# Some Results on Construction of Orthogonal Latin Squares by the Method of Sum Composition 

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A method of sum composition for construction of orthogona Latin squares was introduced by A. Hedayat and E. Seiden [1]. In this paper we exhibit procedures for constructing a pair of orthogonal Latin squares of size $p^{\alpha}+4$ for primes of the form $4 m+1$ or $p \equiv 1,2,4 \bmod 7$. We also show that for any $p>2 n$ and $n$ even one can construct an orthogonal pair of Latin squares of size $p^{\alpha}+n$ using the method of sum composition. We observe that the restriction $x y=1$ used by Hedayat and Seiden is sometimes necessary.

## 1. Introduction

Definition. A transversal of a Latin square of order $n$ is a collection of $n$ cells whose entries exhaust the set of distinct elements of the Latin square and such that no two cells belong to the same row or the same column.

Two transversals are called parallel if they have no elements in common.
Hedayat and Seiden [1] introduced the method of sum composition of Latin squares which can be described as follows: Let $L_{1}, L_{2}$ be two Latin squares of order $n_{1}$ and $n_{2}$ on disjoint sets of elements $\left\{a_{1}, a_{2}, \ldots, a_{n_{1}}\right\}$ and $\left\{b_{1}, b_{2}, \ldots, b_{n_{2}}\right\}, n_{1} \geqslant n_{2}$, and let $L_{1}$ have at least $n_{2}$ parallel transversals. Select arbitrarily $n_{2}$ parallel transversals from $L_{1}$ and name them $1,2, \ldots, n_{2} ;$ in a $n_{1}+n_{2}$ size square fill the $n_{1} \times n_{1}$ upper left corner with $L_{1}$ and the $n_{2} \times n_{2}$ lower right corner with $L_{2}$. Fill the cells ( $i, n_{1}+k$ ), $k=1,2, \ldots, n_{2}$, with that element of transversal $k$ which appears in
row $i, i=1,2, \ldots, n_{1}$; similarly fill the cells $\left(n_{1}+k, j\right), k=1,2, \ldots, n_{2}$, with that element of transversal $k$ which appears in column $j, j=1,2, \ldots, n_{1}$. Finally substitute $b_{k}$ for the $n_{1}$ elements of transversal $k, k=1,2, \ldots, n_{2}$.
The resulting $n_{1}+n_{2}$ square matrix $L$ is easily seen to be a Latin square.
The procedure just described of filling the first $n_{1}$ entries of column (row) $n_{1}+k$ is called horizontal (vertical) projection of transversal $k$ on column (row) $n_{1}+k$.

Henceforth we shall use the symbol $O(n, 2)$ for a set of two orthogonal Latin squares of order $n$.
Under certain conditions it is possible to use the method of sum composition to obtain $O(n, 2)$ sets from known $O\left(n_{1}, 2\right)$ and $O\left(n_{2}, 2\right)$ sets, $n=n_{1}+n_{2}$.

