



Construction of Orthogonal and Balanced Arrays in Two and Three Symbols of Strength $(2m+1)$

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SUMMARY

Orthogonal arrays (OAs) and balanced arrays (BAs) in two and three symbols of strength $(2m + 1)$ have been constructed by considering a tactical configuration $(\alpha - \beta - k - v)$ converted into design parameters by standard relationship. In view of this, two example with OA in two symbols and one example of BA in three symbols of strength five have been added. In the last, example of intercropping experiment with two main crops and eight intercrops has been provided.

Keywords: Tactical configuration, Orthogonal arrays (OA), Balanced incomplete block (BIB) design, Doubly balanced incomplete block (DBIB) design, Strength.

1. INTRODUCTION

Orthogonal arrays are objects that are most often generated through algebraic arguments. They have a number of applications in statistics, and have often been studied by algebraic mathematicians as objects of interest in their own right. Our treatment will reflect their use as representations of statistical experimental designs. Orthogonal arrays, first introduced by Rao [1946, 1947] have been used extensively in factorial designs. Specifically, it is of size N , k constraints, s levels and strength t , denoted by $OA(N, k, s, t)$; a $k \times N$ matrix X of s symbols, such that all the ordered t -tuples of the symbols occur equally often as column vectors of any $t \times N$ sub matrix of X . It is clear that N must be of the form λs^t , where λ is usually called the index of the orthogonal array. In applications to factorial designs, each row corresponds to a factor, the symbols are factor levels and each column represents a combination of the factor levels. Thus every $OA(N, k, s, t)$ defines an N -run factorial design for k factors, each having s levels. When $\lambda = 1$ we refer to such arrays as “orthogonal arrays of index unity”. Most of the techniques for the construction of 2-symbol

orthogonal arrays are special cases of techniques for s -symbol arrays. In this study, a structure of primary interest to us is that of a Hadamard matrix. A Hadamard matrix of order n is an $n \times n$ matrix H_n with entries 1 or -1, such that $H_n H_n' = nI_n$ where I_n denotes the $n \times n$ identity matrix.

Paley [1933] was interested in orthogonal arrays with $t = 2, s = 2$ because of their applications to the theory of polytopes. Plotkin [1972] obtained the very strong conjecture that every Hadamard matrix of order $8n$ can be obtained by specializing some orthogonal design of order $8n$. He showed that the existence of a Hadamard matrix of order n implies the existence of three types of orthogonal design. If we write $n = 4\lambda$ in the Hadamard matrix, it is easily seen that $A_{(nxn-1)}$ is an $OA(4\lambda, 4\lambda - 1, 2, 2)$, based on the symbols 1 and -1.

A comprehensive reference on the use of orthogonal arrays (OAs) as factorial design in diverse problems of statistical parameter optimization is provided by Wu and Hamada [2000]. Stufken and Tang [2008] provided a complete solution to enumerating non-isomorphic two-level OAs of strength t with $t + 2$ constraints

for any t and any run size $N = \lambda 2^t$. More recently, Bulutoglu and Ryan [2018] and Bulutoglu and Margot [2008] formulated an integer linear programming (ILP) method for classifying OAs of strength 3 and 4 with run size at most 162. A few specific construction methods of OAs have been proposed in Brouwer *et al.*, [2006] and Nguyen [2008]. Mixed-level OAs of strength 3 with run-size at most 100 are available online at <http://elearning.cse.hcmut.edu.vn/samgroup/OA.jap> given by V.M.M. Nguyen and strength at least 2 at <http://www2.research.att.com/njas/oadir/index.html/> given by N.J.A. Sloane.

A new class of arrays called balanced arrays (BAs) was first introduced and studied by Chakravarti (1956). He obtained some two symbol (2 level) balanced arrays by omitting suitably certain assemblies from an orthogonal array. A tactical configuration, introduced by Sprott (1955) is a generalized structure of a balanced incomplete block design. Sharma and Chandak (1999) obtained a tactical configuration of order $(2m + 1)$ from a tactical configuration of order $2m$ for all positive integral values of m . An attempt has been made to construct a two symbol OA arrays of strength $(2m + 1)$ and three symbol BAs arrays on a tactical configuration converted into design parameters by standard relationship.

