# ON COMPOSITION OF FOUR-SYMBOL $\delta$ -CODES AND HADAMARD MATRICES

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ABSTRACT. It is shown that key instruments for composition of four-symbol  $\delta$ -codes are the Lagrange identity for polynomials, a certain type of quasi-symmetric sequences (i.e., a set of normal or near normal sequences) and base sequences. The following is proved: If a set of base sequences for length t and a set of normal (or near normal) sequences for length n exist then four-symbol  $\delta$ -codes of length (2n+1)t (or nt) can be composed by application of the Lagrange identity. Consequently a new infinite family of Hadamard matrices of order 4uw can be constructed, where w is the order of Williamson matrices and u=(2n+1)t (or nt). Other related topics are also discussed.

# 1. Introduction

Turyn [T1] constructed Hadamard matrices of order 4tw from a 4-symbol  $\delta$ -code of length t and Williamson matrices of order w using Baumert-Hall units. (See formal definitions for an Hadamard matrix and others below.) He [T1, T2] used certain binary sequences for construction of 4-symbol  $\delta$ -codes which are defined in terms of nonperiodic auto-correlation functions (whose concept originated in optics and signal transmission problems).

A method to compose 2-symbol  $\delta$ -codes of length  $2^k mn$  from 2-symbol  $\delta$ -codes of lengths 2m and 2n was found by Golay [G] for  $k \geq 3$  and improved by Turyn [T1] for  $k \geq 2$ . It is easy to construct 4-symbol  $\delta$ -codes of length  $2^k t$  from a 4-symbol  $\delta$ -code of length t, which Turyn found for  $t \leq 59$  (except 49, 57) and t = g + 1, where  $g = 2^a 10^b 26^c$  (Golay numbers), a, b and c are nonnegative integers [T1, T2]. However using only the definition of auto-correlation functions to prove composition of a 4-symbol  $\delta$ -code of length st from a 4-symbol  $\delta$ -code of length t for odd s is more difficult. This difficulty was solved by introduction of an algebraic approach, polynomials defined on the unit circle [Y4] and the Lagrange identity for polynomials [Y1,Y2]. For s = 3,7,13 and 2g + 1, i.e.,  $s = 5,9,17,21,27,33,41,53,65,81,\ldots$ , it was solved using this approach in [Y1,Y2,Y3].

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In this paper, constructions for s = 4n + 1, and for  $s \le 31$ , s = 51,59 and s = 2g + 1 are made. The former depends on the existence of near normal sequences (a 4-symbol code) for length 4n + 1, which exist for  $n \le 11$  (and likely to exist for all n) and the latter on the existence of normal sequences (a 3-symbol code) for length m = (s - 1)/2, which exist for odd  $m \le 15$ , m = 25, 29 and m = g (a Golay number). Therefore new cases are solved for s = 11, 15, 19, 23, 25, 29, 31, 37, 45, 51 and 59; and new constructions are made for the known 4n + 1 and 2g + 1 cases.

These new results also lead to construction of four complementary (1, -1)-sequences of length u = rst (r = m above, or 2g + 1), or equivalently 4-symbol  $\delta$ -codes of length 2u; consequently, to construction of Goethals-Seidel (Hadamard) matrices of orders 4u and 8uw, where w is the order of Williamson matrices which exist for all w < 100 (except 35, 39, 47, 53, 59, 65, 67, 70, 71, 73, 77, 83, 89 and 94) [W], w = (q + 1)/2, where q (a prime power)  $\equiv 1 \pmod{4}$  [T3], and others (see [A], [M], [S] and [W]). Each new case actually leads to construction of infinitely many new matrices.

# 2. Preliminaries, notations and definitions

A matrix whose every entry is either b or c is called a (b,c)-matrix. Similarly a (b,c)-sequence has each element b or c. An Hadamard matrix  $H_n = [h_{ij}]$  is a square (1,-1)-matrix of order n such that  $H_n^t H_n = nI_n$ , where  $I_n$  is the identity square matrix of order n and t indicates the transposed matrix. In  $H_n$ , distinct column vectors  $v_i = [h_{1i}, h_{2i}, \ldots, h_{ni}]$  are orthogonal, i.e.,  $v_i^t \cdot v_j = \sum_k h_{ki} h_{kj} = 0$ , for  $i \neq j$ ; similarly distinct row vectors are also orthogonal since the matrix and its transpose commute.  $H_n$  exists only if n = 1, 2, or 4k, and the converse is conjectured to be valid. Hadamard matrices  $H_{4n}$  have been constructed for all  $n \leq 100$  and for infinitely many n. For various properties and applications of Hadamard matrices, see [A], [GS], [H], [HS], [HW] and [K] in the references.

Williamson matrices  $(\mathbf{W}, \mathbf{X}, \mathbf{Y}, \mathbf{Z})$  are four square (1, -1)-matrices of order w satisfying  $\mathbf{M}^t \mathbf{N} = \mathbf{N}^t \mathbf{M}$  for all  $\mathbf{M}$  and  $\mathbf{N} \in \{\mathbf{W}, \mathbf{X}, \mathbf{Y}, \mathbf{Z}\}$ , i.e., all  $\mathbf{M}^t \mathbf{N}$  are symmetric, and

(1) 
$$\mathbf{W}^{\mathbf{t}}\mathbf{W} + \mathbf{X}^{\mathbf{t}}\mathbf{X} + \mathbf{Y}^{\mathbf{t}}\mathbf{Y} + \mathbf{Z}^{\mathbf{t}}\mathbf{Z} = 4w\mathbf{I}_{\mathbf{w}}.$$

Williamson [Wi] constructed Hadamard matrices  $H_n$  (i.e.,  $H_n^t H_n = nI_n$ , n = 4w), in which the first, second, third and fourth (block) columns are respectively.

(2) 
$$e_1 = [\mathbf{W}, -\mathbf{X}, -\mathbf{Y}, -\mathbf{Z}], \quad e_2 = [\mathbf{X}, \mathbf{W}, \mathbf{Z}, -\mathbf{Y}], \quad e_3 = [\mathbf{Y}, -\mathbf{Z}, \mathbf{W}, \mathbf{X}]$$
  
and  $e_A = [\mathbf{Z}, \mathbf{Y}, -\mathbf{X}, \mathbf{W}].$ 

We note that the four column vectors  $e_k$  are orthogonal, i.e.,  $e_i^t \cdot e_j = \mathbf{0}$ , for  $i \neq j$ , where  $\mathbf{0}$  is the zero matrix and  $e_i^t \cdot e_i = \mathbf{W}^t \mathbf{W} + \mathbf{X}^t \mathbf{X} + \mathbf{Y}^t \mathbf{Y} + \mathbf{Z}^t \mathbf{Z} = 4w \mathbf{I}_w$ .

