{2^u} - 1$ are odd powers of x , we have

$$p_{11}^2 = y, \quad p_{11}^1 = \frac{1}{2}(v - 3) - y.$$

The differences between elements of set 2 have the form

$$x^{2^t+2^{u+1}} - x^{2^t+1} = x^{2^t+1}(x^{2^u} - 1).$$

These cover set 1 or set 2 according as $x^{2^u} - 1$ is an odd or even power of x . Hence

$$p_{22}^1 = y, \quad p_{22}^2 = \frac{1}{2}(v - 3) - y,$$

and condition 3 of Theorem 2.1 is satisfied.

Using the identities 1.4 and 1.5, we obtain

$$p_{11}^1 + p_{12}^1 = n_1 - 1 = \frac{1}{2}(v - 3), \quad p_{12}^1 = y,$$

and

$$p_{21}^1 + p_{22}^1 = n_1 = \frac{1}{2}(v - 1), \quad p_{21}^1 = \frac{1}{2}(v - 1) - y.$$

Thus $y = \frac{1}{4}(v - 1) = p_{12}^1 = p_{21}^1$; therefore P_1 and P_2 are as stated in the theorem.

If $a = 0$, the resulting series is the completely balanced series given in (6, Theorem 5.1).

Example. If $m = 1, \lambda = 3$, we take $x = 2$ and obtain a design for 53 varieties in blocks of 13 by adding the integers modulo 53 to the initial block

$$(1, 16, 44, 15, 28, 24, 13, 49, 42, 36, 46, 47, 10).$$

THEOREM 3.2. *If $v = 4m(4\lambda - 1) + 1 = p^c$ and if among the $2\lambda - 1$ expressions*

$$x^{4ms} - 1 = x^{q_s} \quad (s = 1, 2, \dots, 2\lambda - 1)$$

there are $\lambda - a$ even and $\lambda + a - 1$ odd powers of x , then the design with parameters

$$\begin{aligned} v &= 4m(4\lambda - 1) + 1, \quad b = mv, \quad r = 4m\lambda, \quad k = 4\lambda; \\ n_1 = n_2 &= 2m(4\lambda - 1), \quad \lambda_1 = \lambda - a + 1, \quad \lambda_2 = \lambda + a - 1; \\ P_1, P_2 &\text{ (cf. 3.1)} \end{aligned}$$

can be constructed from the initial blocks

$$(0, x^{2i}, x^{2i+4m}, \dots, x^{2i+4m(4\lambda-2)}),$$

where i ranges from 0 to $m - 1$.

Proof. The differences involving the zero element are all distinct and cover the even powers of x once. Hence, from Theorem 3.1, $\lambda_1 = \lambda - a + 1$, $\lambda_2 = \lambda + a - 1$; also $n_1 = n_2 = \frac{1}{2}(v - 1) = 2m(4\lambda - 1)$. P_1 and P_2 are obtained as before, and have the same form.

If $a = 1$, a completely balanced series is obtained.

4. Series with $2am(2a\lambda \pm 1) + 1 = p^c$.

THEOREM 4.1. *If $v = 2am(2a\lambda + 1) + 1 = p^c$, and if among the exponents q_s , where*

$$x^{q_s} = x^{2ams} - 1 \quad (s = 1, 2, \dots, a\lambda),$$

the residue class of $(i - 1)$ modulo a is represented λ_i times, then the design with parameters

$$\begin{aligned} v &= 2am(2a\lambda + 1) + 1, \quad b = mv, \quad r = m(2a\lambda + 1), \quad k = 2a\lambda + 1; \\ n_i &= 2m(2a\lambda + 1), \quad \lambda_i; \quad P_i, \end{aligned}$$

can be constructed from the initial blocks

$$(x^{au}, x^{au+2am}, x^{au+4am}, \dots, x^{au+4ma^2\lambda}),$$

where u ranges from 0 to $m - 1$. The p_{ij}^k are the number of expressions

$$x^{a+t+i-j} - 1 = x^z,$$

where $z \equiv k - j \pmod{a}$, and t ranges from 0 to $(v - a - 1)/a$.