2. DEFINITIONS AND NOTATIONS

2.1 Orthogonal (OA) arrays

An OA is generally presented as a two-dimensional array, table, or matrix of N rows and k columns. Each entry in the array is one element of a set of s “symbols”, often taken to be $\{0, 1, 2, \dots, s - 1\}$ or $\{1, 2, 3, \dots, s\}$. The final basic quantity required for defining the array is its strength, a positive integer $t \leq k$. The single requirement that an $N \times k$ array of s symbols must meet to be an OA of strength t is that every subset of t columns (from among the k columns), when considered alone, must contain each of the possible s^t ordered rows the same number of times. A standard notation often used to reference an OA of N rows, k columns, and s symbols, of strength t is OA (N, k, s, t) . The number of times each unique row of a t -column subset appears is called the index of the array, often designated by the symbol λ used in OAs as a class of factorial experimental designs.

2.2 Balanced (PB) Arrays

Let A be an $m \times N$ matrix, with elements $0, 1, 2, \dots$, or $s-1$. Consider the s^t $(1 \times t)$ vectors, $X' = (x_1, x_2, \dots, x_t)$, which can be formed from t -rowed sub-matrix of A and associate with each $(t \times 1)$ vector X a positive integer $\mu(x_1, x_2, \dots, x_t)$, which is invariant under permutations of (x_1, x_2, \dots, x_t) , where $x_i = 0, 1, 2, \dots, s-1$; $i = 1, 2, \dots, t$. If for every t -rowed sub-matrix of A the s^t distinct $(t \times 1)$ vectors X occur as columns $\mu(x_1, x_2, \dots, x_t)$ times, then the matrix A is called a balanced (PB) array of strength t in N assemblies with m constraints, s symbols and the specified $\mu(x_1, x_2, \dots, x_t)$, parameters. In view of the fact that $\mu(x_1, x_2, \dots, x_t)$ is invariant under permutation of (x_1, x_2, \dots, x_t) one can denote by i_1, i_2, \dots, i_r 's x_1, x_2, \dots, x_t . The number of repetitions of a fixed column of any $t \times N$ sub array of A , where the column contains $i_1 \times 1$'s, $i_2 \times 2$'s, ... and $i_r \times r$'s, ($x_j = 0, 1, 2, \dots, s-1$), $i_j = t$, $r = \min(\{s, t\})$. The set of all permutations i_1, i_2, \dots, i_r $\mu(x_1, x_2, \dots, x_t)$ of an array of strength t in s symbols will be called the index set of the array and will be denoted by $\Lambda_{s,t}$. The array A will be represented as the PB arrays (m, N, s, t) with index set $\Lambda_{s,t}$.

2.3 Tactical Configuration

Given a set Ω of v elements, and given positive integers k, β ($\beta \leq k \leq v$) and α , we designate by a tactical configuration $(\alpha - \beta - k - v)$, a system of blocks (subset of Ω), having k elements each such that every subset of Ω having β elements is included in exactly α blocks. If $\alpha = 1$, then the configuration is called the Steiner system i.e., it is a complete $(1 - \beta - k - v)$ configuration of v elements arranged in blocks of k so that each set of β elements occurs exactly once. The symbol λ_i denotes the frequency of the number of blocks in which any t treatments a, b, c, \dots , occur together. It is very obvious that $t = 1, 2, \dots, \beta$ (β may be odd or even) and $\lambda_1 = r$ (number of replication), $\lambda_0 = b =$ number of blocks.

3. THEOREM

Theorem 3.1

Using the BIB design

$$(2k+1, b, r, k, \lambda = \lambda_2) \quad (3.1)$$

($\lambda = \lambda_2$ is taken for pair of two treatments in the sense that a set of j elements appears λ_j times in tactical configuration).

with additional property that each set of j elements occurs λ_j times where $j=3,4,5,\dots,\beta$. The configuration is possible when $\beta=2m$.

If series (3.1) is used, then an OA $[N=(2b+B), k=(v+1), s=2, t=(2m+1)]$ is constructed, where $B = B_{(2m+1)} + (2m+1)c_{2m} B_{2m} + (2m+1)c_{2m-1} B_{2m-1} + (2m+1)c_{2m-2} B_{2m-2} + \dots + (2m+1)c_1 B_1 + B_0$ blocks, where $B_{(2m+1)}, B_{2m}, B_{2m-1}, \dots, B_1$, and B_0 are the number of blocks of strength $(2m+1), 2m, (2m-1), \dots, 1$ and 0 respectively.

Proof

Applying the method given by Sprott (1955) the resulting complete configuration consists of blocks B_i of (3.1) together with blocks B_i^c (which are the compliments of the blocks B_i in addition to the element ∞). It is obvious that the resulting complete configuration has $v=2k$ elements and all blocks contain k distinct elements. It is the generalized modification of Sprott (1955) for tactical configuration done in this paper.