Let  $S = (s_k)_n = (s_1, s_2, \dots, s_n)$  be a sequence of real numbers, then S(z) = $\sum_{k} s_k z^{k-1} \quad (1 \le k \le n) \text{ is called the associated polynomial of } S \text{ and } s(j) = 0$  $\sum_{k=1}^{n} s_{k} s_{k+j}$   $(1 \le k \le n-j)$ , the jth nonperiodic auto-correlation function of S, where  $0 \le j \le n-1$ , and s(j) = 0 for  $j \ge n$ . We note here that  $|S|^2 = S(z)S(z^{-1}) = s(0) + \sum_k s(k)(z^k + z^{-k})$   $(1 \le k \le n-1)$  is the generating function for s(k), where  $z \in \mathbf{K} = \{z \in \mathbf{C}: |z| = 1\}$ , the unit circle, and  $\mathbf{C}$  is the complex field. We shall use the same letter to represent a sequence and its associated polynomial.

An m-symbol  $\delta$ -code of length n is a sequence of vectors,  $V = (v_1, v_2, \dots, v_n)$  $v_n$ ), where  $v_k$  is one of m orthonormal (column) vectors,  $i_1, i_2, \dots, i_m$  or their negatives, such that v(j) = 0 for  $j \neq 0$ , where  $v(j) = \sum_{k} v_{k}^{t} \cdot v_{k+j}$  (1 \le 1)  $k \le n - j$ ) is the nonperiodic auto-correlation function of V.

When m = 4, i.e., for a 4-symbol  $\delta$ -code V of length n, it is convenient to set  $i_1 = [1, 1, 0, 0], i_2 = [1, -1, 0, 0], i_3 = [0, 0, 1, 1]$  and  $i_4 = [0, 0, 1, -1]$ as four orthogonal column vectors with normalized length  $\sqrt{2}$ . By letting  $v_k =$  $[q_k, r_k, s_k, t_k]$ , we have

(3) 
$$v(j) = q(j) + r(j) + s(j) + t(j) = 0$$
 for  $j \neq 0$ ,

where q(j), r(j), s(j) and t(j) are respectively the nonperiodic auto-correlation functions of the component sequences of V, i.e.,

(4) 
$$Q = (q_1, \dots, q_n), \quad R = (r_1, \dots, r_n), \quad S = (s_1, \dots, s_n)$$
  
and  $T = (t_1, \dots, t_n).$ 

A  $\delta$ -code of length n represented by  $4 \times n$  matrix [Q, R; S, T] is called a regular  $\delta$ -code of length n (abbreviated as RD(n)), where Q, R, S and T are the four component sequences of a 4-symbol  $\delta$ -code  $V=(v_1,\ldots,v_n)$  in (4). We note here that [Q, R; 0, 0] and [0, 0; S, T] are in symbols  $i_1, i_2$  and  $i_3, i_4$ respectively. Since q(0) + r(0) + s(0) + t(0) = 2n, condition (3) is equivalent to

$$|Q|^2 + |R|^2 + |S|^2 + |T|^2 = 2n$$
 for any z on the unit circle **K**.

And we also note that in V = [Q, R; S, T], either  $|q_k| = |r_k| = 1$  and  $s_k =$ 

 $t_k=0$ , or  $q_k=r_k=0$  and  $|s_k|=|t_k|=1$ , for each k. A pair of (1,-1)-sequences,  $\mathbf{F}=(f_1,\ldots,f_g)$  and  $\mathbf{H}=(h_1,\ldots,h_g)$  is called a pair of Golay complementary sequences of length g (abbreviated as GCS(g), if their auto-correlation functions satisfy f(j) + h(j) = 0 for  $j \neq 0$ [G], or equivalently  $|\mathbf{F}|^2 + |\mathbf{H}|^2 = 2g$  for any z on the unit circle K [Y4]. Golay complementary sequences GCS(g) exist for  $g = 2^a 10^b 26^c$  (Golay numbers), where a, b and c are nonnegative integers [T1]. For a given pair of Golay complementary sequences **F** and **G** of length g,  $[\mathbf{F}, \mathbf{G}; 0, 0]$  is a regular  $\delta$ code RD(g) in symbols  $i_1$  and  $i_2$ , where  $0 = 0_g$  is the sequence of zeros of length g. We shall use g for a Golay number.

A square matrix  $S = [s_{ij}]$  of order n is circulant if  $s_{ij} = s_{k+1}$  for  $k \equiv j$  $i \pmod{n}$ . We note here that the first, second,..., nth rows of S are respec- $(s_1, s_2, \ldots, s_n), (s_n, s_1, \ldots, s_{n-1}), \ldots, (s_2, s_3, \ldots, s_1).$ tively, Also

 $\mathbf{S^tS} = [p_{ij}]$  is symmetric circulant, i.e.,  $p_{ij} = p_{ji} = s^*(h)$ , where h = |i - j|, and  $s^*(h) = \sum_k s_k s_{k+h}$   $(1 \le k \le n)$ , where the subscript k + h is congruent modulo n.

 $s^*(j)$  is called the *jth periodic auto-correlation function of*  $S = (s_1, s_2, \ldots, s_n)$ . We note that  $s^*(j) = s(j) + s(n-j) = s^*(n-j)$  and  $s^*(0) = s(0)$ . Also if q(j) + r(j) + s(j) + t(j) = 0 for  $j \neq 0$  then  $q^*(j) + r^*(j) + s^*(j) + t^*(j) = 0$  for  $j \neq 0$ .