Proof. The differences are

$$x^{au+2arm+q_s}, \quad x^{au+am(2r+2a\lambda+1-2s)+q_s}.$$

Let set i be the set of powers which are congruent to $(i - 1)$ modulo a . There are a such sets; hence $n_i = (v - 1)/a = 2m(2a\lambda + 1)$. Also, since each element of set i occurs among the differences λ_i times, condition 2 of Theorem 2.1 is satisfied.

The number of times that every element of set k occurs among the differences in (set i - set j) is p_{ij}^k ; but (set i - set j) consists of elements of the form

$$x^{at+aw+i-1} - x^{aw+j-1} = x^{aw+j-1}(x^{at+i-j} - 1) = x^{aw+j-1+z},$$

where

$$x^{at+i-j} - 1 = x^z.$$

These elements are in set k if and only if

$$j - 1 + z \equiv k - 1 \pmod{a},$$

that is,

$$z \equiv k - j \pmod{a}.$$

The work of finding the p_{ij}^k can be simplified by noting that

$$x^{z_1} = x^{2am(2a\lambda+1)-at} - 1 = (x^{at} - 1) x^{am(2a\lambda+1)-at} = x^{z+am(2a\lambda+1)-at},$$

that is, $z \equiv z_1 \pmod{a}$. Hence we need the expressions

$$x^z = x^{at} - 1$$

only for $t = 0, 1, \dots, (v-1)/2a$. The residue class of z corresponding to a given t is represented twice if $t < (v-1)/2a$ and is represented once if $t = (v-1)/2a$.

Example. Take $a = 3$, $m = \lambda = 1$; then $v = b = 43$, $r = k = 7$, $n_1 = n_2 = n_3 = 14$. From the equations in GF(43)

$$3^3 - 1 = 3^{17}, \quad 3^6 - 1 = 3^{22}, \quad 3^9 - 1 = 3^{34}, \quad 3^{12} - 1 = 3, \quad 3^{15} - 1 = 3^{36}, \\ 3^{18} - 1 = 3^{23}, \quad 3^{21} - 1 = 3^6,$$

we deduce that the q_s are 22, 1, and 23, that is, 1, 1, and 2 (mod 3). Hence $\lambda_1 = 0$, $\lambda_2 = 2$, $\lambda_3 = 1$.

To find the p_{ij}^k , take $i \equiv j \pmod{3}$; p_{ii}^k is the number of expressions $x^{3t} - 1 = x^z$, where $z \equiv k - i \pmod{3}$, and $t = 0, 1, \dots, 7$. From the preceding tabulation of these expressions, it is seen that $z \equiv 0$ once for $t < 7$ and once for $t = 7$; $z \equiv 1$ three times; $z \equiv 2$ twice. Hence

$$p_{11}^1 = p_{22}^2 = p_{33}^3 = 3; \quad p_{11}^2 = p_{22}^3 = p_{33}^1 = 6; \quad p_{11}^3 = p_{22}^1 = p_{33}^2 = 4.$$

The remaining p 's can be obtained from the relations 1.4, 1.5, and 1.6; thus

$$P_1 = \begin{pmatrix} 3 & 6 & 4 \\ 6 & 4 & 4 \\ 4 & 4 & 6 \end{pmatrix}, \quad P_2 = \begin{pmatrix} 6 & 4 & 4 \\ 4 & 3 & 6 \\ 4 & 6 & 4 \end{pmatrix}, \quad P_3 = \begin{pmatrix} 4 & 4 & 6 \\ 4 & 6 & 4 \\ 6 & 4 & 3 \end{pmatrix}.$$

In case $a = 1$, there is only one residue class modulo a ; hence all the q_s fall in this single residue class and there is only one $\lambda_i = \lambda$. The resulting series is the completely balanced Series B of (6).

THEOREM 4.2. *If $v = 2am(2a\lambda - 1) + 1 = p^c$, and if among the exponents q_s , where*

$$x^{q_s} = x^{2ams} - 1, \quad (s = 1, 2, \dots, a\lambda - 1),$$

the residue class of $(i - 1)$ modulo a is represented λ_i times, then the design with parameters

$$v = 2am(2a\lambda - 1) + 1, b = mv, r = 2am\lambda, k = 2a\lambda; \\ n_i = 2m(2a\lambda - 1), \lambda_i + \delta_{i1}; P_i$$

can be constructed from the initial blocks

$$(0, x^{au}, x^{au+2am}, \dots, x^{au+2am(2a\lambda-2)}),$$

where u ranges from 0 to $m - 1$.