Let B_i be the blocks of general BIB design $(v, b, r, k, \lambda=\lambda_2)$ with additional property that each set of j elements occurs λ_j times where $j=3,4,5,\dots,\beta$. Then B_i^c are the blocks of a BIB design $(v, b, b-r, v-k, b-2r+\lambda_2)$ with additional parameters $\lambda_3=b-3r+3\lambda_2-\lambda_3; \lambda_4 = b-4r+6\lambda_2-4\lambda_3+\lambda_4, \dots, \lambda_\beta = b + \sum_{k=1}^{\beta-1} (-1)^k \binom{\beta-1}{k} \lambda_k$

The configuration is possible when $\beta=2m$. Suppose that a specified set $A_{(\beta+1)}$ of strength $(\beta+1)$ occurs in exactly $\lambda_{(\beta+1)}$ blocks of B_i , then exactly the set of strength β of the specified set $A_{(\beta+1)}$ occurs together in $\lambda_\beta - \lambda_{(\beta+1)}$ blocks of B_i ; and exactly set of strength $(\beta-1)$ of the same set occurs in $\lambda_\beta - 2\lambda_\beta + \lambda_{(\beta+1)}$ blocks of B_i .

Similarly, a specified set of strength $[\beta-(p-1)]$ of $A_{(\beta+1)}$ occurs in

$$\lambda_{\beta-(p-1)} - \binom{p}{1} \lambda_{\beta-(p-2)} + \binom{p}{2} \lambda_{\beta-(p-3)} + \dots + (-1)^p \binom{p}{p} \lambda_{\beta+1}$$

blocks of B_i where $p=0, 1, 2, \dots, \beta+1$.

Sharma and Chandak (1999) have rightly pointed out that the configuration is possible when $\beta=2m$ for all positive integral values of m and it would be located at the middle point of $(m+1)$. The expression of various values of p can be given as follows:

$$\text{When } p=0, \quad \lambda_{2m+1} \quad (3.2)$$

$$\text{When } p=1, \quad \lambda_{2m} - \lambda_{2m+1} \quad (3.3)$$

$$\text{When } p=2, \quad \lambda_{2m-1} - \binom{2}{1} \lambda_{2m} + \lambda_{2m+1} \quad (3.4)$$

$$\text{When } p=3, \quad \lambda_{2m-2} - \binom{3}{1} \lambda_{2m-1} + \binom{3}{2} \lambda_{2m} + \lambda_{2m+1} \quad (3.5)$$

$$\text{When } p=4, \quad \lambda_{2m-3} - \binom{4}{1} \lambda_{2m-2} + \binom{4}{2} \lambda_{2m-1} + \binom{4}{3} \lambda_{2m} + \lambda_{2m+1} \quad (3.6)$$

$$\begin{aligned} &\text{When } p = m-1 \\ &\lambda_{m+2} - \binom{m-1}{1} \lambda_{m+3} + \binom{m-1}{2} \lambda_{m+4} + (-1)^{m-1} \binom{m-1}{m-1} \lambda_{2m+1} \\ &= \sum_{k=0}^{m-1} (-1)^k \binom{m-1}{k} \lambda_{m+k+2} \end{aligned} \quad (3.7)$$

$$\begin{aligned} &\text{When } p=m, \\ &\lambda_{m+1} - \binom{m}{1} \lambda_{m+2} + \binom{m}{2} \lambda_{m+3} + \dots + (-1)^m \binom{m}{m} \lambda_{2m+1} = \\ &\sum_{k=0}^m (-1)^k \binom{m}{k} \lambda_{m+k+1} \end{aligned} \quad (3.8)$$

$$\begin{aligned} &\text{When } p=m+1 \\ &\lambda_m - \binom{m+1}{1} \lambda_{m+1} + \binom{m+1}{2} \lambda_{m+2} + \dots + (-1)^{m+1} \binom{m+1}{m+1} \lambda_{2m+1} \\ &= \sum_{k=0}^{m+1} (-1)^k \binom{m+1}{k} \lambda_{m+k} \end{aligned} \quad (3.9)$$

$$\begin{aligned} &\text{When } p=m+2 \\ &\lambda_{m-1} - \binom{m+2}{1} \lambda_m + \binom{m+2}{2} \lambda_{m+1} + \dots + (-1)^{m+2} \binom{m+2}{m+2} \lambda_{2m+1} \\ &= \sum_{k=0}^{m+2} (-1)^k \binom{m+2}{k} \lambda_{m+k-1} \end{aligned} \quad (3.10)$$

$$\begin{aligned} &\text{When } p=2m, \\ &\lambda_1 - \binom{2m}{1} \lambda_2 + \binom{2m}{2} \lambda_3 + \dots + (-1)^{2m} \binom{2m}{2m} \lambda_{2m+1} = \\ &\sum_{k=0}^{2m} (-1)^k \binom{2m}{k} \lambda_{k+1} \end{aligned} \quad (3.11)$$

$$\begin{aligned} &\text{When } p=2m+1 \\ &\lambda_0 - \binom{2m+1}{1} \lambda_1 + \binom{2m+1}{2} \lambda_2 + \dots + (-1)^{2m+1} \binom{2m+1}{2m+1} \lambda_{2m+1} \\ &= \sum_{k=0}^{2m+1} (-1)^k \binom{2m+1}{k} \lambda_k \end{aligned} \quad (3.12)$$