Let A, B, C, and D be four circulant square matrices of order m with entries  $\pm 1$  satisfying

(5) 
$$\mathbf{A}^{\mathbf{t}}\mathbf{A} + \mathbf{B}^{\mathbf{t}}\mathbf{B} + \mathbf{C}^{\mathbf{t}}\mathbf{C} + \mathbf{D}^{\mathbf{t}}\mathbf{D} = 4m\mathbf{I}_{\mathbf{m}}.$$

Then a Goethals-Seidel (Hadamard) matrix [Go], G of order 4m can be constructed, in which the first, second, third and fourth (block) rows are respectively  $(\mathbf{A}, \mathbf{BR}, \mathbf{CR}, \mathbf{DR})$ ,  $(-\mathbf{BR}, \mathbf{A}, -\mathbf{D'R}, \mathbf{C'R})$ ,  $(-\mathbf{CR}, \mathbf{D'R}, \mathbf{A}, -\mathbf{B'R})$  and  $(-\mathbf{DR}, -\mathbf{C'R}, \mathbf{B'R}, \mathbf{A})$ , where  $\mathbf{R} = [r_{ij}]$  is the matrix with  $r_{ij} = 1$  for i+j = m+1, and  $r_{ij} = 0$  otherwise, for  $1 \le i$ ,  $j \le m$  and  $\mathbf{P'} = [p_{ji}]$  for  $\mathbf{P} = [p_{ij}]$ . We note that  $\mathbf{P'} \ne \mathbf{P'}$  if  $p_{ij}^t \ne p_{ij}$ , and  $G^tG = (\mathbf{A^tA} + \mathbf{B^tB} + \mathbf{C^tC} + \mathbf{D^tD}) \times \mathbf{I_4} = (4m\mathbf{I_m}) \times \mathbf{I_4} = 4m\mathbf{I_{4m}}$ .

If Williamson matrices  $\mathbf{W}, \mathbf{X}, \mathbf{Y}$  and  $\mathbf{Z}$  satisfying (1) and a 4-symbol  $\delta$ -code RD(n) of (4) exist, then we can construct a Goethals-Seidel (Hadamard) matrix G of order 4m (m=nw) with entries from  $\Omega=\{\pm \mathbf{W}, \pm \mathbf{X}, \pm \mathbf{Y}, \pm \mathbf{Z}\}$ , by finding matrices  $\mathbf{A}, \mathbf{B}, \mathbf{C}$  and  $\mathbf{D}$  satisfying (5), as follows. The first rows of circulant matrices  $\mathbf{A}, \mathbf{B}, \mathbf{C}$  and  $\mathbf{D}$  of order m=nw are respectively the corresponding component sequences A, B, C and D obtained by replacing the four orthogonal column vectors  $i_k$ ,  $1 \le k \le 4$ , with the four orthogonal column vectors  $e_k$  of (2) in the  $\delta$ -code RD(n) of (4). Let  $A=(a_1,\ldots,a_n)$ ,  $B=(b_1,\ldots,b_n)$ ,  $C=(c_1,\ldots,c_n)$  and  $D=(d_1,\ldots,d_n)$ , where  $a_k,b_k,c_k$  and  $d_k$  are from  $\Omega$ . Then the following conditions corresponding to (3) hold:

$$a(j)+b(j)+c(j)+d(j)=0$$
 for  $j\neq 0$ , where  $s(j)=\sum_k s_k^l\cdot s_{k+j}$  
$$(1\leq k\leq n-j), s_k\in \Omega,$$

and

$$a(0) + b(0) + c(0) + d(0) = n(\mathbf{W}^{t}\mathbf{W} + \mathbf{X}^{t}\mathbf{X} + \mathbf{Y}^{t}\mathbf{Y} + \mathbf{Z}^{t}\mathbf{Z}) = 4nw\mathbf{I}_{w}.$$

Also for any circulant matrix **S** of order n having the first row  $(s_1, \ldots, s_n)$  with entries  $s_k \in \Omega$ , we have  $\mathbf{S^tS} = [s^*(h)]$ , where h = |i - j|,  $s^*(h) = s(h) + s(n - h)$  and  $s^*(0) = s(0)$ , consequently

$$\mathbf{A}^{t}\mathbf{A} + \mathbf{B}^{t}\mathbf{B} + \mathbf{C}^{t}\mathbf{C} + \mathbf{D}^{t}\mathbf{D} = [a^{*}(h) + b^{*}(h) + c^{*}(h) + d^{*}(h)]$$
$$= (4nw\mathbf{I}_{w}) \times \mathbf{I}_{n} = 4nw\mathbf{I}_{nw}.$$

A quadruple of (1, -1)-sequences (A, B; C, D) respectively with lengths m + p and m pairs, where

$$A = (a_1, \dots, a_{m+p}), \quad B = (b_1, \dots, b_{m+p}), \quad C = (c_1, \dots, c_m)$$
  
and  $D = (d_1, \dots, d_m), \quad p \ge 0$ ,

is called a set of (Turyn) base sequences for length t=2m+p (abbreviated as BS(t)), if they have zero auto-correlation sum i.e., a(j)+b(j)+c(j)+d(j)=0 for  $j \neq 0$ , or equivalently if  $|A|^2+|B|^2+|C|^2+|D|^2=2t$  for any z on K. Sets of base sequences BS(t) are known (published) for  $t \in \{3, \ldots, 47, 51, 53, 59,$  and 2g+1:  $g=2^a10^b26^c$  (Golay numbers), a,b,c nonnegative integers} (t=2m+1) with lengths m+1, m pairs and t=g+g', where g and g' are any Golay numbers (e.g., we may take g'=1). [See below for the cases t=37,39,43 and 45.]

From the above BS(t): (A, B; C, D), t = 2m+p, we can obtain the following regular  $\delta$ -codes RD(t): [Q, R; S, T], trivially.

(6) 
$$Q = (A, 0), R = (B, 0), S = (\mathbf{0}, C) \text{ and } T = (\mathbf{0}, D),$$

where  $0 = 0_m$  = the sequence of zeros of length m, and  $\mathbf{0} = 0_{m+p}$ ; and when p = 1 or 0, i.e., with lengths m + 1 and m pairs or with m and m pairs.

(7) 
$$Q = (A/0), R = (B/0), S = (\mathbf{0}/C) \text{ and } T = (\mathbf{0}/D),$$

where (X/Y) means the interleaved sequence  $(x_1, y_1, \ldots, x_k, y_k, \cdots)$  for  $X = (x_1, \ldots, x_k, \cdots)$  and  $Y = (y_1, \ldots, y_k, \cdots)$ . The  $\delta$ -codes (6) and (7) are called *Turyn*  $\delta$ -codes of length t.

The following Lagrange identity for polynomials is the key for composition of 4-symbol  $\delta$ -codes and other related codes [Y1,Y2].