Proof. Since the class of zero is represented once by all differences involving the zero element, the frequency of occurrence of the residue class of zero among the q_s is $\lambda_1 + 1$. The p_{ij}^k are found just as in Theorem 4.1.

5. Series with $am(a\lambda \pm 1) + 1 = p^e$.

THEOREM 5.1. *If $v = am(a\lambda + 1) + 1 = p^e$, where a is odd, and if among the exponents q_s , where*

$$x^{ams} - 1 = x^{q_s} \quad (s = 1, 2, \dots, a\lambda)$$

the residue class of $(i - 1)$ modulo a is represented λ_i times, then the design with parameters:

$$v = am(a\lambda + 1) + 1, b = mv, r = m(a\lambda + 1), k = a\lambda + 1; n_i = m(a\lambda + 1), \lambda_i; P_i$$

can be constructed from the initial blocks

$$(x^{au}, x^{au+am}, x^{au+2am}, \dots, x^{au+ma^2\lambda}),$$

where u ranges from 0 to $m - 1$.

Proof. The proof is similar to that of Theorem 4.1; the P_i can be found as before, except that here, since a is odd, there are no relations among the q_s to simplify the work.

THEOREM 5.2. *If $v = am(a\lambda - 1) + 1 = p^e$, where a is odd, and if among the exponents q_s , where*

$$x^{ams} - 1 = x^{q_s} \quad (s = 1, 2, \dots, a\lambda - 2)$$

the residue class of $(i - 1)$ modulo a is represented λ_i times, then the design with parameters

$$v = am(a\lambda - 1) + 1, b = mv, r = am\lambda, k = a\lambda; n_i = m(a\lambda - 1), \lambda_i + 2\delta_{i1}; P_i$$

can be constructed from the initial blocks

$$(0, x^{au}, x^{au+am}, \dots, x^{au+am(a\lambda-2)})$$

where u ranges from 0 to $m - 1$.

Proof. The proof is similar to that of Theorem 4.2.

6. Series with $ma + 1 = p^c$. To every element y^f of $GF(p^c)$, let there correspond n varieties

$$y_1^f, y_2^f, \dots, y_n^f.$$

Then designs with three associate classes can be formed by taking as first associates of any variety

$$y_u^{f_1}$$

all varieties

$$y_u^{f_2} \quad (f_1 \neq f_2);$$

the second associates are all varieties

$$y_w^{f_1} \quad (u \neq w);$$

the third associates are all varieties

$$y_w^{f_2}.$$

Thus the first associates of a variety are all varieties giving rise to pure differences; the second associates are all varieties giving rise to zero mixed differences; the third associates are all other varieties giving rise to non-zero mixed differences.

THEOREM 6.1. *If $ma + 1 = p^c$, then the design with parameters*

$$v = n(ma + 1), \quad b = \frac{1}{2}mv(n - 1), \quad r = am(n - 1), \quad k = 2a;$$

$$n_1 = ma, \quad n_2 = n - 1, \quad n_3 = ma(n - 1), \quad \lambda_1 = (a - 1)(n - 1), \quad \lambda_2 = ma,$$

$$\lambda_3 = a - 1;$$

$$P_1 = \begin{pmatrix} ma - 1 & 0 & 0 \\ 0 & 0 & n - 1 \\ 0 & n - 1 & (ma - 1)(n - 1) \end{pmatrix},$$

$$P_2 = \begin{pmatrix} 0 & 0 & ma \\ 0 & n - 2 & 0 \\ ma & 0 & ma(n - 2) \end{pmatrix},$$

$$P_3 = \begin{pmatrix} 0 & 1 & ma - 1 \\ 1 & 0 & n - 2 \\ ma - 1 & n - 2 & (ma - 1)(n - 2) \end{pmatrix}$$

can be constructed from the initial blocks

$$(x_u^i, x_u^{i+m}, \dots, x_u^{i+(a-1)m}, x_w^i, x_w^{i+m}, \dots, x_w^{i+(a-1)m}),$$

where i ranges from 0 to $m - 1$, and (u, w) are the $\frac{1}{2}n(n - 1)$ pairs of integers selected from 1 to n .