Therefore, in order to construct OA, the additional blocks would be added with $2b$ blocks. The difference of the equation (3.9) and (3.2) would provide the number of blocks $B_{(2m+1)}$ of strength $(2m+1)$. Similarly, The difference of the equation (3.9) and (3.3) would provide the number of blocks B_{2m} of strength $2m$ of the set A_{2m+1} and multiplied by $(2m+1)(2m+1)c_{2m}$. The

difference of the equation (3.9) and (3.4) would provide the number of blocks $B_{(2m-1)}$ of strength $2m-1$ of the set A_{2m+1} and multiplied by $(2m+1) c_{2m-1}$. In the same way, the difference of the equation (3.9) and (3.11) would provide the number of blocks B_1 of the strength 1 of the same set and it will also be multiplied by $(2m+1) c_1$. In the last, the difference of the equation (3.9) and (3.12) would provide the number of blocks B_0 of strength zero i.e. no treatment would appear in this block. Thus, the total number of blocks becomes:

$$B = B_{2m+1} + (2m+1)c_{2m} B_{2m} + (2m+1)c_{2m-1} B_{2m-1} + (2m+1)c_{2m-2} B_{2m-2} + \dots + (2m+1)c_1 B_1 + B_0$$
 blocks, where $B_{(2m+1)}, B_{2m}, B_{2m-1}, \dots, B_1,$ and B_0 are the number of blocks of strength $(2m+1), 2m, (2m-1), (2m-2), \dots, 1$ and 0 respectively.

Thus, it provides the construction of OA's with parameters $[N = (2b+B), k = (v+1), s = 2, t = (2m+1)]$.

Hence the theorem.

3.1.1 Illustrative Examples

Example 1

Let us consider a BIB design with parameters (5, 10, 4, 2, 1) with $b = 3r - 2\lambda$ in addition to its compliment with parameters (5, 10, 6, 3, 3). Thus, we have doubly balanced incomplete block design with parameters (6, 20, 10, 3, 4, 1). Then, addition of four blocks would provide OA (24, 6, 2, 3) which is given below. In order to have another DBIBD, BIB design with parameters (5, 10, 6, 3, 3) and (5, 5, 4, 4, 3) will be taken together so that we have DBIBD with parameters (6, 15, 10, 4, 6, 3). Then, two DBIBD with parameters (6, 20, 10, 3, 4, 1) and (6, 15, 10, 4, 6, 3) will be taken at a time resulting into a tactical configuration of strength four with parameters (7, 35, 20, 4, 10, 4, 1). In order to get a tactical configuration of strength five, compliment of (7, 35, 20, 4, 10, 4, 1) will be added together and then we have (8, 70, 35, 4, 15, 5, 1, 0). Applying Theorem 3.1, we have OA's with parameters $[N = 96, k = 8, s = 2, t = 5]$ with index 3. Two examples of OA are obtained using Theorem 3.1 as follows:

(i) OA (24,6,2,3) of index 3

111000	110001
110100	101001
110010	100101
001110	100011
010110	011001
011010	010101
011100	010011
100110	001101
101010	001011
101100	000111
111111	000000
111111	000000

(ii) OA (96,8,2,5) of index 3

11100010	01111000	01110001	00000000
11010010	11100100	10011001	11111111
11001010	11010100	10101001	11111111
00111010	11001100	10110001	11111111
01011010	00111100	11001001	11110000
01101010	01011100	11100001	01111000
01110010	01101100	11010001	00111100
10011010	01110100	01000111	00011110
10101010	10011100	00100111	00001111
10110010	10101100	00010111	11110000
11000110	10110100	00001111	01111000
10100110	00011101	10000111	00111100
10010110	00101101	00011011	00011110
10001110	00110101	00101011	00001111
01100110	11000101	00110011	00010000
01010110	10100101	11000011	00001000
01001110	10010101	10100011	00000100
00110110	10001101	10010011	00000010
00011110	01100101	10001011	00000001
00101110	01010101	01100011	00010000
10111000	01001101	01010011	00001000
11011000	00111001	01001011	00000100
11101000	01011001	00000000	00000010
11110000	01101001	00000000	00000001