**Theorem L** (Lagrange identity for polynomials). Let a, b, c, d, e, f, g and h be polynomials in z with real coefficients. Also let  $p' = p(z^{-1})$  for p = p(z) and

(L) 
$$\mathbf{q} = -b'e + af' + cg + dh, \qquad \mathbf{s} = -d'e - cf + ag' - bh,$$

$$\mathbf{r} = a'e + bf' + dg' - ch', \qquad \mathbf{t} = c'e - df + bg + ah'.$$

Then  $|\mathbf{q}|^2 + |\mathbf{r}|^2 + |\mathbf{s}|^2 + |\mathbf{t}|^2 = (|a|^2 + |b|^2 + |c|^2 + |d|^2)(|e|^2 + |f|^2 + |g|^2 + |h|^2)$  for any z on  $\mathbf{K}$ .

Let  $P^* = (p_1^*, \dots, p_n^*)$ , where  $p_k^* = p_{n+1-k}$ , be the *reverse* of a sequence  $P = (p_1, \dots, p_n)$ . We note that  $P' = P(z^{-1}) = \sum p_k z^{1-k} = z^{1-n} (\sum p_k^* z^{k-1}) = z^{1-n} P^*(z)$ ; consequently  $|P^*|^2 = |P|^2$ .

A  $(0, \pm 1)$ -sequence of length  $n, S = (s_k) = (s_1, \ldots, s_n)$  is symmetric if  $s_k^* = s_k$  for each k, (i.e.,  $S^* = S$ ); it is skew if  $s_k^* = -s_k$  for each k, (i.e.,  $S^* = -S$ ); and it is said to be *quasi-symmetric* if  $s_k^* = e_k s_k$  for each k, where  $e_k = 1$  or -1, i.e., zeros appear symmetrically in S. Consequently symmetric or skew sequences are quasi-symmetric. Two  $(0, \pm 1)$ -sequences of

length  $n, G = (g_k)$  and  $H = (h_k)$  are said to be *supplementary* if  $G + H = (g_k + h_k)$  is a (1, -1)-sequence; i.e.,  $|g_k| = 1$  and  $h_k = 0$ , or  $g_k = 0$  and  $|h_k| = 1$ , for each k. We note here that Q, R and S, T are supplementary in a regular  $\delta$ -code: [Q, R; S, T]; i.e., G + H is a (1, -1)-sequence for G = Q or R, and H = S or T.

**Definition 1.** A triple (F; G, H) of sequences is said to be a set of *normal* sequences for length n (abbreviated as NS(n)) if the following two conditions are satisfied.

- (i)  $F = (f_k)$  is a (1, -1)-sequence of length n;  $G = (g_k)$  and  $H = (h_k)$  are quasi-symmetric supplementary  $(0, \pm 1)$ -sequences of length n; i.e.,  $G + H = (g_k + h_k)$  is a (1, -1)-sequence and zeros appear symmetrically in G and H.
- (ii) f(j) + g(j) + h(j) = 0 for  $j \neq 0$ , i.e., they have zero auto-correlation sum.

Condition (ii) is also equivalent to

(iii) 
$$|F|^2 + |G|^2 + |H|^2 = 2n$$
 for any z on **K**.

It is known that if J = L + M is a sequence of real numbers with symmetric L and skew M, then  $|J|^2 = |L|^2 + |M|^2$  for any z on K. From a given pair of Golay sequences GCS(g):  $(\mathbf{F}, \mathbf{H})$ , we can obtain trivially two sets of normal sequences,  $(\mathbf{F}; \mathbf{H}, \mathbf{0}_g)$  and  $(\mathbf{F}; L, M)$ , where L and M are respectively the symmetric and skew parts of H. Therefore, a set of normal sequences can be regarded as a generalization of a pair of Golay complementary sequences. We can also obtain sets of normal sequences  $NS(2m+1): (A/C; B/0_m, 0_{m+1}/D)$ from Turyn base sequences TBS(2m+1):(A,B;C,D) with lengths m+1and m pairs, for even m with symmetric A and skew C, and for odd m with skew A and symmetric C. It is known that TBS(2m + 1) with such properties exists for  $m \le 7$ , m = 14 [T1] and m = 12 [GS]. For example, from TBS(3): (A, B; C, D) = (1-, 11; 1, 1), where - stands for -1, we obtain NS(3): F = A/C = 11-; G = B/0 = 101, H = 0. D = 010, where m = 1 is odd, A = 1 is skew and C = 1 is symmetric. Also from TBS(5):(111,11-;1-,1-), we obtain NS(5):F = A/C = 111-1;  $G = B/O_2 = 1010-$ ,  $H = O_3/D = 010-0$ , where m = 2 is even, A = 111 is symmetric and C = 1 - is skew. Also from GCS(4):  $(\mathbf{F}, \mathbf{H}) = (111 - 1$ we get  $(\mathbf{F}; L, M) = (111 - ;1001, 01 - 0)$ , where L = 1001 and M = 01 - 0are respectively symmetric and skew parts of H.

The following are examples of NS(n): (F; G, H), which are unobtainable from TBS and GCS.

n = 7:1 - 111 - -; 11010 - 1, 0010100 and 11 - -1 - 1; 101110 - , 0100010, as F; G, H.

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n = 9:1 - 111111 - -; 11 - 0101 - 1, 00010 - 000.

n = 11:1111 - 1 - -11 -; 1100 - 0100 - 1, 00110101 - 00.

n = 12:1111 - - 1 - 1 - 1 - 111000000 - 11, 00011 - 1 - 1000.
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$$n = 13:111 - - - 1 - - 1 - 111 - 0000011 - 1,00001 - 11 - 00000.$$

**Definition 2.** A quadruple (E, F; G, H) of  $(0, \pm 1)$ -sequences is said to be a set of *near normal sequences for length* n = 4m + 1 (abbreviated as NN(n)) if the following conditions are satisfied.

- (i) E=(X/0,1), F=(Y/0), where X and Y are (1,-1)-sequences of length m and  $0=0_{m-1}$ , the sequence of zeros of length m-1, i.e., E and F are respectively of lengths 2m and 2m-1; G and H are quasi-symmetric supplementary  $(0,\pm 1)$ -sequences of length 2m, i.e., G+H is a (1,-1)-sequence of length 2m and zeros appear symmetrically in G and H.
- (ii) e(j) + f(j) + g(j) + h(j) = 0 for  $j \neq 0$ , i.e., they have zero auto-correlation sum. Condition (ii) is also equivalent to
  - (iii)  $|E|^2 + |F|^2 + |G|^2 + |H|^2 = 4m + 1$  for any z on **K**.