Proof. The pure differences of the type (u, u) , arising from all blocks with a fixed u and w , are each repeated $a - 1$ times (6, Theorem 2.1). Since a fixed u occurs with $n - 1$ values of w , $\lambda_1 = (n - 1)(a - 1)$. The zero mixed differences of the type (u, w) occur a times for i fixed, and ma times in all; hence

$\lambda_2 = ma$. The non-zero mixed differences of the type (u, w) occur $\lambda_3 = a - 1$ times (6, Theorem 2.1). Since there are $\frac{1}{2}n(n - 1)$ pairs (u, w) ,

$$b = \frac{1}{2}m(ma + 1) n(n - 1).$$

The number of first associates of a variety $y_u^{f_1}$ is the number of varieties of the form

$$y_u^{f_2};$$

thus $n_1 = ma$. Also, n_2 is the number of varieties of the form

$$y_w^{f_1},$$

that is, $n_2 = n - 1$; $n_3 = ma(n - 1) =$ the number of varieties of the form

$$y_w^{f_2}.$$

Two first associates have the form

$$y_u^{f_1}, y_u^{f_2};$$

hence p_{11}^1 is the number of varieties of the form

$$y_u^{f_2} \quad (f_1 \neq f_3, f_2 \neq f_3),$$

that is, $ma - 1$. Also, $p_{12}^1 = p_{13}^1 = p_{22}^1 = 0$. We obtain p_{23}^1 as the number of varieties of the form

$$y_w^{f_1} \quad (f_1 \text{ fixed});$$

hence $p_{23}^1 = n - 1$. The number of varieties of the form

$$y_w^{f_2} \quad (u \neq w)$$

gives us $p_{33}^1 = (ma - 1)(n - 1)$. This completes P_1 and the matrices P_2 and P_3 can be found in a similar way.

THEOREM 6.2. *If $ma + 1 = p^e$, then the design with parameters*

$$v = n(ma + 1), b = m(n - 1)v, r = m(a + 1)(n - 1), k = a + 1; \\ n_1 = am, n_2 = n - 1, n_3 = ma(n - 1), \lambda_1 = (a - 1)(n - 1), \lambda_2 = 0, \lambda_3 = 2; \\ P_1, P_2, P_3 \text{ (cf. 6.1)}$$

can be constructed from the initial blocks

$$(x_u^i, x_u^{i+m}, \dots, x_u^{i+(a-1)m}, 0_w),$$

where i ranges from 0 to $m - 1$ and (u, w) are the $n(n - 1)$ permutations of the integers from 1 to n , taken two at a time.

Proof. Each pure difference of the type (u, u) occurs $a - 1$ times for w fixed (6, Theorem 2.1) and $(n - 1)(a - 1)$ times in all. The non-zero mixed differences of the type (u, w) occur twice, since u and w can be interchanged; the zero mixed differences do not occur at all. The n_i and P_i are found as in Theorem 6.1 and have the same values.

COROLLARY 6.21. *If we permit $u = w$, we obtain a series with parameters*

$$v = n(am + 1), \quad b = mnv, \quad r = mn(a + 1), \quad k = a + 1; \quad n_i \text{ (cf. 6.2)}, \\ \lambda_1 = n(a - 1) + 2, \quad \lambda_2 = 0, \quad \lambda_3 = 2; \quad P_i \text{ (cf. 6.2)}.$$

Proof. Each pure difference of the type (u, u) arises $a + 1$ times from the blocks in which $u = w$.

COROLLARY 6.22. *If $n = a + 1$ in Theorem 6.2 and the block $(0_1, 0_2, \dots, 0_{a+1})$ is included twice in the set of initial blocks, we obtain a group-divisible design with parameters*

$$v = (a + 1)(am + 1), \quad b = \{m(a + 1) + 2\}(am + 1), \quad r = ma(a + 1) + 2, \\ k = a + 1; \\ g = a + 1, \quad h = am + 1; \quad \lambda_1 = a(a - 1), \quad \lambda_2 = 2,$$

where g is the number of groups in the GD design, h is the number of treatments in a group.

Proof. To combine the second and third classes of a PBIBD, the following conditions must hold:

- (1) $\lambda_2 = \lambda_3$,
- (2) $p_{13}^2 + p_{12}^2 = p_{13}^3 + p_{12}^3$,
- (3) $p_{22}^2 + p_{33}^2 + p_{23}^2 + p_{32}^2 = p_{22}^3 + p_{33}^3 + p_{23}^3 + p_{32}^3$.