Let $\left\{A_{1}, A_{2}\right\}$ be a $O\left(n_{1}, 2\right)$ set on the set of elements of $A=\left\{a_{1}, a_{2}, \ldots, a_{n_{1}}\right\}$ with at least $2 n_{2}$ common parallel transversals, and $\left\{B_{1}, B_{2}\right\}$ a $O\left(n_{2}, 2\right)$ set on the set of elements of $B=\left\{b_{1}, b_{2}, \ldots, b_{n_{2}}\right\}, A \cap B=\varnothing$.
Select $2 n_{2}$ common parallel transversals from the first set and use half of them to compose $A_{1}$ and $B_{1}$ to obtain a Latin square $I_{1}$ of order $n_{1}+n_{2}=n$; use the remainder $n_{2}$ transversals to compose $A_{2}$ and $B_{2}$ to obtain a Latin square $L_{2}$ of order $n$.
It is obvious from the construction that upon superimposition of $L_{1}$ on $L_{2}$ the elements of $A \times B$ and $B \times A$ will appear along the $2 n_{2}$ transversals in the $n_{1} \times n_{1}$ upper left corner; the elements of $B \times B$ will appear in the $n_{2} \times n_{2}$ lower right corner, since $B_{1}$ and $B_{2}$ are orthogonal. However some of the elements of $A \times A$ will be missing, but by properly choosing the $2 n_{2}$ transversals and the order of projection we may achieve that the pairs $\left(a_{i}, a_{k}\right)$ lost by substituting elements of $B$ in transversals of $A_{1}$ and $A_{2}$ be recovered on projection.
In conclusion we wish to remark that introducing the symbol $\mu$ for $(x-1) /(y-1)$ reduced the expression for $K_{h}$ and $K_{v}$ to a form analogous to that obtained by Hedayat and Seiden due to the assumption $x y=1$. This helped to realize that this assumption is in fact necessary in case $\sum s_{i} \neq \sum t_{i}$. It also helped to find procedures for construction of a pair of orthogonal Latin squares of size $p^{\alpha}+4$ for primes of the form $4 m+1$ or congruent to $1,2,4 \bmod 7$ and of size $p^{\alpha}+n$ for any $p>2 n, n$ even in case the assumption $x y=1$ does not hold.

## 2. Construction of Some $O(n, 2)$ Sets by the Method of Sum Composition

Let $n_{1}=p^{\alpha}$ be a power of a prime $p$ and denote by $A(x)$ a Latin square of order $n_{1}$ whose entry in the $(i, j)$ cell is $i x+j \in \operatorname{GF}\left(n_{1}\right), x \neq 0$. Consider
two orthogonal Latin squares $A_{1}=A(x), A_{2}=A(y), x, y \in \operatorname{GF}\left(n_{1}\right)$, $x \neq y,\{x, y\} \cap\{0,1\}=\varnothing$. We can exhibit $n_{1}$ common transversals of $A_{1}$ and $A_{2}$ using the square $A(1)$ whose entries in the cell $(i, j)$ are $i+j$. Let us name the transversal for which $i+j=k$ for any $k \in \operatorname{GF}\left(n_{1}\right)$ the transversal $k$. Since $n_{1} \geqslant 2 n_{2}$ we can choose $2 n_{2}$ parallel transversals and partition them into two sets each of size $n_{2}$. Let $S=\left\{s_{1}, s_{2}, \ldots, s_{n_{2}}\right\}$ and $T=\left\{t_{1}, t_{2}, \ldots, t_{n_{2}}\right\}$ be two sets of transversals used in the projection process to obtain $L_{1}$ and $L_{2}$, respectively, as described previously. The problem is to choose these transversals in such a way that the $2 n_{1} n_{2}$ pairs lost by replacing the entries of the corresponding cells by the elements of the Latin squares of order $n_{2}$ are recovered by the projection process. The missing pairs are of the form ( $i x+j, i y+j$ ), $i+j \in S \cup T$, which correspond to the entries in the $2 n_{2}$ transversals used in the compositions.

If transversal $s$ of $A(x)$ is projected horizontally on the same column as transversal $t$ of $A(y)$, on superimposition we will obtain along that column the $n_{1}$ pairs

$$
(a x+b, a y+c), \quad a+b=s, \quad a+c=t
$$

If those pairs are to be some of the lost ones we must have:

$$
\begin{aligned}
& i x+j=a x+b, \quad a+b=s \in S, \quad a+c=t \in T \\
& i y+j=a y+c, \quad i+j=k \in S \cup T
\end{aligned}
$$

or

$$
\begin{aligned}
& i(x-1)+k=a(x-1)+s \\
& i(y-1)+k=a(y-1)+t
\end{aligned}
$$

Eliminating $i$ we obtain

$$
k(y-x)=s(y-1)-t(x-1)
$$

or

$$
k(y-x)=s(y-x)+(s-t)(x-1)
$$

Making $(x-1) /(y-x)=\mu$ we finally get

$$
k=(1+\mu) s-\mu t
$$

that is, by projecting horizontally transversal $s$ of $A(x)$ on the same column as transversal $t$ of $A(y)$ we obtain on superimposition the $n_{1}$ pairs