The following are examples of sets of near normal sequences NN(n): (E, F; G, H). The cases for  $n \ge 21$  were found by a computer search. (All NN(n) for  $n \le 37$  have been found and classified in [Y5].

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n = 5:11, 1; 1-, 00, as E, F; G, H, where - stands for -1.

n = 9:-011, 101; 1001, 01-0.

n = 13:10-011, 10101; 11-1-0, 0_6.

n = 17:-0-01011, 10-010-1; 111-1-11, 0_8.

n = 21:1010-01011, 101010-0-1; 10101-010-1; 010-0010-0.

n = 25:10101010-011, 1010-0-0-01; 110_8--, 001--11-1-00.

n = 29:10101010-010-1, 1010-0101010-1; 1-0_{10}1-, 0011-1111-0-00.
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n = 33: -0-010101010-011, 101010-010-0101; 1001--01-0--001, 01-0001001000-10.

n = 37: -01010101010101010 - 1, 1010 - 0 - 01010 - 010 -; 1101 - - - 001 - -110 - 1, 0010<sub>5</sub>1 - 0<sub>5</sub> - 00.

n = 41:1010 - 0 - 010101010 - 011, -0101010101010 - 010 -; 110 - 10 - 1 - 1 - 10110 - 0 -,  $0010010_8 - 00 - 00$ .

We note that we can obtain base sequences BS(2n+1): (A,B;C,D) with lengths n+1, n pairs, from a set of normal sequences NS(n): (F;G,H) as follows: A=(F,1), B=(F,-1); C=G+H, D=G-H. And BS(n) from a set of near normal sequences NN(n): (E,F;G,H), where E=(X/0,1) and F=(Y/0), as follows: A=F/E=(Y/X,1), B=(-F)/E=((-Y)/X,1) C=G+H, D=G-H. For example, from the above NS(12), we obtain the following new construction for BS(25): A=111--1-1-1, B=111--1-1-1. Also from the above NN(n), we obtain the following new construction for BS(n), n=29,37 and 45.

## 3. General results

For given BS(t): (A, B; C, D) with lengths m+p and m pairs, t = 2m+p, and NS(n): (F; G, H) with  $F = (f_k)$  and  $G + H = (g_k + h_k) = (j_k)$ , let

$$\begin{array}{ll} ({\bf i}^*) & \text{when } j_k = g_k : \alpha j_k = A g_k^* \;,\; \beta j_k = B g_k \;,\; \gamma j_k = C g_k \;,\; \delta j_k = D g_k^* \;;\\ ({\bf ii}^*) & \text{when } j_k = h_k : \alpha j_k = -B h_k \;,\; \beta j_k = A h_k^* \;,\; \gamma j_k = D h_k \;,\; \delta j_k = -C h_k^* \;. \end{array}$$

We also define five  $2 \times t$  matrices as follows.

$$\sigma_{k} = \begin{pmatrix} Af_{k}^{*}, & \gamma j_{k} \\ Bf_{k}^{*}, & \delta j_{k} \end{pmatrix}, \quad \tau_{k} = \begin{pmatrix} \alpha j_{k}, -Cf_{k}^{*} \\ \beta j_{k}, -Df_{k}^{*} \end{pmatrix},$$

$$0 = \begin{pmatrix} \mathbf{0}, \underline{0} \\ \mathbf{0}, 0 \end{pmatrix}, \quad \varepsilon_{1} = \begin{pmatrix} -B^{*}, \underline{0} \\ A^{*}, 0 \end{pmatrix}, \quad \varepsilon_{2} = \begin{pmatrix} \mathbf{0}, -D^{*} \\ \mathbf{0}, C^{*} \end{pmatrix},$$

where  $\underline{0} = 0_m$  and  $\mathbf{0} = 0_{m+p}$ .

**Theorem 1.** Let (A, B; C, D) be base sequences BS(t) with lengths m+p and m pairs, t = 2m + p, and (F; G, H) be normal sequences NS(n). Then the following  $4 \times (st)$  matrix [Q, R; S, T] is a regular  $\delta$ -code RD(st), s = 2n + 1, where [Q, R] and [S, T] are column vectors, i.e.,  $2 \times (st)$  matrices.

(I) 
$$\begin{aligned} [Q,R] &= [(q_k),(r_k)] = (\sigma_1,0,\sigma_2,0,\ldots,\sigma_n,0,\varepsilon_1), \\ [S,T] &= [(s_k),(t_k)] = (0,\tau_1,0,\tau_2,\ldots,0,\tau_n,\varepsilon_2), \end{aligned}$$

where  $\sigma_k$ ,  $\tau_k$ ,  $\varepsilon_k$  and 0 are defined in (\*).

*Proof.* In (I), each column vector  $[q_k, r_k, s_k, t_k]$  is obviously one of orthogonal vectors  $i_h$  or their negatives,  $1 \le h \le 4$ . In (L), let a = A(z), b = B(z),  $c = C(z)z^M$ , and  $d = D(z)z^M$ . Also let  $f = F(z^{2t})z^{-x}$ ,  $g = G(z^{2t})z^{-x}$ ,  $h = H(z^{2t})z^{-x}$  and  $h = z^y$ , where h = 2m + p, h = m + p

Consequently we obtain from Theorem L,  $|Q|^2 + |R|^2 + |S|^2 + |T|^2 = |\mathbf{q}|^2 + |\mathbf{r}|^2 + |\mathbf{s}|^2 + |\mathbf{t}|^2 = (|A|^2 + |B|^2 + |C|^2 + |D|^2)(1^2 + |F|^2 + |G|^2 + |H|^2) = 2st$  for any z on K. Thus the theorem is proved.

We note here that  $p = p(z) = P(z^{2t})z^{-x}$  is symmetrized, i.e.,  $p' = p(z^{-1}) = P^*(z^{2t})z^{-x}$  for p = f, g and h. And in  $\mathbf{q}$ ,  $\mathbf{r}$ ,  $\mathbf{s}$  and  $\mathbf{t}$ , the quasi-symmetry of sequence  $P = (p_k)$  is required for P = F, G and H, since  $p_k$  and  $p_k^*$  of the reverse  $P^*$  determine the kth block of length 2t and align its nonzero and zero parts. Similarly G and H must be supplementary. Therefore quasi-symmetry and supplementary are essential for the construction of a  $\delta$ -code in Theorem 1.

