

# Some series of block designs with nested rows and columns

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## Abstract

Some new series of block designs with nested rows and columns have been constructed with some examples mainly from a combinatorial point of view. Two of the series are balanced (ternary), the others are partially balanced, based on rectangular and triangular association schemes.

## 1 Introduction

Balanced ternary designs with nested rows and columns have been studied by Bagchi et al. (1990), Bagchi (1996), and Tyagi and Rizwi (1995). Partially balanced designs with nested rows and columns have been studied by Street (1981), Agrawal and Prasad (1982a, 1982b, 1984), Morgan and Uddin (1990), Sinha and Kageyama (1990), and Gupta and Singh (1991). A useful review on nested row-column designs

is provided in Morgan (1996). Partially balanced ternary designs were introduced in Sinha and Saha (1979). Useful surveys on construction of balanced ternary designs have been given by Billington (1984, 1989).

Under the combinatorial and/or statistical interest in the results of papers mentioned above, some series of such designs will be given in this paper. In particular, we shall present the constructions of a series of balanced ternary designs with nested rows and columns, and of some series of partially balanced designs with nested rows and columns, based on a rectangular or triangular association scheme, which are binary or ternary, along with some examples.

## 2 Preliminaries

Definitions of several designs and an association scheme are mentioned for easy discussions.

### 2.1 Block designs with nested rows and columns

A block design with nested rows and columns having parameters  $v, b, r, k, p, q$  is an arrangement of  $v$  treatments, each replicated  $r$  times, in  $b$  blocks of size  $k = pq$  each which is a rectangular array of  $p$  rows and  $q$  columns (see Singh and Dey, 1979).

In a block design with nested rows and columns, let  $\mathbf{N} = (n_{ij})$ ,  $\mathbf{N}_r = (n_{ij}^{(r)})$  and  $\mathbf{N}_c = (n_{ij}^{(c)})$  be the  $v \times b$  treatment-block,  $v \times p$  treatment-row and  $v \times q$  treatment-column incidence matrices, respectively. Then under the usual additive model the coefficient matrix for intra-block estimation in the block design with nested rows and columns is given by

$$C = r\mathbf{I} - \frac{1}{pq}\{p\mathbf{N}_r\mathbf{N}'_r + q\mathbf{N}_c\mathbf{N}'_c - \mathbf{N}\mathbf{N}'\},$$

where  $\mathbf{I}$  is the identity matrix of appropriate order. Hence three coincidence structures  $\mathbf{N}_r\mathbf{N}'_r$ ,  $\mathbf{N}_c\mathbf{N}'_c$  and  $\mathbf{N}\mathbf{N}'$  play a useful role for the analysis as well as combinatorial characterization of the design.

### 2.2 Balanced incomplete block (ternary) designs with nested rows and columns

These designs were considered by Bagchi et al. (1990). A ternary block design with nested rows and columns is said to be balanced if

$$\begin{aligned} \mathbf{N}_r\mathbf{N}'_r &= (r - \lambda_r)\mathbf{I} + \lambda_r\mathbf{J}, \quad n_{ij}^{(r)} = 0, 1; \\ \mathbf{N}_c\mathbf{N}'_c &= (\Delta_c - \Lambda_c)\mathbf{I} + \Lambda_c\mathbf{J}, \quad n_{ij}^{(c)} = 0, 1, 2; \\ \mathbf{N}\mathbf{N}' &= (\Delta - \Lambda)\mathbf{I} + \Lambda\mathbf{J}, \quad n_{ij} = 1, 2, \end{aligned}$$

where  $\mathbf{J}$  is a matrix all of whose elements are unity, and, in particular,  $\lambda_r = \sum_{j=1}^p n_{ij}^{(r)} n_{i'j}^{(r)}$  for any  $i(\neq)i'$ ,  $\Delta_c = \sum_{j=1}^q (n_{ij}^{(c)})^2$  and  $\Delta = \sum_{j=1}^b n_{ij}^2$  for any  $i$ ,  $\Lambda_c = \sum_{j=1}^q n_{ij}^{(c)} n_{i'j}^{(c)}$  for any  $i(\neq)i'$  and  $\Lambda = \sum_{j=1}^b n_{ij} n_{i'j}$  for any  $i(\neq)i'$ . Note that symbols  $\lambda$

and  $\Lambda$  are used when the corresponding incidence matrices have entries 0, 1 and 0, 1, 2 (or 1, 2), respectively.