Example 2

Let us consider a BIB design with parameters (9, 18, 8, 4,3) with $b=3r-2\lambda$ in addition to its compliment with parameters (9, 18, 10, 5, 5). Thus, we have doubly balanced incomplete block design with parameters (10, 36,18, 5, 8, 3). Thus, we have OA (40, 10, 2 ,3) of index 5 after applying Theorem 3.1. In order to have another DBIBD BIB design with parameters (9, 18, 8, 4, 3) and (9, 12, 4, 3, 1) will be taken together so that we have DBIBD with parameters (10, 30, 12, 4, 4, 1). Then, two DBIBD with parameters(10, 36, 18, 5, 8, 3) and (10, 30, 12, 4, 4, 1) will be taken at a time resulting into a tactical configuration of strength four with parameters (11, 66, 30, 5, 12, 4, 1). In order to get a tactical configuration of strength five, compliment of (11, 66, 30, 5, 12, 4, 1) as (11, 66, 36, 6, 18, 8, 3) will be added together and then we have (12, 132, 66, 6, 30, 12, 4, 1), as tactical configuration (1-5-6-12). Applying Theorem 3.1, we have OA's with parameters (N=160, k=12, s=2, t=5) with index 5.

Theorem 3.1.2

The columns of A' when treated as assemblies give rise to a BAs arrays with three symbols, $[2(b+B)]$ assemblies and strength $(2m + 1)$ where A' is given by

$$A' = [N' | M']$$

and A' denotes the transpose of A .

Proof:

Let μ_{ijk}^{fgh} denote the frequency of the t - plet in the $t \times b$ ($t \leq v$) sub array of the $b \times v$ array in three symbols i, j, k with frequencies f, g and h respectively, such that $f+g+h=t$.

For completeness, the image method of Dey *et al.*, (1972) is reproduced below which is the additional modification of Dey *et al.*, (1972) for generalized balanced arrays (BAs).

Consider a BIB design with usual parameters $v, b, r, k,$ and λ .

Let $N (=n_{ij})$ be the incidence matrix of this BIB design, where

$N_{ij}=1,$ if the j th treatment appears in the i th block
 $= 0,$ otherwise.

Evidently, N is a $b \times v$ array of symbols (0, 1). Let any assembly of this array be denoted by a row vector

$z=(z_1, z_2, \dots, z_v), z=0$ or $1, z$ being the vector and the points within, factor binary points in incidence matrix of BIB design.

Then, they defined the ‘image’ of z as z^* given by $z^*=(z_1^*, z_2^*, \dots, z_v^*), z_i+z_i^*=2(\text{mod}3)$ for all $i=1,2, \dots, v$. Now, let M be a $b \times v$ array of ‘images’ of each of the assemblies of N .

The frequency of the ordered t -plet (1, 1, 1, ..., $(2m + 1)$ *i.e.*

$$\mu_0^0 \quad 2m+1 \quad *$$

in any t -columned sub-array of N is obviously the number of blocks in which any $(2m + 1)$ treatments $a, b, c, \dots,$ occur together and is therefore equal to λ_{2m+1} (Sharma and Chandak (1999). The frequency of the other t -plet (0, 1, 1, ..., $2m$) *i.e.*

$$\mu_0^1 \quad 2m \quad *$$

In any t -columned sub array of N is the number of blocks in which all treatments occur with only one treatment absent. Clearly, the number of such blocks is $\lambda_{2m} - \lambda_{2m+1}$ and similarly the frequency of the blocks of ordered t -plet

$$\mu_0^2 \quad 2m-1 \quad *$$

$$\lambda_{2m-1} - 2\lambda_{2m} + \lambda_{2m+1}$$

Proceeding like this

$$\mu_0^3 \quad 2m-2 \quad *$$

$$= \lambda_{2m-2} - 3C_1 \lambda_{2m-1} + 3C_2 \lambda_{2m} - \lambda_{2m+1}$$

In the same fashion

$$\mu_0^p \quad 2m-(p-1) \quad *$$

$$= \lambda_{2m-(p-1)} - PC_1 \lambda_{2m-(p-2)} + PC_2 \lambda_{2m-(p-3)} - \dots$$

$$(-I)^p PC_p \lambda_{2m+1} \text{ where } p=0, 1, 2, \dots, 2m$$

Therefore, the total number of assemblies containing the part or whole of the blocks of the strength $(2m+1)$ is

$$\sum_{k=1}^{2m+1} (-1)^k \binom{2m+1}{k} \lambda_k$$

(see, Sharma and Chandak (1999) and hence the frequency of the blocks of ordered t-plet not containing a single treatment *i.e.*

$$\mu_{0 \ 1 \ 2}^{2m+1 \ 0} = b + \sum_{k=1}^{2m+1} (-1)^k \binom{2m+1}{k} \lambda_k$$