A set of four (1, -1)-sequences (U, W, X, Y) of length m is said to be complementary, if u(j) + w(j) + x(j) + y(j) = 0 for  $j \neq 0$ , or equivalently, if  $|U|^2 + |W|^2 + |X|^2 + |Y|^2 = 4m$  for any z on K. The sequences U, W, X and Y can be regarded as respectively the first rows of circulant matrices A, B, C and D of order m satisfying condition (5), i.e.,  $A^tA + B^tB + C^tC + D^tD = 4mI_m$ , thus a Goethals-Seidel (Hadamard) matrix of order 4m can be constructed. Also we note here that the above (U, W; X, Y) can be regarded as BS(2m) with lengths m and m pairs.

**Theorem 2.** Let BS(t) and NS(n) be given as in Theorem 1. Then the following (Q, R, S, T) is a set of four complementary sequences of length nt (i.e., BS(2nt) with lengths nt and nt pairs).

(II) 
$$[Q,R] = (\sigma_1,\sigma_2,\ldots,\sigma_n); \qquad [S,T] = (\tau_1,\tau_2,\ldots,\tau_n),$$
 where  $\sigma_k$  and  $\tau_k$  are defined in  $(*)$ .

The proof of Theorem 2 is similar to that of Theorem 1, therefore we omit it. We note here that  $z^t$  should be used instead of  $z^{2t}$  in F, G and H; and e=0, consequently there are no  $A^*$ ,  $B^*$ ,  $C^*$  and  $D^*$  in (II). Also there are no shifting for S and T, i.e.,  $S=\mathbf{s}z^x$  and  $T=\mathbf{t}z^x$ , x=(n-1)t/2.

Let the four components of a regular  $\delta$ -code RD(u): [A, B; C, D] be

(II \*) 
$$\mathbf{A} = (\underline{A}, \mathbf{0}), \quad \mathbf{B} = (\underline{B}, \mathbf{0}); \quad \mathbf{C} = (\mathbf{0}, \underline{C}) \quad \text{and} \quad \mathbf{D} = (\mathbf{0}, \underline{D}),$$

where  $\underline{P}$  is the part of  $\mathbf{P}=(p_k)$  in which  $p_k\neq 0$  and  $\mathbf{0}$  is that in which  $p_k=0$ , for  $\mathbf{P}\in\{\mathbf{A},\mathbf{B},\mathbf{C},\mathbf{D}\}$ . Thus  $\mathbf{X}+\mathbf{Y}=(\underline{X},\underline{Y})$  for  $\mathbf{X}\in\{\pm\mathbf{A},\pm\mathbf{B}\}$  and  $\mathbf{Y}\in\{\pm\mathbf{C},\pm\mathbf{D}\}$ , since  $\mathbf{X}$  and  $\mathbf{Y}$  are supplementary.

For example, in RD(3t):  $\mathbf{A} = (A, C; 0, 0; -B^*, 0)$ ,  $\mathbf{B} = (B, D; 0, 0; A^*, 0)$ ;  $\mathbf{C} = (0, 0; A, -C; 0, -D^*)$  and  $\mathbf{D} = (0, 0; B, -D; 0, C^*)$ , we have  $(\mathbf{A}, \mathbf{C}) = \mathbf{A} + \mathbf{C} = (A, C; A, -C; -B^*, -D^*) = (\underline{A}, \underline{C})$ , etc.

By observing that in Theorem 2 our argument is still valid if we replace BS(t): (A, B; C, D) by RD(u) of  $(II^*)$ , i.e., by replacing P of BS with  $\underline{P}$  of RD for  $P \in \{A, B, C, D\}$  and t with u.

Consequently we have the following.

**Theorem 2\*.** Let [A, B; C, D] be a regular  $\delta$ -code RD(u) of  $(II^*)$ , then (Q, R, S, T) of (II) is a set of four complementary sequences of length nu (or equivalently BS(2nu)).

We note here that, from condition (iii) of Definition 1, a set of normal sequences NS(2m) exists only if 4m is the sum of three squares of even integers, consequently m must be the sum of three squares of integers. Therefore

NS(2m) does not exist for  $m \equiv 7 \pmod 8$ . It is known that NS(6) does not exist. Although RD(nt) cannot be composed by Theorem 1 for n = 2k + 1, k = 6 or 14 (since NS(k) does not exist for these cases), RD(nt) can be constructed for n = 4m + 1, which includes  $13, 29, \ldots$ , by the following theorem with a set of near normal sequences NN(n).

**Theorem 3.** Let (A, B; C, D) be a set of base sequences BS(t) with lengths s + p and s pairs, and (E, F; G, H) be a set of near normal sequences NN(n) of Definition 2, where n = 4m + 1 and t = 2s + p. Then the following  $4 \times (nt)$  matrix [Q, R; S, T] is a regular  $\delta$ -code RD(nt).

(III) 
$$[Q, R] = (\lambda_1, \mu_1, \dots, \lambda_m, \mu_m, \varepsilon_2, 0, 0, \dots, 0, 0), \\ [S, T] = (0, 0, \dots, 0, 0, \varepsilon_3, \nu_m, \pi_m, \dots, \nu_1, \pi_1),$$

where

$$\begin{split} \lambda_k &= \begin{pmatrix} \alpha j_{2k-1} \,,\, -C y_k \\ \beta j_{2k-1} \,,\, -D y_k \end{pmatrix} \,, \qquad \mu_k = \begin{pmatrix} \alpha j_{2k} \,,\, &-D^* x_k \\ \beta j_{2k} \,,\, &C^* x_k \end{pmatrix} \,, \\ \nu_k &= \begin{pmatrix} -B x_k \,,\, &\gamma^* j_{2k} \\ A x_k \,,\, &\delta^* j_{2k} \end{pmatrix} \,, \qquad \pi_k = \begin{pmatrix} A^* y_k^* \,,\, &\gamma^* j_{2k-1} \\ B^* y_k^* \,,\, &\delta^* j_{2k-1} \end{pmatrix} \,, \\ \varepsilon_2 &= \begin{pmatrix} \mathbf{0} \,,\, -D^* \\ \mathbf{0} \,,\, &C^* \end{pmatrix} \quad and \qquad \varepsilon_3 = \begin{pmatrix} -B \,,\, \underline{0} \\ A \,,\, \underline{0} \end{pmatrix} \,. \end{split}$$

Also  $\xi j_i$ , for  $\xi = \alpha$ ,  $\beta$ ,  $\gamma$  and  $\delta$ , are defined as in  $(i^*)$  and  $(ii^*)$ , where  $\xi^* j_i = (\xi j_i)^*$  for  $1 \le i \le 2m$ , and  $y_k^* = y_{m+1-k}$  for  $1 \le k \le m$ ; we note that 0 and  $\varepsilon_2$  are similar to those defined in (\*), i.e.,  $\mathbf{0} = \mathbf{0}_{s+p}$  and  $\underline{0} = \mathbf{0}_s$ .