These conditions are satisfied; so classes 2 and 3 can be combined to give a PBIBD with the stated parameters. For this design,

$$n_1 = ma, \quad n_2 = (ma + 1)(n - 1); \\ P_1 = \begin{pmatrix} ma - 1 & 0 \\ 0 & (ma + 1)a \end{pmatrix}, \quad P_2 = \begin{pmatrix} 0 & ma \\ ma & (ma + 1)(a - 1) \end{pmatrix}.$$

COROLLARY 6.23. *If $n = a + 1$ in Corollary 6.21 and the block $(0_1, 0_2, \dots, 0_{a+1})$ is included twice in the set of initial blocks, we obtain a GD design with parameters*

$$v = (am + 1)(a + 1), \quad b = \{m(a + 1)^2 + 2\}(ma + 1), \quad r = (a + 1)^2m + 2, \\ k = a + 1; \\ g = a + 1, \quad h = am + 1; \quad \lambda_1 = a^2 + 1, \quad \lambda_2 = 2.$$

Proof. Similar to that of Corollary 6.22.

COROLLARY 6.24. *If in Theorem 6.2 the initial blocks are replaced by*

$$(0_u, x_u^i, x_u^{i+m}, \dots, x_u^{i+(a-1)m}, 0_w) \quad (i = 0, 1, \dots, m - 1)$$

where (u, w) are permutations of the integers from 1 to n , taken two at a time, then the resulting design is a GD design with parameters

$$v = n(am + 1), \quad b = m(n - 1)v, \quad r = (a + 2)(n - 1)m, \quad k = a + 2; \\ g = n, \quad h = am + 1; \quad \lambda_1 = (a + 1)(n - 1), \quad \lambda_2 = 2.$$

Proof. Here each zero mixed difference of the type (u, w) also occurs twice; hence classes 2 and 3 can be combined as in Corollary 6.22.

Example. Take $a = 2, m = 1$, in Corollary 6.23; the GD design has parameters $v = 9, b = 33, r = 11, k = 3; g = h = 3; \lambda_1 = 5, \lambda_2 = 2$. The initial blocks are $(1, 2, 0), (1, 2, 3), (1, 2, 6), (4, 5, 0), (4, 5, 3), (4, 5, 6), (7, 8, 0), (7, 8, 3), (7, 8, 6), (0, 3, 6), (0, 3, 6)$, where we set $y_1 = y, y_2 = y + 3, y_3 = y + 6$. The three groups of three varieties are $0, 1, 2; 3, 4, 5; \text{ and } 6, 7, 8$. Thus, for instance, 3 occurs five times with 4 and 5 and twice with all the other varieties.

7. Series with $2m(2\lambda \pm 1) + 1 = p^c$.

THEOREM 7.1. *If $2m(2\lambda + 1) + 1 = p^c$, then the design with parameters*

$$v = \{2m(2\lambda + 1) + 1\}n, b = \frac{1}{2}(n - 1)mv, r = m(2\lambda + 1)(n - 1),$$

$$k = 4\lambda + 2;$$

$$n_1 = 2m(2\lambda + 1), n_2 = n - 1, n_3 = n_1(n - 1), \lambda_1 = (n - 1)\lambda,$$

$$\lambda_2 = m(2\lambda + 1), \lambda_3 = \lambda;$$

$$P_1 = \begin{pmatrix} n_1 - 1 & 0 & 0 \\ 0 & 0 & n - 1 \\ 0 & n - 1 & (n_1 - 1)(n - 1) \end{pmatrix},$$

$$P_2 = \begin{pmatrix} 0 & 0 & n_1 \\ 0 & n - 2 & 0 \\ n_1 & 0 & n_1(n - 2) \end{pmatrix},$$

$$P_3 = \begin{pmatrix} 0 & 1 & n_1 - 1 \\ 1 & 0 & n - 2 \\ n_1 - 1 & n - 2 & (n_1 - 1)(n - 2) \end{pmatrix}$$

can be constructed from the initial blocks

$$(x_u^i, x_u^{i+2m}, \dots, x_u^{i+4m\lambda}, x_w^i, x_w^{i+2m}, \dots, x_w^{i+4m\lambda}),$$

where i ranges from 0 to $m - 1$ and (u, w) are the $\frac{1}{2}n(n - 1)$ pairs of integers selected from 1 to n .