Since the assemblies of M are “images” of those of N, it follows that in any t-columned sub-array of M, the frequency of the ordered t-plets will be corresponding to N *i.e.*, the frequency of the ordered t-plets viz., no factor absent, one factor absent, two factors absent and so on in N are:

$$\mu_{0 \ 1 \ 2}^0, \mu_{0 \ 1 \ 2}^{2m+1 \ 0}, \mu_{0 \ 1 \ 2}^{2m \ 1}, \mu_{0 \ 1 \ 2}^{2m-1 \ 2}, \dots, \mu_{0 \ 1 \ 2}^p$$

will give rise in M $\mu_{0 \ 1 \ 2}^*$

$$\mu_{0 \ 1 \ 2}^*, \mu_{0 \ 1 \ 2}^{2m+1 \ 0}, \mu_{0 \ 1 \ 2}^{2m \ 1}, \mu_{0 \ 1 \ 2}^{2m-1 \ 2}, \dots, \mu_{0 \ 1 \ 2}^p$$

Clearly the frequencies

$$\mu_{0 \ 1 \ 2}^* = \lambda_{2m+1}$$

$$\mu_{0 \ 1 \ 2}^{2m+1 \ 0} = \lambda_{2m} - \lambda_{2m+1}$$

$$\mu_{0 \ 1 \ 2}^{2m \ 1} = \lambda_{2m-1} - 2\lambda_{2m} + \lambda_{2m+1}$$

$$\mu_{0 \ 1 \ 2}^{2m-1 \ 2} = \lambda_{2m-1} - 2\lambda_{2m} + \lambda_{2m+1}$$

$$\mu_{0 \ 1 \ 2}^p = \lambda_{2m-(p-1)} - pC_1 \lambda_{2m-(p-2)} + pC_2$$

$\lambda_{2m-(p-3)} - \dots$

$(-I)^p pC_p \lambda_{2m+1}$ where $p=0, 1, 2, \dots, 2m$. Therefore, in the whole array, the frequencies of all ordered t-plets are given by

$$\mu_{0 \ 1 \ 2}^0 = \mu_{0 \ 1 \ 2}^{2m+1 \ 0} = \lambda_{2m+1}$$

$$\mu_{0 \ 1 \ 2}^{2m+1 \ 0} = \mu_{0 \ 1 \ 2}^{2m \ 1} = \lambda_{2m} - \lambda_{2m+1}$$

$$\mu_{0 \ 1 \ 2}^{2m \ 1} = \mu_{0 \ 1 \ 2}^{2m-1 \ 2} = \lambda_{2m-1} - 2\lambda_{2m} + \lambda_{2m+1}$$

$$\mu_{0 \ 1 \ 2}^p = \mu_{0 \ 1 \ 2}^{2m-(p-1) \ 0} = \lambda_{2m-(p-1)} - pC_1 \lambda_{2m-(p-2)} + pC_2$$

$$= \lambda_{2m-(p-1)} - pC_1 \lambda_{2m-(p-2)} + \mu_{0 \ 1 \ 2}^{2m+1 \ 0} = b +$$

$$\sum_{k=1}^{2m+1} (-1)^k \binom{2m+1}{k} \lambda_k pC_2 \lambda_{2m-(p-3)} - \dots (-I)^p pC_p \lambda_{2m+1}$$

where $p=0, 1, 2, \dots, 2m$, and

$$\mu_{0 \ 1 \ 2}^{2m+1 \ 0} = \mu_{0 \ 1 \ 2}^0 = b +$$

$$\sum_{k=1}^{2m+1} (-1)^k \binom{2m+1}{k} \lambda_k$$

Thus, A is a three symbol BAs of strength $(2m + 1)$ for all positive integral values of m . The frequencies of all other t-plets combinations are zero.

Hence the theorem.

The results of Dey *et al.* (1972) become a particular case when $m = 1$ in this theorem.

Example 3

Let us consider the incidence matrix of the tactical configuration (1-5-6-12) having $v = 12, b = 132, r = 66, k=6, \lambda_2=30, \lambda_3=12, \lambda_4=4, \lambda_5=1$, and applying the construction method given in Section 3 of this paper.