*Proof.* Obviously each column vector in (III) is one of orthogonal vectors or their negatives  $\pm i_k$ . In (L), let p = P(z) for p = a, b, c and d. Also let  $f = F(z^t)z^{-u}$ ,  $e = E(z^t)z^{-w}$ ,  $g = G(z^t)z^{-x}$  and  $h = H(z^t)z^{-x}$ , where t = 2s + p, u = (m-1)t - (p/2), w = (2m-5)t/2 + 1, and x = (2m-1)t/2. Then  $Q = \mathbf{s}z^x$ ,  $R = \mathbf{t}z^x$ ,  $S = \mathbf{q}'z^y$  and  $T = \mathbf{r}'z^y$ , where y = 3(2m+1)t/2 - 1. Consequently,  $|Q|^2 + |R|^2 + |S|^2 + |T|^2 = |\mathbf{s}|^2 + |\mathbf{t}|^2 + |\mathbf{q}|^2 + |\mathbf{r}|^2 = (|A|^2 + |B|^2 + |C|^2 + |D|^2)(|E|^2 + |F|^2 + |G|^2 + |H|^2) = 2nt$  for any z on K.

We note here that because of the quasi-symmetry of sequences F, G and H, in  $\mathbf{q}$ ,  $\mathbf{r}$ ,  $\mathbf{s}$  and  $\mathbf{t}$ , the first 2m nonzero blocks of length t are aligned and in the (2m+1)th (last) block, the nonzero (or zero) part in  $\mathbf{q}$ ,  $\mathbf{r}$  and the zero (or nonzero) part in  $\mathbf{s}$ ,  $\mathbf{t}$  are of the same length, thus  $\mathbf{q}'$ ,  $\mathbf{r}'$  and  $\mathbf{s}$ ,  $\mathbf{t}$  can be fitted to from a  $\delta$ -code.

From given two sets of base sequences with lengths m+1, m pairs and n+1, n pairs, we can also construct four complementary (1, -1)-sequences of length (2m+1)(2n+1) as follows.

**Theorem 4.** Let (A, B; C, D) and (F, G; H, E) be two sets of base sequences respectively with lengths m+1, m pairs and n+1, n pairs. Then the following (Q, R, S, T) are four complementary (1, -1)-sequences of length (2m+1)(2n+1).

$$[Q, R] = (\alpha_1, \beta_1, \alpha_2, \beta_2, \dots, \alpha_n, \beta_n, \alpha_{n+1}),$$
  
$$[S, T] = (\gamma_1, \delta_1, \gamma_2, \delta_2, \dots, \gamma_n, \delta_n, \gamma_{n+1}),$$

where

$$\begin{split} \alpha_k &= \begin{pmatrix} Af_k^*/Cg_k \\ Bf_k^*/Dg_k^* \end{pmatrix}, \quad \beta_k = \begin{pmatrix} -B^*e_k/Dh_k \\ Ae_k/-Ch_k^* \end{pmatrix}, \\ \gamma_k &= \begin{pmatrix} Ag_k^*/-Cf_k \\ Bg_k/-Df_k \end{pmatrix} \quad and \quad \delta_k = \begin{pmatrix} -Bh_k/-D^*e_k \\ Ah_k^*/C^*e_k \end{pmatrix}. \end{split}$$

*Proof.* Obviously (Q,R,S,T) are four (1,-1)-sequences of length (2m+1)(2n+1). By letting  $a=A(z^2)$ ,  $b=B(z^2)$ ,  $c=zC(z^2)$  and  $d=zD(z^2)$ , also  $f=z^{-nM}F(z^{2M})$ ,  $g=z^{-nM}G(z^{2M})$ ,  $h=z^xH(z^{2M})$  and  $e=z^yE(z^{2M})$ , where M=2m+1, x=(1-n)M and y=2m+(1-n)M, in (L), and by observing that  $Q=\mathbf{q}w$ ,  $R=\mathbf{r}w$ ,  $S=\mathbf{s}w$  and  $T=\mathbf{t}w$ , where  $w=z^{nM}$ , we obtain

$$|Q|^{2} + |R|^{2} + |S|^{2} + |T|^{2} = |\mathbf{s}|^{2} + |\mathbf{t}|^{2} + |\mathbf{q}|^{2} + |\mathbf{r}|^{2}$$

$$= (|A|^{2} + |Bq|^{2} + |C|^{2} + |D|^{2})(|E|^{2} + |F|^{2} + |G|^{2} + |H|^{2})$$

$$= 4(2m+1)(2n+1) \quad \text{for any } z \text{ on } \mathbf{K}.$$

BS(t) with m+1 and m pairs (t=2m+1) exist for  $t \le 59$  (except 49, 57) and t=2g+1 [T1,T2].

From given sets of base sequences BS(t): (A, B; C, D) and normal sequences NS(m) (or near normal sequences NN(n)), we can construct a regular  $\delta$ -code RD((2m+1)t) by Theorem 1 (or RD(nt) by Theorem 3). I.e., we can construct RD(ut), where  $u \in U = \{ \text{the set of } 2m+1 \text{ and } n \text{ such that } NS(m) \text{ or } NN(n) \text{ exists} \} = \{ n: n \leq 33, n = 37, 41, 45, 51, 53, 59, 65, 81, \ldots, \text{ and } n = 2g+1 \}$ .