Proof. By (6, Theorem 3.1), the pure differences of the type (u, u) occur λ times for a fixed w and $\lambda_1 = (n - 1)\lambda$ times in all. Similarly, the non-zero mixed differences of the type (u, w) occur $\lambda_3 = \lambda$ times while the zero mixed differences of the type (u, w) occur $(2\lambda + 1)$ times for a fixed i , that is, $\lambda_2 = m(2\lambda + 1)$ times in all. The method employed in Theorem 6.1 gives the values for the n_i and shows that the P_i have the same form as in that theorem, with ma replaced by $2m(2\lambda + 1)$.

Example. $m = 2, n = 3, \lambda = 1$, gives a design with $v = 39, b = 78$,

$$r = 12, k = 6; n_1 = 12, n_2 = 2, n_3 = 24, \lambda_1 = 2, \lambda_2 = 6, \lambda_3 = 1;$$

$$P_1 = \begin{pmatrix} 11 & 0 & 0 \\ 0 & 0 & 2 \\ 0 & 2 & 22 \end{pmatrix}, \quad P_2 = \begin{pmatrix} 0 & 0 & 12 \\ 0 & 1 & 0 \\ 12 & 0 & 12 \end{pmatrix}, \quad P_3 = \begin{pmatrix} 0 & 1 & 11 \\ 1 & 0 & 1 \\ 11 & 1 & 11 \end{pmatrix}.$$

The initial blocks are

$$(2_u^i, 2_u^{i+4}, 2_u^{i+8}, 2_w^i, 2_w^{i+4}, 2_w^{i+8}),$$

that is, reduced modulo 13,

$$(i + 1)(1_u, 3_u, 9_u, 1_w, 3_w, 9_w), \quad i = 0 \text{ or } 1.$$

The pairs (u, w) are the pairs $(1, 2)$, $(1, 3)$, and $(2, 3)$. Setting $y_1 = y$; for $y = 0, 1, \dots, 12$; $y_2 = y + 13$; $y_3 = y + 26$; we find that the initial blocks are

$$(1, 3, 9, 14, 16, 22), \quad (1, 3, 9, 27, 29, 35), \quad (2, 6, 5, 15, 19, 18), \\ (2, 6, 5, 28, 32, 31), \quad (14, 16, 22, 27, 29, 35), \quad (15, 19, 18, 28, 32, 31).$$

The other blocks are generated by addition modulo 13; thus the first block generates $(2, 4, 10, 15, 17, 23)$, $(3, 5, 11, 16, 18, 24)$, \dots , $(0, 2, 8, 13, 15, 21)$. Given any variety, say 1, its first associates are $0, 2, 3, \dots, 12$; its second associates are 14 and 27; the remaining varieties are third associates.

THEOREM 7.2. *If $2m(2\lambda + 1) + 1 = p^c$, then the design with parameters*

$$v = \{2m(2\lambda + 1) + 1\}n, \quad b = (n - 1)mv, \quad r = m(2\lambda + 2)(n - 1), \\ k = 2\lambda + 2; \quad n_1 \text{ (cf. 7.1)}, \quad \lambda_1 = (n - 1)\lambda, \quad \lambda_2 = 0, \quad \lambda_3 = 1; \quad P_i \text{ (cf. 7.1)}$$

can be constructed from the initial blocks

$$(x_u^i, x_u^{i+2m}, \dots, x_u^{i+4m\lambda}, 0_w),$$

where i ranges from 0 to $m - 1$ and (u, w) are the $n(n - 1)$ permutations of the integers from 1 to n , taken two at a time.

Proof. Proceed as in Theorem 6.2.