In N, we have

$$\mu_{012}^{05*} = \lambda_5 + \lambda_3 - 2\lambda_4$$

$$\mu_{012}^{14*} = 5c_4[\lambda_4 - \lambda_5] + 5c_4[\lambda_3 - 3\lambda_4 + 2\lambda_5]$$

$$\mu_{012}^{23*} = 5c_3[\lambda_3 - 2\lambda_4 + \lambda_5]$$

$$\mu_{012}^{32*} = 5c_2[\lambda_2 - 3\lambda_3 - 3\lambda_4 + \lambda_5]$$

$$\mu_{012}^{41*} = 5c_1[\lambda_1 - 4c_1\lambda_2 - 4c_2\lambda_3 + 4c_3\lambda_4 - \lambda_5] + 5c_1[\lambda_3 - 2\lambda_4 + \lambda_5 - \lambda_1 + 4c_1\lambda_2 - 4c_2\lambda_3 + 4c_3\lambda_4 - \lambda_5]$$

$$\mu_{012}^{50*} = [\lambda_0 - 5c_1\lambda_1 + 5c_2\lambda_2 - 5c_3\lambda_3 + 5c_4\lambda_4 - \lambda_5] + [\lambda_3 - 2\lambda_4 + \lambda_5 - \lambda_0 + 5c_1\lambda_1 - 5c_2\lambda_2 + 5c_3\lambda_3 - 5c_4\lambda_4 + \lambda_5]$$

Similarly in M, we have

$$\mu_{012}^{*50} = \lambda_5 + \lambda_3 - 2\lambda_4$$

$$\mu_{012}^{*41} = 5c_4[\lambda_4 - \lambda_5] + 5c_4[\lambda_3 - 3\lambda_4 + 2\lambda_5]$$

$$\mu_{012}^{*32} = 5c_3[\lambda_3 - 2\lambda_4 + \lambda_5]$$

$$\mu_{012}^{*23} = 5c_2[\lambda_2 - 3\lambda_3 - 3\lambda_4 + \lambda_5]$$

$$\mu_{012}^{*14} = 5c_1[\lambda_1 - 4c_1\lambda_2 - 4c_2\lambda_3 + 4c_3\lambda_4 - \lambda_5] + 5c_1[\lambda_3 - 2\lambda_4 + \lambda_5 - \lambda_1 + 4c_1\lambda_2 - 4c_2\lambda_3 + 4c_3\lambda_4 - \lambda_5]$$

$$\mu_{012}^{*05} = [\lambda_0 - 5c_1\lambda_1 + 5c_2\lambda_2 - 5c_3\lambda_3 + 5c_4\lambda_4 - \lambda_5] + [\lambda_3 - 2\lambda_4 + \lambda_5 - \lambda_0 + 5c_1\lambda_1 - 5c_2\lambda_2 + 5c_3\lambda_3 - 5c_4\lambda_4 + \lambda_5]$$

In overall, we get X is a PB arrays ($v=12, b=320, s=3, t=5$ with index set $\Lambda_{3.5}$).

$$\mu_{012}^{050} = \lambda_5 + \lambda_3 - 2\lambda_4 = 10,$$

$$\mu_{012}^{140} = \mu_{012}^{041} = 5c_4[\lambda_4 - \lambda_5] + 5c_4[\lambda_3 - 3\lambda_4 + 2\lambda_5] = 25$$

$$\mu_{012}^{230} = \mu_{012}^{032} = 5c_3[\lambda_3 - 2\lambda_4 + \lambda_5] = 50$$

$$\mu_{012}^{320} = \mu_{012}^{023} = 5c_2[\lambda_2 - 3\lambda_3 - 3\lambda_4 + \lambda_5] = 50$$

$$\mu_{012}^{410} = \mu_{012}^{014} = 5c_1[\lambda_1 - 4c_1\lambda_2 - 4c_2\lambda_3 + 4c_3\lambda_4 - \lambda_5] + 5c_1[\lambda_3 - 2\lambda_4 + \lambda_5 - \lambda_1 + 4c_1\lambda_2 - 4c_2\lambda_3 + 4c_3\lambda_4 - \lambda_5]$$

=25

$$\mu_{012}^{500} = \mu_{012}^{005} = [\lambda_0 - 5c_1\lambda_1 + 5c_2\lambda_2 - 5c_3\lambda_3 + 5c_4\lambda_4 - \lambda_5] + [\lambda_3 - 2\lambda_4 + \lambda_5 - \lambda_0 + 5c_1\lambda_1 - 5c_2\lambda_2 + 5c_3\lambda_3 - 5c_4\lambda_4 + \lambda_5]$$

=5

The frequency of other treatment combinations of strength five is zero.