$$
(i x+j, i y+j), \quad i+j=(1+\mu) s-\mu t .
$$

Similarly, if transversals $s$ and $t$ of $A(x), A(y)$ are projected vertically on the same row, we will obtain along that row the $n_{1}$ pairs

$$
(a x+b, c y+b), \quad a+b=s, \quad c+b=t .
$$

If those pairs are to be some of the lost ones we must have

$$
\begin{aligned}
& i x+j=a x+b, \quad a+b=s \in S, \quad c+b=t \in T \\
& i y+j=c x+b, \quad i+j=k \in S \cup T
\end{aligned}
$$

or

$$
\begin{aligned}
& i(x-1)+k=a(x-1)+s \\
& i(y-1)+k=c(y-1)+t
\end{aligned}
$$

Eliminating $i$ we obtain

$$
k(y-x)=(x-1)(y-1)(a-c)+s(y-1)-t(x-1) .
$$

Since $a-c=s-t$, we get

$$
k(y-x)=s(y-x)+(s-t)(x-1) y
$$

and finally

$$
k=(1+y \mu) s-y \mu t
$$

that is, by projecting vertically transversal $s$ of $A(x)$ on the same row as transversal $t$ of $A(y)$ we obtain on superimposition the $n_{1}$ pairs

$$
(i x+j, i y+j), \quad i+j=(1+y \mu) s-y \mu t
$$

From now on we will use the following functions on $S \times T$ :

$$
\begin{aligned}
& K_{h}(s, t)=(1+\mu) s-\mu t \\
& K_{v}(s, t)=(1+y \mu) s-y \mu t .
\end{aligned}
$$

Theorem 1. If $p$ is a prime of the form $p=4 m+1, m>1$, then it is possible to compose $O\left(p^{\alpha}, 2\right)$ based on $\operatorname{GF}\left(p^{\alpha}\right)$ with $O(4,2)$ to obtain a $O\left(p^{\alpha}+4,2\right)$.

Proof. Consider the pattern

$$
\begin{array}{lll}
s_{i+1}=K_{h}\left(s_{i}, t_{i}\right), & i=1,2,3, & s_{1}=K_{h}\left(s_{4}, t_{4}\right) \\
t_{i-1}=K_{v}\left(s_{i}, t_{i}\right), & i=2,3,4, & t_{4}=K_{v}\left(s_{1}, t_{1}\right)
\end{array}
$$

that is

$$
\begin{array}{ll}
s_{2}=(1+\mu) s_{1}-\mu t_{1}, & t_{4}=(1+y \mu) s_{1}-y \mu t_{1}, \\
s_{3}=(1+\mu) s_{2}-\mu t_{2}, & t_{1}=(1+y \mu) s_{2}-y \mu t_{2} \\
s_{4}=(1+\mu) s_{3}-\mu t_{3}, & t_{2}=(1+y \mu) s_{3}-y \mu t_{3} \\
s_{1}=(1+\mu) s_{4}-\mu t_{4}, & t_{3}=(1+y \mu) s_{4}-y \mu t_{4} .
\end{array}
$$

Solving this linear system in terms of $s_{1}$ and $t_{1}$, we obtain as a solution

$$
\begin{aligned}
s_{2}= & (1+\mu) s_{1}-\mu t_{1}, \\
s_{3}= & (1+\mu)\left[1+\mu-\frac{1}{y}(1+y \mu)\right] s_{1} \\
& -\left[\mu(1-\mu)-\frac{1}{y}[\mu(1+y \mu)+1]\right] t_{1}, \\
s_{4}= & {[\mu(1+y \mu)+1] \frac{1}{1+\mu} s_{1}-\frac{y \mu^{2}}{1+\mu} t_{1}, } \\
t_{2}= & {\left[(1+y \mu)(1+\mu) \frac{1}{y \mu}\right] s_{1}-[\mu(1+y \mu)+1] \frac{1}{y \mu} t_{1}, } \\
t_{3}= & {[(1+y \mu) 1+\mu[\mu(1+y \mu)+1]-y \mu(1+y \mu)] s_{1} } \\
& -\left[(1+y \mu) y \mu^{2} \frac{1}{1+\mu}-y^{2} \mu^{2}\right] t_{1}, \\
t_{4}= & (1+y \mu) s_{1}-y \mu t_{1} .
\end{aligned}
$$