Thus, we can construct BS(2mut) by Theorem  $2^*$  with NS(m) and RD(ut), where  $u \in \mathbf{U}$  and  $m \in \mathbf{M} = (\text{the set of all } m \text{ such that } NS(m)$  exists) =  $\{n: \text{odd } n \leq 15, n = 25, 29; n = 12 \text{ or } n = g\}$ . We note also that from given RD(ut) and Golay sequences GCS(g), four complementary (1, -1)-sequences of length (2g + 1)ut, equivalently BS(2(2g + 1)ut) can be constructed [Y2].

Consequently from the above, we can obtain  $BS(t_1)$ , with  $t_1 = 2s_1t$ ,  $s_1 \in S$ , where

(IV) 
$$S = \{mu: m \in M \text{ or } m = 2g + 1, u \in U\},$$

which contains all positive integers  $\leq 100$  (except 43, 47 and primes  $\geq 61$ ).

By repeating the above process, we obtain  $BS(t_2)$ , where  $t_2=2s_2t_1=2^2s_1s_2t$ ,  $s_2\in \mathbf{S}$ .

After repeating the process n times, we have the following:

**Theorem 5.** Four-symbol  $\delta$ -codes of length r exist for  $r = 2^n t \prod_j s_j$   $(1 \le j \le n)$ , where  $s_j \in S$ ,  $t \in T = \{k: k \le 59 \ (except \ 49,57) \ or \ k = g + g'\}$ , g and g' are Golay numbers; and S is defined in (IV).

We note that instead of the above,  $s_1$  and t may belong to  $T_0 = \{h: h \le 59 \text{ (except 49, 57) or } h = 2g+1\}$ , since  $BS(2s_1t)$  can be constructed by Theorem 4; also k = g + g' includes odd g + 1, when g' = 1.

# 4. Examples and remark

From given BS(t): (A, B; C, D) (or RD(u)), and NS(3): (-11; 101, 010), we obtain the following [Q, R; S, T] as RD(7t) from Theorem 1 and as four complementary sequences of length 3t (or 3u) from Theorem 2 (or Theorem  $2^*$ ) respectively.

$$Q = (A, C; 0, 0; A, D; 0, 0; -A, C; 0, 0; -B^*, 0)$$

$$R = (B, D; 0, 0; B, -C; 0, 0; -B, D; 0, 0; A^*, 0)$$

$$S = (0, 0; A, C; 0, 0; -B, -C; 0, 0; A, -C; 0, -D^*)$$

$$T = (0, 0; B, D; 0, 0; A, -D; 0, 0; B, -D; 0, C^*),$$

and

$$Q = (A, C; A, D; -A, C)$$

$$R = (B, D; B, -C; -B, D)$$

$$S = (A, C; -B, -C; A, -C)$$

$$T = (B, D; A, -D; B - D).$$

Similarly from NS(5): (111 - 1; 1010 - , 010 - 0), we obtain the following RD(11t).

$$Q = (A, C; 0, 0; -A, D; 0, 0; A, C; 0, 0; A, -D; 0, 0; A, -C; 0, 0; -B^*, 0),$$

$$R = (B, -D; 0, 0; -B, C; 0, 0; B, D; 0, 0; B, -C; 0, 0; B, D; 0, 0; A^*, 0),$$

$$S = (0, 0; -A, -C; 0, 0; -B, -C; 0, 0; A, -C; 0, 0; B, C; 0, 0; A, -C;$$

$$0, -D^*)$$

$$T = (0, 0; B, -D; 0, 0; -A, -D; 0, 0; B, -D; 0, 0; A, D; 0, 0; -B, -D;$$

$$0, C^*).$$

Also from given Golay sequences GCS(g): (F, H) regarded as NS(g):  $(F: H, 0_g)$ , we obtain the following RD((2g+1)t) from Theorem 1, i.e.,  $2g+1=3,5,9,17,21,33,41,53,65,81,\cdots$ .

$$Q = (Af_1^*, Ch_1; 0, 0; Af_2^*, Ch_2; 0, 0; \dots; Af_g^*; Ch_g; 0, 0; -B^*, 0),$$

$$R = (Bf_1^*, Dh_1^*; 0, 0; Bf_2^*, Dh_2^*; 0, 0; \dots; Bf_g^*, Dh_g^*; 0, 0; A^*, 0),$$

$$S = (0, 0; Ah_1^*, -Cf_1; 0, 0; Ah_2^*, -Cf_2; 0, 0; \dots; Ah_g^*, -Cf_g; 0, -D^*),$$

$$T = (0, 0; Bh_1, -Df_1; 0, 0; Bh_2, -Df_2; 0, 0; \dots; Bh_g, -Df_g; 0, C^*).$$

Thus Theorem 1 is a generalization of [Y1, Y2, Theorem 2] and we can construct RD(ut) for u = 2n + 1 = 15, 19, 23, 27, 31, 51 and 59, which are not

published before. Although sets of NS(n) have not been found for  $n \ge 17$  (except n = 25, 29 and g), we can construct RD((2n+1)t) for any n, by Theorem 1, if a new set of NS(n) can be found in the future.

Theorem 3 can be regarded as a generalization of [Y2, Theorem 3]. For Example, from NN(5): (11,1;1-,00) and NN(13): (10-011,10101;11-1-), we obtain respectively the following RD(5t) and RD(13t).

$$Q = (-A, -C; A, -D^*; 0, -D^*; 0, 0; 0, 0),$$

$$R = (0, 0; 0, 0; -B, 0; -B, -C^*; A^*, C^*),$$

$$S = (B, -D; -B, C^*; 0, C^*; 0, 0; 0, 0),$$

$$T = (0, 0; 0, 0; A, 0; A, D^*; B^*, -D^*);$$

and

$$Q = (-A, -C; -A, -D^*; A, -C; -A, D^*; A, -C; A, -D^*; 0, -D^*; 0, 0;$$

We can also construct regular  $\delta$ -codes RD(nt) by Theorem 3 in a similar way for n = 9, 17, 21, 25, 29, 33, 37, 41, 45 and any n for which a set of NN(n) exists.

Finally we remark that in order to compose 4-symbol  $\delta$ -codes successfully by application of the Lagrange identity, when  $e \neq 0$  all terms  $a, b, \ldots, h$  have to be quasi-symmetric except possibly e, since e' is not involved in (L) as in Theorems 1, 3 and 4; and when e = 0 f, g and h have to be quasi-symmetric but not a, b, c and d, since there are no a', b', c' and d' in (L) as in Theorems 2 and  $2^*$ .

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