In this case it follows that

$$\begin{aligned} \mathbf{C} &= r\mathbf{I} - \frac{1}{q}\mathbf{N}_r\mathbf{N}'_r - \frac{1}{p}\mathbf{N}_c\mathbf{N}'_c + \frac{1}{pq}\mathbf{N}\mathbf{N}' \\ &= \left\{r - \frac{1}{pq}[p(r - \lambda_r) + q(\Delta_c - \Lambda_c) - (\Delta - \Lambda)]\right\}\mathbf{I} \\ &\quad + \frac{1}{pq}(\Lambda - p\lambda_r - q\Lambda_c)\mathbf{J}. \end{aligned}$$

**2.3 Association scheme**

Given  $v$  treatments  $1, 2, \dots, v$ , a relation satisfying the following conditions is said to form an association scheme with  $m$  associate classes:

- (i) Any two treatments are either 1st, 2nd,  $\dots$ , or  $m$ th associates, the relation of association being symmetrical, that is, if the treatment  $\alpha$  is the  $i$ th associate of the treatment  $\beta$ , then  $\beta$  is the  $i$ th associate of  $\alpha$ .
- (ii) Each treatment  $\alpha$  has  $n_i$   $i$ th associates, the number  $n_i$  being independent of  $\alpha$ ,  $i = 1, 2, \dots, m$ .
- (iii) If any two treatments  $\alpha$  and  $\beta$  are  $i$ th associates, then the number of treatments that are  $j$ th associates of  $\alpha$  and  $\ell$ th associates of  $\beta$  is  $p^i_{j\ell}$  and is independent of the pair of  $i$ th associates  $\alpha$  and  $\beta$ .

The numbers  $v, n_i$  and  $p^i_{j\ell}$  are called the parameters of the association scheme. Here we use a rectangular association scheme and a triangular association scheme (see Dey, 1986).

**2.4 Partially balanced incomplete block designs with nested rows and columns**

We shall recall the definition of partially balanced incomplete block (PBIB) designs with nested rows and columns, having parameters  $v, b, r, k, p, q, \lambda_1, \dots, \lambda_m$ , from Gupta and Singh (1991) as follows.

An arrangement of  $v$  treatments in  $b$  blocks, each of  $p$  rows and  $q$  columns ( $k = pq$ ), will be called an  $m$ -associate PBIB design with nested rows and columns (PBIB-RC) if the following conditions are satisfied:

- (i) every treatment occurs at most once in a block;
- (ii) every treatment occurs in exactly  $r$  blocks;
- (iii) given any pair of treatments  $\alpha$  and  $\beta$  which are  $i$ th associates, it holds that  $p\lambda_{r(\alpha,\beta)} + q\lambda_{c(\alpha,\beta)} - \lambda_{b(\alpha,\beta)} = \lambda_i$ , where  $\lambda_{r(\alpha,\beta)}, \lambda_{c(\alpha,\beta)}$  and  $\lambda_{b(\alpha,\beta)}$  denote the number of rows, columns and blocks in which  $\alpha$  and  $\beta$  occur together, respectively, and  $\lambda_i$  is a constant for any pair of  $i$ th associates  $\alpha$  and  $\beta$  chosen,  $i = 1, 2, \dots, m$ .

For the PBIB-RC design it follows that

$$p\mathbf{N}_r\mathbf{N}'_r + q\mathbf{N}_c\mathbf{N}'_c - \mathbf{N}\mathbf{N}' = r(p + q - 1)\mathbf{B}_0 + \sum_{i=1}^m \lambda_i\mathbf{B}_i$$

where  $\mathbf{B}_0 = \mathbf{I}, \mathbf{B}_1, \dots, \mathbf{B}_m$  denote the association matrices of an association scheme.

A rectangular association scheme is an arrangement of  $v = mn$  treatments into  $m$  rows and  $n$  columns such that a pair of treatments in the same row are first associates, in the same column are second associates, otherwise they are third associates. A PBIB-RC design based on a rectangular association scheme is called a rectangular design with nested rows and columns. As a special case when  $\lambda_1 = \lambda_2 = n$ , we get a Latin square design with nested rows and columns.