It is easy to check that the requirement that the solutions exhaust the set $S \cup T$, equivalently that all the lost $2 n_{1} n_{2}$ be recovered by the rows and columns of the projections, reduces the rank of the system to at most four. It is seen that if $s_{1} \neq t_{1}$ then the following equation must hold:

$$
(1+\mu)^{3}-(1+\mu)^{2} y \mu+(1+\mu) y^{2} \mu^{2}-y^{3} \mu^{3}=0 .
$$

Dividing by $y^{3} \mu^{3}$ and making $(1+\mu) / y \mu=\lambda$ we obtain

$$
\lambda^{3}-\lambda^{2}+\lambda=1=0 \quad \text { or } \quad(\lambda-1)\left(\lambda^{2}+1\right)=0
$$

$\lambda=1$ would give $s_{3}=s_{1}$, therefore we must have $\lambda^{2}+1=0$, that is, -1 has to be a quadratic residue in $\operatorname{GF}\left(p^{\alpha}\right)$, which is possible only if $p$ is of the form $p=4 m+1$.

Calling $i^{2}=-1$, the condition becomes

$$
y(1 \pm i(1-x))=1
$$

which is satisfied by the pair $x=2, y=(1 \pm i) / 2$. Using $s_{1}=0, t_{1}=1$ we obtain as solution of the system

$$
\begin{array}{ll}
s_{2}=\frac{3 \pm i}{5}, & t_{2}=\frac{3 \mp 4 i}{5} \\
s_{3}=\frac{4 \mp 2 i}{5}, & t_{3}=\frac{-1 \mp 2 i}{5} \\
s_{4}=\frac{1 \mp 3 i}{5}, & t_{4}=\frac{1 \pm 2 i}{5}
\end{array}
$$

To conclude the proof of the theorem we have to show that the solutions exhibited here are distinct for all values of $p=4 m+1, m>1$. By considering the 28 differences it is easy to see that both values for $s_{i}$ and $t_{i}$, $i=2,3,4$, are admissible.

To illustrate the theorem we shall compose $O(17,2)$ with $O(4,2)$ to obtain $O(21,2)$. We shall use $y=(1+i) / 2$ with $i=-4$ and $s_{1}=0$, $t_{1}=1$. Then $s_{2}=10, s_{3}=16, s_{4}=6, t_{2}=14, t_{3}=15, t_{4}=2$. We shall obtain two orthogonal Latin squares of order 21 substituting in $A(2)$ for the entries having cells of $A(1) 0,10,16$, and $6 A, B, C$, and $D$, respectively. In $A(7)$ we shall substitute $A, B, C$, and $D$ in the places corresponding to $1,14,15$, and 2 in $A(1)$. The resulting orthogonal squares of size 21 will have the form:

ThEOREM 2. If $p \equiv 1,2,4(\bmod 7), p \geqslant 11$ it is possible to compose $O\left(p^{\alpha}, 2\right)$ based on $\operatorname{GF}\left(p^{\alpha}\right)$ with $O(4,2)$ to obtain a $O\left(p^{\alpha}+4,2\right)$.