Using proofs similar to those used in the Corollaries to Theorem 6.2, we obtain

COROLLARY 7.21. *If we permit $u = w$ in Theorem 7.2, we obtain a series with*

$$v = \{2m(2\lambda + 1) + 1\}n, \quad b = mnv, \quad r = mn(2\lambda + 2), \quad k = 2\lambda + 2; \\ n_1 = 2m(2\lambda + 1), \quad n_2 = n - 1, \quad n_3 = n_1(n - 1), \quad \lambda_1 = n\lambda + 1, \quad \lambda_2 = 0, \quad \lambda_3 = 1.$$

COROLLARY 7.22. *If in Theorem 7.2 we set $n = 2\lambda + 2$ and include the block*

$$(0_1, 0_2, \dots, 0_{2\lambda+2})$$

among the initial blocks, then we obtain a GD design with parameters

$$v = (2\lambda + 2)\{2m(2\lambda + 1) + 1\}, \\ b = \{m(2\lambda + 2)(2\lambda + 1) + 1\}\{2m(2\lambda + 1) + 1\}, \\ r = (2\lambda + 2)(2\lambda + 1)m + 1, \quad k = 2\lambda + 2; \\ g = 2\lambda + 2, \quad h = 2m(2\lambda + 1) + 1; \quad \lambda_1 = \lambda(2\lambda + 1), \quad \lambda_2 = 1.$$

COROLLARY 7.23. *If in Corollary 7.21 we set $n = 2\lambda + 2$ and include the initial block*

$$(0_1, 0_2, \dots, 0_{2\lambda+2}),$$

then we obtain a GD design with parameters

$$\begin{aligned} v &= (2\lambda + 2)\{2m(2\lambda + 1) + 1\}, \\ b &= \{m(2\lambda + 2)^2 + 1\}\{2m(2\lambda + 1) + 1\}, \\ r &= (2\lambda + 2)^2m + 1, k = 2\lambda + 2; \\ g &= 2\lambda + 2, h = 2m(2\lambda + 1) + 1; \lambda_1 = (2\lambda + 2)\lambda + 1, \lambda_2 = 1. \end{aligned}$$

THEOREM 7.3. *If $2m(2\lambda - 1) + 1 = p^c$, then the design with parameters*

$$\begin{aligned} v &= \{2m(2\lambda - 1) + 1\}n, b = \frac{1}{2}mv(n - 1), r = 2m(n - 1)\lambda, k = 4\lambda; \\ n_1 &= 2m(2\lambda - 1), n_2 = n - 1, n_3 = n_1(n - 1), \\ &\lambda_1 = (n - 1)\lambda, \lambda_2 = 2m\lambda, \lambda_3 = \lambda; \end{aligned}$$

$$\begin{aligned} P_1 &= \begin{pmatrix} n_1 - 1 & 0 & 0 \\ 0 & 0 & n - 1 \\ 0 & n - 1 & (n_1 - 1)(n - 1) \end{pmatrix}, \\ P_2 &= \begin{pmatrix} 0 & 0 & n_1 \\ 0 & n - 2 & 0 \\ n_1 & 0 & n_1(n - 2) \end{pmatrix}, \\ P_3 &= \begin{pmatrix} 0 & 1 & n_1 - 1 \\ 1 & 0 & n - 2 \\ n_1 - 1 & n - 2 & (n_1 - 1)(n - 2) \end{pmatrix} \end{aligned}$$

can be constructed from the initial blocks

$$(0_u, x_u^i, x_u^{i+2m}, \dots, x_u^{i+4(\lambda-1)m}, 0_w, x_w^i, x_w^{i+2m}, \dots, x_w^{i+4(\lambda-1)m}),$$

where i ranges from 0 to $m - 1$ and (u, w) are the $\frac{1}{2}n(n - 1)$ pairs of integers selected from 1 to n .

Proof. Proceed as in Theorem 7.1.

THEOREM 7.4. *If $2m(2\lambda - 1) + 1 = p^c$, then the design with parameters*

$$\begin{aligned} v &= \{2m(2\lambda - 1) + 1\}n, b = mv(n - 1), r = (2\lambda + 1)m(n - 1), k = 2\lambda + 1; \\ n_i & \text{ (cf. 7.3), } \lambda_1 = (n - 1)\lambda, \lambda_2 = 2, \lambda_3 = 1; P_i \text{ (cf. 7.3)} \end{aligned}$$

can be constructed from the initial blocks

$$(0_u, x_u^i, x_u^{i+2m}, \dots, x_u^{i+4m\lambda}, 0_w),$$

where i ranges from 0 to $m - 1$ and (u, w) are the $n(n - 1)$ permutations of the integers from 1 to n , taken two at a time.

Proof. Proceed as in Theorem 7.2.

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