### 2.5 Partially balanced (ternary) designs

A partially balanced ternary design is an arrangement of  $v$  treatments into  $b$  blocks such that

- (i) the incidence matrix  $\mathbf{N}_{v \times b} = (n_{ij})$  takes one of 0, 1, 2 as entries;
- (ii) the column sum of  $\mathbf{N}$  is  $k$ ;
- (iii) the row sum of  $\mathbf{N}$  is  $r$  and the row sum of squares of entries of  $\mathbf{N}$  is  $\Delta$ ;
- (iv) the inner product of any two rows of  $\mathbf{N}$  is  $\Lambda_i$  if treatments  $\alpha$  and  $\beta$  corresponding to the two rows are  $i$ th associates,  $i = 1, 2, \dots, m$

(see Sinha and Saha, 1979).

In this case it follows that  $\mathbf{N}\mathbf{N}' = \Delta\mathbf{B}_0 + \sum_{i=1}^m \Lambda_i\mathbf{B}_i$ , where  $\Delta = \sum_{j=1}^b n_{ij}^2$  for any  $i$ .

### 2.6 Partially balanced (ternary) designs with nested rows and columns

The definition in Section 2.4 is extended for the ternary case. A (ternary) block design with nested rows and columns is said to be partially balanced if,  $\mathbf{N}, \mathbf{N}_r$  and  $\mathbf{N}_c$  satisfy the condition

$$p\mathbf{N}_r\mathbf{N}'_r + q\mathbf{N}_c\mathbf{N}'_c - \mathbf{N}\mathbf{N}' = (p\Delta + q\Delta - r)\mathbf{B}_0 + \sum_{i=1}^m \Lambda_i\mathbf{B}_i,$$

where  $\lambda_{i(r)} = \sum_{j=1}^{pb} n_{\alpha j}n_{\beta j}$  for any two treatments  $\alpha$  and  $\beta$  being  $i$ th associates in rows,  $\lambda_{i(c)} = \sum_{j=1}^{qb} n_{\alpha j}n_{\beta j}$  for any two treatments  $\alpha$  and  $\beta$  being  $i$ th associates in columns, while  $\lambda_i = \sum_{j=1}^b n_{\alpha j}n_{\beta j}$  for any two treatments  $\alpha$  and  $\beta$  being  $i$ th associates occurring in  $\lambda_i$  blocks and  $p\lambda_{i(r)} + q\lambda_{i(c)} - \lambda_i = \Lambda_i$  is a constant for any pair of  $i$ th associates  $\alpha$  and  $\beta$ .

### 3 Balanced/universally optimal designs with nested rows and columns

A PBIB design with parameters  $v, b, r, k, \lambda_1 = \lambda_2 = \dots = \lambda_m (= \lambda, \text{ say})$  is called a balanced incomplete block (BIB) design with parameters  $v, b, r, k, \lambda$ .

**Theorem 3.1.** When  $4t - 1$  is a prime or a prime power, there exists a balanced ternary design with nested rows and columns, having parameters

- (i) {blocks};  $(n_{ij} = 1, 2); v = 4t - 1 = b, r = 4t = k, \Lambda = 4t + 1, p = 2, q = 2t;$
- (ii) {rows};  $(n_{ij}^{(r)} = 0, 1); v = 4t - 1, b = 2(4t - 1), r = 4t, k = 2t = \lambda_r;$
- (iii) {columns};  $(n_{ij}^{(c)} = 0, 1, 2); v = 4t - 1, b = 2t(4t - 1), r = 4t, k = 2, \Lambda_c = 1.$

**Proof.** A BIB design with parameters  $v = 4t - 1 = b, r = 2t - 1 = k, \lambda = t - 1$  (and its complementary BIB design with parameters  $v = 4t - 1 = b, r = 2t = k, \lambda = t$ ) exists whenever  $4t - 1$  is a prime or a prime power (cf. Raghavarao, 1971, Theorem 5.7.4). The solutions to these BIB designs may be obtained respectively by developing the initial blocks  $(x^0, x^2, \dots, x^{4t-4})$  and  $(0, x, x^3, \dots, x^{4t-3})$ , where  $x$  is a primitive element of  $\text{GF}(4t - 1)$ . Then it can be shown that the initial blocks

$$\begin{pmatrix} 0 & x^0 & x^2 & \dots & x^{4t-4} \\ 0 & x & x^3 & \dots & x^{4t-3} \end{pmatrix}$$

generate a balanced ternary design with nested rows and columns (for detail, see Section 2.2), and with the parameters as stated above.  $\square$