Proof. Consider the pattern

$$
\begin{array}{ll}
s_{1}=K_{h}\left(s_{2}, t_{2}\right), & t_{1}=K_{v}\left(s_{2}, t_{2}\right) \\
s_{2}=K_{h}\left(s_{3}, t_{3}\right), & t_{2}=K_{v}\left(s_{3}, t_{3}\right) \\
s_{3}=K_{h}\left(s_{4}, t_{4}\right), & t_{3}=K_{v}\left(s_{1}, t_{4}\right) \\
s_{4}=K_{h}\left(s_{1}, t_{1}\right), & t_{4}=K_{v}\left(s_{4}, t_{1}\right)
\end{array}
$$

Using the same method as in Theorem 1 we may solve this system of equations in terms of $s_{2}$ and $t_{2}$. Imposing the condition that $s_{2} \neq t_{2}$ we shall conclude that the following equation must hold.

$$
1-\mu(y-1)-\mu^{2}(y-1)^{2}\left(\mu^{2} y+\mu y-1\right)=0
$$

| A | 1 | 2 | 3 | 4 | 5 | D | 7 | 8 | 9 | B | 11 | 12 | 13 | 14 | 15 | C | 0 | 10 | 16 | 6 |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 2 | 3 | 4 | 5 | 6 | D | 8 | 9 | 10 | B | 12 | 13 | 14 | 15 | 16 | C | A | 1 | 11 | 0 | 7 |
| 4 | 5 | 6 | 7 | D | g | 10 | 11 | B | 13 | 14 | 15 | 16 | 0 | C | A | 3 | 2 | 12 | 1 | 8 |
| 6 | 7 | 8 | D | 10 | 11 | 12 | B | 14 | 15 | 16 | 0 | 1 | C | A | 4 | 5 | 3 | 13 | 2 | 9 |
| 8 | 9 | D | 11 | 12 | 13 | B | 15 | 16 | 0 | 1 | 2 | C | A | 5 | 6 | 7 | 4 | 14 | 3 | 10 |
| 10 | D | 12 | 13 | 14 | B | 16 | 0 | 1 | 2 | 3 | C | A | 6 | 7 | 8 | 9 | 5 | 15 | 4 | 11 |
| D | 13 | 14 | 15 | B | 0 | 1 | 2 | 3 | 4 | C | A | 7 | 8 | 9 | 10 | 11 | 6 | 16 | 5 | 12 |
| 14 | 15 | 16 | B | 1 | 2 | 3 | 4 | 5 | C | A | 8 | 9 | 10 | 11 | 12 | D | 7 | 0 | 6 | 13 |
| 16 | 0 | B | 2 | 3 | 4 | 5 | 6 | C | A | 9 | 10 | 11 | 12 | 13 | D | 15 | 8 | 1 | 7 | 14 |
| 1 | B | 3 | 4 | 5 | 6 | 7 | C | A | 10 | 11 | 12 | 13 | 14 | D | 16 | 0 | 9 | 2 | 8 | 15 |
| B | 4 | 5 | 6 | 7 | 8 | C | A | 11 | 12 | 13 | 14 | 15 | D | 0 | 1 | 2 | 10 | 3 | 9 | 16 |
| 5 | 6 | 7 | 8 | 9 | C | A | 12 | 13 | 14 | 15 | 16 | D | 1 | 2 | 3 | B | 11 | 4 | 10 | 0 |
| 7 | 8 | 9 | 10 | C | A | 13 | 14 | 15 | 16 | 0 | D | 2 | 3 | 4 | B | 6 | 12 | 5 | 11 | 1 |
| 9 | 10 | 11 | C | A | 14 | 15 | 16 | 0 | 1 | D | 3 | 4 | 5 | B | 7 | 8 | 13 | 6 | 12 | 2 |
| 11 | 12 | C | A | 15 | 16 | 0 | 1 | 2 | D | 4 | 5 | 6 | B | 8 | 9 | 10 | 14 | 7 | 13 | 3 |
| 13 | C | A | 16 | 0 | 1 | 2 | 3 | D | 5 | 6 | 7 | B | 9 | 10 | 11 | 12 | 15 | 8 | 14 | 4 |
| C | A | 0 | 1 | 2 | 3 | 4 | D | 6 | 7 | 8 | B | 10 | 11 | 12 | 13 | 14 | 16 | 9 | 15 | 5 |
| 0 | 16 | 15 | 14 | 13 | 12 | 11 | 10 | 9 | 8 | 7 | 6 | 5 | 4 | 3 | 2 | 1 | A | B | C | D |
| 3 | 2 | 1 | 0 | 16 | 15 | 14 | 13 | 12 | 11 | 10 | 9 | 8 | 7 | 6 | 5 | 4 | B | A | D | C |
| 15 | 14 | 13 | 12 | 11 | 10 | 9 | 8 | 7 | 6 | 5 | 4 | 3 | 2 | 1 | 0 | 16 | C | D | A | B |
| 12 | 11 | 10 | 9 | 8 | 7 | 6 | 5 | 4 | 3 | 2 | 1 | 0 | 16 | 15 | 14 | 13 | D | C | B | A |


