## Critical cases of circulant partial Hadamard matrices

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$$
\left(\begin{array}{cccccccccccccccc}
1 & 1 & 1 & - & 1 & - & - & 1 & - & - & - & - & 1 & 1 & 1 & - \\
- & 1 & 1 & 1 & - & 1 & - & - & 1 & - & - & - & - & 1 & 1 & 1 \\
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We denote such $H$ by $r-H(k \times n)$.

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An application has arisen in relation to study of fMRI technology (Lin et al 2017, Statistica Sinica

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Row sum $r=2$.

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Row sum $r=2$. So this is a $2-H(4 \times 4)$.

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Examine row sums of $H H^{\top}=k l$ two ways, gives $\sum c_{i}^{2}=k n$

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Initial attempts proved fruitless.

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- This will be important later.


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This is a very crude approximation but it suffices to force threshold column-sum behaviour.

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Now $m-\frac{r k}{n}=\delta \ldots$

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- Therefore $\delta^{2}+k-1-\left(\frac{k r}{n}\right)^{2} \geq 0$
and so

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\left(\frac{r k}{n}\right)^{2}+1 \leq k+\delta^{2}
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yielding an upper bound on $k$.
The case of equality makes the RHS of $\left({ }^{*}\right)$ equal to 0 :

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0 \leq \sum\left[(m-i)^{2}-1\right] a_{i} \leq n\left[\delta^{2}+k-1-\left(\frac{k r}{n}\right)^{2}\right]=0 .
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## Getting a bound on $k$ (cont.)

Which may be arranged as a quadratic inequality in $k$ :

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\left(\frac{r}{n}\right)^{2} k^{2}-k+\left(1-\delta^{2}\right) \leq 0
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(a concave-up parabola) so $k$ cannot exceed the larger root:

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## Theorem (Threshold necessary conditions)

Suppose $\exists r-H(k \times n)$, and $m, \delta$ are as described. Then

1. $\left(\frac{r k}{n}\right)^{2}+1 \leq k+\delta^{2}$;
2. $k \leq \frac{1+\sqrt{1+\left(\delta^{2}-1\right)\left(\frac{2 r}{n}\right)^{2}}}{2\left(\frac{r}{n}\right)^{2}}$.
3. If $\left(\frac{r k}{n}\right)^{2}+1=k+\delta^{2}$ then all column sums are equal to $m \pm 1$; further there are
(a) $a_{m-1}=n \frac{1-\delta}{2}$ columns having sum $m-1$, and
(b) $a_{m+1}=n \frac{1+\delta}{2}$ columns having sum $m+1$.

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k \leq \frac{1+\sqrt{1+\left(\delta^{2}-1\right)\left(\frac{2 r}{n}\right)^{2}}}{2\left(\frac{r}{n}\right)^{2}} \text { looks problematic as } \delta \text { depends on } k \text {. }
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So more than one $k$ value may produce a threshold case!

We examine a few test cases.

## Examination of $12-H(k \times 36)$ for threshold cases

| $(n, r)=(36,12) ; k_{\max }=8$ |  |  |  |
| :---: | :---: | :---: | :--- |
| $k$ | $m$ | $\delta$ | Threshold inequality |
| 1 | 0 | $\frac{1}{3}$ | Equality |
| 2 | 1 | $-\frac{1}{3}$ | Satisfied |
| 3 | 1 | -1 | Satisfied |
| 4 | 1 | $\frac{1}{3}$ | Satisfied |
| 5 | 2 | $-\frac{1}{3}$ | Satisfied |
| 6 | 3 | -1 | Satisfied |
| 7 | 2 | $\frac{1}{3}$ | Satisfied |
| 8 | 3 | $-\frac{1}{3}$ | Equality |
| 9 | 4 | -1 | Equality |
| 10 | 3 | $-\frac{1}{3}$ | Violated |

## Examination of $10-H(k \times 40)$ for threshold cases

| $k$ | $m$ | $\delta$ | Threshold inequality |
| :---: | :---: | :---: | :--- |
| 1 | 0 | $\frac{1}{4}$ | Equality |
| 2 | 1 | $-\frac{1}{2}$ | Satisfied |
| 3 | 0 | $\frac{3}{4}$ | Satisfied |
| 4 | 1 | 0 | Satisfied |
| 5 | 2 | $-\frac{3}{4}$ | Satisfied |
| 6 | 1 | $\frac{1}{2}$ | Satisfied |
| 7 | 2 | $-\frac{1}{4}$ | Satisfied |
| 8 | 3 | -1 | Satisfied |
| 9 | 2 | $\frac{1}{4}$ | Satisfied |
| 10 | 3 | $-\frac{1}{2}$ | Satisfied |
| 11 | 2 | $\frac{3}{4}$ | Satisfied |
| 12 | 3 | 0 | Satisfied |
| 13 | 4 | $-\frac{3}{4}$ | Satisfied |
| 14 | 3 | $\frac{1}{2}$ | Satisfied |
| 15 | 4 | $-\frac{1}{4}$ | Equality |
| 16 | 5 | -1 | Equality |
| 17 | 4 | $\frac{1}{4}$ | Violated |

## Examination of $12-H(k \times 40)$ for threshold cases

$(n, r)=(40,12) ; k_{\max }=10$

| $k$ | $m$ | $\delta$ | Threshold inequality |
| :---: | :---: | :---: | :--- |
| 1 | 0 | $\frac{3}{10}$ | Equality |
| 2 | 1 | $-\frac{2}{5}$ | Satisfied |
| 3 | 0 | $\frac{9}{10}$ | Satisfied |
| 4 | 1 | $\frac{1}{5}$ | Satisfied |
| 5 | 2 | $-\frac{1}{2}$ | Satisfied |
| 6 | 1 | $\frac{4}{5}$ | Satisfied |
| 7 | 2 | $\frac{1}{10}$ | Satisfied |
| 8 | 3 | $-\frac{3}{5}$ | Satisfied |
| 9 | 2 | $\frac{7}{10}$ | Satisfied |
| 10 | 3 | 0 | Equality |
| 11 | 4 | $-\frac{7}{10}$ | Violated |

## Thanks for listening!

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