**Example 3.1.** By Theorem 3.1 with  $t = 2$  and  $x = 3$ , the initial blocks

$$\begin{pmatrix} 0 & 1 & 2 & 4 \\ 0 & 3 & 6 & 5 \end{pmatrix} \pmod 7$$

form a balanced ternary design with nested rows and columns, having the parameters:

- (i) {blocks};  $v = b = 7, r = k = 8, \Lambda = 9, p = 2, q = 4;$
- (ii) {rows};  $v = 7, b = 14, r = 8, k = 4 = \lambda_r;$
- (iii) {columns};  $v = 7, b = 28, r = 8, k = 2, \Lambda_c = 1.$

**Remark 1.** In the spirit of Bagchi et al. (1990), Theorem 3.1 can be revised with the following initial blocks

$$\begin{pmatrix} 0 & x^0 & x^2 & \dots & x^{4t-4} \\ 0 & x^2 & x^4 & \dots & x^0 \end{pmatrix}$$

having the same parameters as those in Theorem 3.1 except for  $\Lambda = 4t$  in {blocks}, where the column design is balanced and the rows have the multiset property. Thus, for the usual analysis this design is uniformly better than the one in Theorem 3.1.

Also it may be possible that the design in Theorem 3.1 is better for the analysis recovering row, column and block information.

As a design close to balanced we can present the following.

**Theorem 3.2.** When  $4t - 1$  is a prime or a prime power, there exists a universally optimal ternary design with nested rows and columns, having parameters  $v = 4t - 1 = b, r = k = 4t, p = 2, q = 2t, \Lambda = 4t, \lambda_r = 2t, \lambda_c = 1, 2$ .

**Proof.** Consider the initial blocks

$$\begin{pmatrix} 0 & x^0 & x^2 & \dots & x^{4t-4} \\ x^{4t-4} & 0 & x^0 & \dots & x^{4t-6} \end{pmatrix}$$

which yield the required design. It follows from noting that this design satisfies the row property given by Bagchi (1990, 1996). Note that the design here is not balanced in {columns}.  $\square$

**Remark 2.** A column of zeros can be appended to all initial blocks of any highly efficient cyclically generated design with nested rows and columns of  $p \times q$  rectangles having the Bagchi row property to have a new highly efficient design with nested rows and columns of  $p \times (q + 1)$  rectangles.

## 4 Rectangular designs with nested rows and columns

Rectangular designs with nested rows and columns (see Section 2.4) have been studied by Agrawal and Prasad (1984), Morgan and Uddin (1990), and Bagchi (1996). A simple method of construction is given.

**Theorem 4.1.** For positive integers  $m, n (\geq 2)$ , there exists a rectangular (ternary) design with nested rows and columns, having parameters

- (i) {blocks}  $(n_{ij} = 0, 1, 2); v = mn = b, r = n(m - 1) = k, \Lambda_1 = (m - 1)(n - 2), \Lambda_2 = (m - 2)(n - 1), \Lambda_3 = (m - 2)(n - 2) + 2(m - 1), p = m - 1, q = n;$
- (ii) {rows}  $(n_{ij}^{(r)} = 0, 1); v = mn, b = mn(m - 1), r = n(m - 1), k = n, \lambda_1 = (m - 1)(n - 2), \lambda_2 = 0, \lambda_3 = 2;$
- (iii) {columns}  $(n_{ij}^{(c)} = 0, 1, 2); v = mn, b = mn^2, r = n(m - 1), k = m - 1, \Lambda_1 = 0, \Lambda_2 = (m - 2)(n - 1), \Lambda_3 = 0.$