| 0 | A | D | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | B | C | 16 | 1 | 14 | 15 | 2 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | D | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 0 | 1 | 2 | B | C | 5 | 6 | 7 | 3 | 4 | 8 |
| D | 15 | 16 | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | B | C | 11 | 12 | A | 13 | 9 | 10 | 14 |
| 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | B | C | 0 | 1 | A | D | 2 | 15 | 16 | 3 |
| 11 | 12 | 13 | 14 | 15 | 16 | 0 | 1 | 2 | 3 | B | C | 6 | 7 | A | D | 10 | 8 | 4 | 5 | 9 |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | B | C | 12 | 13 | A | D | 16 | 0 | 14 | 10 | 11 | 15 |
| 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | B | $C$ | 1 | 2 | A | D | 5 | 6 | 7 | 3 | 16 | 0 | 4 |
| 15 | 16 | 0 | 1 | 2 | 3 | 4 | B | c | 7 | 8 | A | D | 11 | 12 | 13 | 14 | 9 | 5 | 6 | 10 |
| 5 | 6 | 7 | 8 | 9 | 10 | $B$ | C | 13 | 14 | A | D | 0 | 1 | 2 | 3 | 4 | 15 | 11 | 12 | 16 |
| 12 | 13 | 14 | 15 | 16 | B | C | 2 | 3 | A | D | 6 | 7 | 8 | 9 | 10 | 11 | 4 | 0 | 1 | 5 |
| 2 | 3 | 4 | 5 | B | C | 8 | 9 | A | D | 12 | 13 | 14 | 15 | 16 | 0 | 1 | 10 | 6 | 7 | 11 |
| 9 | 10 | 11 | B | C | 14 | 15 | A | D | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 16 | 12 | 13 | 0 |
| 16 | 0 | B | C | 3 | 4 | A | D | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 5 | 1 | 2 | 6 |
| 6 | B | $C$ | 9 | 10 | A | D | 13 | 14 | 15 | 16 | 0 | 1 | 2 | 3 | 4 | 5 | 11 | 7 | 8 | 12 |
| B | C | 15 | 16 | A | D | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 0 | 13 | 14 | 1 |
| C | 4 | 5 | A | D | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 0 | 1 | $B$ | 6 | 2 | 3 | 7 |
| 10 | 11 | A | D | 14 | 15 | 16 | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | B | C | 12 | 8 | 9 | 13 |
| 7 | 1 | 12 | 6 | 0 | 11 | 5 | 16 | 10 | 4 | 15 | 9 | 3 | 14 | 8 | 2 | 13 | A | B | C | D |
| 13 | 7 | 1 | 12 | 6 | 0 | 11 | 5 | 16 | 10 | 4 | 15 | 9 | 3 | 14 | 8 | 2 | C | D | A | B |
| 3 | 14 | 8 | 2 | 13 | 7 | 1 | 12 | 6 | 0 | 11 | 5 | 16 | 10 | 4 | 15 | 9 | D | C | B | A |
| 14 | 8 | 2 | 13 | 7 | 1 | 12 | 6 | 0 | 11 | 5 | 16 | 10 | 4 | 15 | 9 | 3 | B | A | D | c |