Example 4

Hedayat and Wallis (1978) have given a theorem stating that the existence of Hadamard matrix of order $4t$ implies the existence of BIB designs with parameters:

$$v = 2t, b = 4t - 2, r = 2t - 1, k = t \text{ and } \lambda = t - 1$$

On the basis of $t=2$, let us consider BIB design $v = 4, b = 6, r = 3, k = 2, \lambda_2 = 1$, so that N' of Example 3, can be obtained. Taking the images of N' as M' using $z_i + z_i^* = 2 \pmod{3}$ for all $i = 1, 2, \dots, v$ treatments. The blocks are given below:

$$A' = \begin{bmatrix} 100011 \\ 010101 \\ 001110 \\ 111000 \end{bmatrix} \begin{bmatrix} 122211 \\ 212121 \\ 221112 \\ 111222 \end{bmatrix} \text{ where } A' \text{ is the transpose of } A$$

The combinatorial arrangements, in particular, orthogonal and partially balanced arrays of specified strength t are used in the construction of balanced symmetrical and asymmetrical confounded factorial experiments, multi factorial designs (fractional replications) and so on (Rao, 1947; 1949 and Nair and Rao (1948)). Balanced arrays satisfy the same properties as orthogonal arrays when used as fractional replicated factorial designs in terms of estimability of main effects and interactions, but the estimates, of main effects and interactions may have different precisions besides being correlated. The construction and use of such designs have been indicated in Chakravarti (1956), (1961), (1963) and extensively investigated by Srivastava (1972), Srivastava and Anderson (1970) and Srivastava and Chopra (1971a), (1971b), (1971c), (1973) in the special case $s = 2$, i.e., S has two symbols 0 and 1.

A catalogue of two new designs that can be obtained through the BAs has been given below:

*OA (24, 6, 2, 3) and OA (96, 8, 2, 5) of index 3 are given.

** The N' and its images M' are BAs of strength $(2m + 1)$ with three symbols (0, 1, 2). In particular, Example 4.4 is a BAs of strength 5 with 3 symbols with index set $A_{3,5}$ constructed by author in the present paper.

***The constructed PB array in the present paper can be used for conducting intercropping experiments when the intercrops are sub-divided into various groups based on agronomic practices including main crop assuming that some of the interaction of intercrops are negligible. We construct design for experiments where each plot consists of main crop p and q intercrops, such that each of these intercrops is selected from a group of r intercrops following Rao and Rao (2001).

Now, let us consider an intercropping experiment using two main crops and 8 intercrops where the intercrops are partitioned into four groups Q_1, Q_2, Q_3 and Q_4 with 2 in each group viz., $Q_1 = [1, 2]$, $Q_2 = [3, 4]$, $Q_3 = [5, 6]$ and $Q_4 = [7, 8]$. Let us designate the symbols 0,2 of first row of PB array with intercrops 1, 2 of Q_1 , second row with intercrops 3, 4 of Q_2 , third row with intercrops 5, 6 of Q_3 and fourth row with intercrops 7,8 of Q_4 . Considering the column of the array as the plots of the intercrop experiment in addition to the two main crops m_1 and m_2 in each plot. The resulting intercropping experiment will consist of the following 12 plots:

- $(m_1, m_2, 3, 5); (m_1, m_2, 1, 5); (m_1, m_2, 1, 3);$
- $(m_1, m_2, 1, 7); (m_1, m_2, 3, 7); (m_1, m_2, 5, 7)$
- $(m_1, m_2, 4, 6); (m_1, m_2, 2, 6); (m_1, m_2, 2, 4);$
- $(m_1, m_2, 2, 8); (m_1, m_2, 4, 8); (m_1, m_2, 6, 8).$

It is to be noted that this method provides intercropping design with two main crops and eight intercrops divided into four groups of two intercrops each. It is claimed that this design for intercropping experiment has lesser number of blocks as compared to Rao and Rao (2001)

In the context of an actual example of intercropping experiment, Pandey *et al.* (2003) have studied the effect of maize (*Zea mays L.*) based intercropping systems on maize yield as main crop and six intercrops viz., pigeon pea, sesamum, groundnut, blackgram, turmeric

and forage meth by conducting an experiment during the rainy seasons of 1998 and 1999 at the research farm of Rajendra Agricultural University, Pusa, Samastipur (Bihar). The experiment consisting of 6 intercrops with one main crop was conducted in randomized complete block design with 4 replications. Maize was sown at 75 cm row spacing in sole as well as in intercropping on 26 and 22 June, respectively, in the first and second year of experimentation. One row of pigeon pea at distance of 75 cm and 2 rows of other intercrops at 30 cm distance were accommodated between 2 rows of maize. The intra row spacing of 30, 30, 10, 15, 10 and 15 cm were maintained by thinning for 6 intercrops.

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