**Proof.** Let us form an  $m \times n$  array of  $v = mn$  treatments in  $m$  rows and  $n$  columns. Now corresponding to each of  $mn$  treatments, we obtain an  $(m - 1) \times (n - 1)$  array by deleting the rows and columns containing the element. Thus, we get  $mn$  arrays of size  $(m - 1) \times (n - 1)$ . Without consideration of the rows and columns these  $mn$  arrays form blocks each of size  $k = (m - 1)(n - 1)$  of a rectangular design [i] with parameters  $v = mn = b, r = (m - 1)(n - 1) = k, \lambda_1 = (m - 1)(n - 2), \lambda_2 = (m - 2)(n - 1), \lambda_3 = (m - 2)(n - 2), p = m - 1, q = n - 1$ . By deleting any two columns and the row containing any two treatments, we are left with  $(m - 1)(n - 2) = \lambda_1$  treatments, since any two treatments in the same row are first associates.



$s(s - 1), p = 2 = q, \Lambda = 0, 4$  (i.e.,  $\Lambda_1 = 0, \Lambda_2 = 0, \Lambda_3 = 4$ ),  $\lambda_r = 0, 2$  (i.e.,  $\lambda_{1(r)} = 0, \lambda_{2(r)} = 0, \lambda_{3(r)} = 2$ ),  $\lambda_c = 0, 2$  (i.e.,  $\lambda_{1(c)} = 0, \lambda_{2(c)} = 0, \lambda_{3(c)} = 2$ ).

**Proof.** It is known (see Corollary 2.6.3, Sinha et al. 2002) that there exists a series of E-optimal rectangular design with parameters  $v = 2s, b = s(s - 1), r = s - 1, k = 2, \lambda_1 = 0 = \lambda_2, \lambda_3 = 1$ , based on a  $2 \times s$  rectangular association scheme. Following Bagchi’s procedure (p. 354, Bagchi 1996), the above design may be converted to the required E-optimal design with nested rows and columns.  $\square$

Srivastava (1981) pointed out that for a design with nested rows and columns it is desirable that the sizes of the rows as well as the columns be as small as possible so that the additive model is valid. The smallest possible designs would have  $2 \times 2$  or  $2 \times 3$  rectangles as blocks. Bagchi (1996) has constructed optimal designs with nested rows and columns for  $v \equiv 0, 2 \pmod{4}$  with  $2 \times 4$  rectangles as blocks. Prasad et al. (2001) also constructed and tabulated optimal designs with nested rows and columns.

Given below is a table of E-optimal designs with nested rows and columns obtained from E-optimal rectangular designs with nested rows and columns having smallest possible rectangles  $2 \times 2$  and  $2 \times 3$  of blocks. SKS- and SSKS-numbers are from Sinha et al. (1993, 2002).

No	$v$	$b$	$p$	$q$	Source
1	6	6	2	2	SKS-1,2
2	6	6	2	3	SKS-3
3	8	18	2	2	SKS-16
4	10	20	2	2	SKS-20
5	12	30	2	2	SKS-25
6	14	42	2	2	SKS-35
7	16	56	2	2	SKS-42
8	18	72	2	2	SKS-48
9	20	90	2	2	SKS-52
10	22	110	2	2	SSKS-41

### 5 Triangular row-column designs

A construction of triangular designs with nested rows and columns is given by Agrawal and Prasad (1984). A series of triangular (ternary) designs with nested rows and columns (see Sections 2.3, 2.4 and 2.6) is presented here.

**Theorem 5.1.** For positive integers  $n (\geq 2)$ , there exists a partially balanced ternary design, based on a triangular association scheme, with nested rows and columns, having parameters

- (i) {blocks}  $(n_{ij} = 0, 1, 2); v = b = \binom{n}{2}, r = k = 2(n - 1), \Lambda_1 = n + 2, \Lambda_2 = 4;$
- (ii) {rows}  $(n_{ij}^{(r)} = 0, 1); v = \binom{n}{2}, b = n(n - 1), r = 2(n - 1), k = n - 1, \lambda_1 = n - 1, \lambda_2 = 0;$





for odd  $v$ , whereas the designs in Bagchi (1996) are only for even  $v$ . Prasad et al. (2001) produce one optimal design for odd  $v$  ( $= 9$ ).

**Acknowledgement.** The authors are grateful to the referee for his/her constructive suggestions and comments to improve the paper.

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(Received 23 Jan 2003)