It can be checked, moreover, that satisfying this condition ensures also that all the remaining values for the unknowns will be distinct. Making $x-1=u, y-1=v$ we get

$$
\begin{aligned}
v^{1}(u-1)\left(u^{2}+1\right) & +v^{3} u\left(3 u^{2}-3 u+4\right) \\
& -v^{2} u^{2}\left(u^{2}-3 u+6\right)-v u^{3}(u-4)-u^{4}=0 .
\end{aligned}
$$

For $u-1$ the equation becomes

$$
4 v^{3}-4 v^{2}+3 v-1=0
$$

which can be factorized

$$
(2 v-1)\left(2 v^{2}-v+1\right)=0 .
$$

However $u=1, v=\frac{1}{2}$ gives $t_{2}=t_{4}$, so we have to look for the roots of $2 v^{2}-v+1=0$.

To solve that equation it is necessary that -7 be a quadratic residue, and this is so if $p \equiv 1,2,4(\bmod 7)$.
Calling $i^{2}=-7, u=1$ gives $x=2, y=(5 \pm i) / 4$ and using $s_{2}=1$, $t_{2}=0$ we obtain as solution of the system

$$
\begin{array}{ll}
s_{1}=\frac{1 \mp i}{4}, & t_{1}=\frac{1 \mp i}{2}, \\
s_{3}=\frac{3 \mp i}{2}, & t_{3}=2 \\
s_{4}=\frac{7 \mp 3 i}{8}, & t_{4}=\frac{9 \mp 5 i}{8}
\end{array}
$$

It is easy to check that 28 differences are not equal to zero for both values of $i$ except for $p=11$. In this case $s_{2}=t_{4}=1$ for $i=-2$. However, using $i=2$ we obtain $s_{1}=8, s_{3}=6, s_{4}=7, t_{1}=5, t_{3}=2$, $t_{4}=4$. Notice that Theorems 1 and 2 do not preclude the possibility of constructing three orthogonal squares using the method of sum composition since to each value of $x$ correspond two values of $y$, except for $p=11$. However, our attempts to construct three mutually orthogonal Latin squares using the method of sum composition failed thus far.

Theorem 3. If $n_{2} \neq 6$ is even, then for any prime number $p \geqslant 2 n_{2}$ it is always possible to compose $O\left(p^{\alpha}, 2\right)$ based on $\operatorname{GF}\left(p^{\alpha}\right)$ with $O\left(n_{2}, 2\right)$ to obtain a $O\left(p^{\alpha}+n_{2}, 2\right)$ set.

Proof. Consider the pattern

$$
\begin{array}{ll}
s_{1}=K_{h}\left(s_{2}, t_{2}\right), & t_{1}=K_{v}\left(s_{2}, t_{2}\right) \\
s_{2}=K_{h}\left(s_{1}, t_{1}\right), & t_{2}=K_{v}\left(s_{1}, t_{1}\right)
\end{array}
$$

This system is solvable and will yield distinct solutions provided that the rank is two and

$$
y \mu=1+\mu
$$

Taking $t_{1}=s_{1}+1$ we obtain

$$
s_{2}=s_{1}-\mu, \quad t_{2}=s_{1}-y \mu=s_{2}-1
$$

that is, $t_{2}, s_{2}$ are also consecutive numbers. By properly choosing $y$, which uniquely determines $x$, since the equation of compatability is of first degree in $s$, we may achieve that $t_{2}=t_{1}+1$; the choice is $\mu=-3$, which provides $y=\frac{2}{3}$ and $x=\frac{1}{2}$. The sets $S$ and $T$ are therefore

$$
\begin{aligned}
& S=\left\{s_{1}, s_{1}+3\right\} \\
& T=\left\{s_{1}+1, s_{1}+2\right\}
\end{aligned}
$$

By starting with $s_{1}=0$ and repeating the above process $n_{2} / 2$ times, we obtain the sets of transversals

$$
\begin{aligned}
& S=\left\{0,3 ; 4,7 ; \cdots ; 2 n_{2}-4,2 n_{2}-1\right\} \\
& T=\left\{1,2 ; 5,6 ; \cdots ; 2 n_{2}-3,2 n_{2}-2\right\}
\end{aligned}
$$

We could also have considered the pattern

$$
\begin{array}{ll}
s_{1}=K_{h}\left(s_{2}, t_{2}\right), & t_{1}=K_{v}\left(s_{1}, t_{2}\right) \\
s_{2}=K_{h}\left(s_{1}, t_{1}\right), & t_{2}=K_{v}\left(s_{2}, t_{1}\right)
\end{array}
$$

Taking $s_{1}, t_{1}$ as independent unknowns, the compatibility condition reduces to

$$
y \mu(1+\mu)=1
$$

Using again $t_{1}=s_{1}+1$ we obtain

$$
s_{2}=s_{1}-\mu, \quad t_{2}=s_{1}-(1+\mu)=s_{2}-1
$$

that is, $t_{2}, s_{2}$ are also consecutive numbers; $t_{2}=t_{1}+1$ would imply as before $\mu=-3, y=\frac{1}{6}, x=\frac{1}{4}$ and we will get

$$
\begin{aligned}
& S=\left\{s_{1}, s_{1}+3\right\} \\
& T=\left\{s_{1}+1, s_{1}+2\right\} .
\end{aligned}
$$

Again by starting with $s_{1}=0$ and repeating the process $n_{2} / 2$ times we obtain

$$
\begin{aligned}
& S=\left\{0,3 ; 4,7 ; \cdots ; 2 n_{2}-4,2 n_{2}-1\right\} \\
& T=\left\{1,2 ; 5,6 ; \cdots ; 2 n_{2}-3,2 n_{2}-2\right\}
\end{aligned}
$$

however this time we have to reverse the order of the set $T$ before projecting vertically.

Note that $x y=1$, the condition used by Hedayat and Seiden for constructing orthogonal Latin squares using the method of sum composition, does not hold in this theorem. However, as in their work this theorem precludes obtaining more than two orthogonal Latin squares.

We shall conclude this paper showing that in some of the work of Hedayat and Seiden the condition $x y=1$ was in fact necessary.

Proposition. If a pattern for composition of a $O\left(p^{\alpha}, 2\right)$ and a $O(3,2)$ set is such that horizontal projection recovers transversals from both sets $S$ and $T$, then $x y=1$.

Proof. Any of the six equations which determine the pattern, three will involve the function $K_{h}$ and the other three equations will involve the function $K_{v}$. Adding the six equations we will always obtain, no matter what the pattern is,

$$
\sum s_{i}+\sum t_{i}=(1+\mu+1+y \mu) \sum s_{i}-(\mu+y \mu) \sum t_{i}
$$

or

$$
\left(\sum s_{i}-\sum t_{i}\right)(1+\mu+y \mu)=0
$$

If the horizontal projection recovers transversals from both $S$ and $T$, adding the three equations involving $K_{h}$ we will obtain in the l.h.s. the sum of either two $s$ 's and one $t$, or one $s$ and two $t$ 's; in the r.h.s. we will obtain $\sum s_{i}-\mu\left(\sum t_{i}-\sum s_{i}\right)$. Therefore, if $\sum t_{i}-\sum s_{i}=0$ we will have $s_{i}=t_{j}$ for some $i, j$. We must then have $1+\mu+y \mu=0$; but $1+\mu+y \mu=$ $x y-1$, thus the result.

This proposition applies to 36 of the 48 possible patterns to compose $O\left(p^{\alpha}, 2\right)$ and $O(3,2)$ sets; they have been fully investigated by Hedayat and Seiden.

Remark. The condition $\left(\sum s_{i}-\sum t_{i}\right)(1+\mu+y \mu)=0$ must hold for all patterns and is independent of the size of the system of equations involved. Hence, if we search for orthogonal Latin squares by the method of sum composition we must have either $x y=1$ as assumed by Hedayat and Seiden or $\sum s_{i}=\sum t_{i}$, which will reduce the rank by at least 2 .

## References

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