

# Extended semi-Latin squares

R. A. Bailey  
University of St Andrews



Joint work with Emlyn Williams, Australian National  
University, Canberra

School of Mathematics and Statistics,  
Research Day, 22 January 2026

## Semi-Latin squares

A **Latin square** of order  $n$  is an  $n \times n$  square array of  $n^2$  cells, with  $n$  treatments, each occurring once in each row and once in each column.

$A$	$B$	$C$	$D$
$B$	$A$	$D$	$C$
$C$	$D$	$A$	$B$
$D$	$C$	$B$	$A$

## Semi-Latin squares (my examples have $n = 4$ and $k = 2$ )

A **Latin square** of order  $n$  is an  $n \times n$  square array of  $n^2$  cells, with  $n$  treatments, each occurring once in each row and once in each column.

$A$	$B$	$C$	$D$
$B$	$A$	$D$	$C$
$C$	$D$	$A$	$B$
$D$	$C$	$B$	$A$

$A$	$E$	$B$	$F$	$C$	$G$	$D$	$H$
$B$	$G$	$A$	$H$	$D$	$E$	$C$	$F$
$C$	$H$	$D$	$G$	$A$	$F$	$B$	$E$
$D$	$F$	$C$	$E$	$B$	$H$	$A$	$G$

A **semi-Latin square** with parameters  $n$  and  $k$  is an  $n \times n$  square array of  $n^2$  cells, each containing  $k$  plots.

There are  $nk$  treatments, each occurring once in each row and once in each column.

## Concurrency matrix

The **concurrence** of two treatments in a semi-Latin square is the number of cells in which they both occur.

We can show these in a  $nk \times nk$  **concurrence matrix**  $\Lambda_1$ .

## Concurrency matrix

The **concurrence** of two treatments in a semi-Latin square is the number of cells in which they both occur.

We can show these in a  $nk \times nk$  **concurrence matrix**  $\Lambda_1$ .

$A$	$E$	$B$	$F$	$C$	$G$	$D$	$H$
$B$	$G$	$A$	$H$	$D$	$E$	$C$	$F$
$C$	$H$	$D$	$G$	$A$	$F$	$B$	$E$
$D$	$F$	$C$	$E$	$B$	$H$	$A$	$G$

	$A$	$B$	$C$	$D$	$E$	$F$	$G$	$H$
$A$	4	0	0	0	1	1	1	1
$B$	0	4	0	0	1	1	1	1
$C$	0	0	4	0	1	1	1	1
$D$	0	0	0	4	1	1	1	1
$E$	1	1	1	1	4	0	0	0
$F$	1	1	1	1	0	4	0	0
$G$	1	1	1	1	0	0	4	0
$H$	1	1	1	1	0	0	0	4

## Concurrency matrix

The **concurrence** of two treatments in a semi-Latin square is the number of cells in which they both occur.

We can show these in a  $nk \times nk$  **concurrence matrix**  $\Lambda_1$ .

$A$	$E$	$B$	$F$	$C$	$G$	$D$	$H$
$B$	$G$	$A$	$H$	$D$	$E$	$C$	$F$
$C$	$H$	$D$	$G$	$A$	$F$	$B$	$E$
$D$	$F$	$C$	$E$	$B$	$H$	$A$	$G$

	$A$	$B$	$C$	$D$	$E$	$F$	$G$	$H$
$A$	4	0	0	0	1	1	1	1
$B$	0	4	0	0	1	1	1	1
$C$	0	0	4	0	1	1	1	1
$D$	0	0	0	4	1	1	1	1
$E$	1	1	1	1	4	0	0	0
$F$	1	1	1	1	0	4	0	0
$G$	1	1	1	1	0	0	4	0
$H$	1	1	1	1	0	0	0	4

The eigenvectors and eigenvalues of  $\Lambda_1$  determine important statistical properties of the design.

## Extended semi-Latin squares

My collaborator Emlyn Williams pointed out that if a semi-Latin square is used for an experiment on the ground or in a glasshouse then the  $k$  vertical **lines** within columns should also be treated as a system of blocks.

## Extended semi-Latin squares

My collaborator Emlyn Williams pointed out that if a semi-Latin square is used for an experiment on the ground or in a glasshouse then the  $k$  vertical **lines** within columns should also be treated as a system of blocks.

$A$	$E$	$B$	$F$	$C$	$G$	$D$	$H$
$B$	$G$	$A$	$H$	$E$	$D$	$C$	$F$
$C$	$H$	$D$	$G$	$F$	$A$	$E$	$B$
$D$	$F$	$C$	$E$	$B$	$H$	$G$	$A$

## Extended semi-Latin squares

My collaborator Emlyn Williams pointed out that if a semi-Latin square is used for an experiment on the ground or in a glasshouse then the  $k$  vertical **lines** within columns should also be treated as a system of blocks.

There are  $nk$  lines, each containing  $n$  plots.

<i>A</i>	<i>E</i>	<i>B</i>	<i>F</i>	<i>C</i>	<i>G</i>	<i>D</i>	<i>H</i>
<i>B</i>	<i>G</i>	<i>A</i>	<i>H</i>	<i>E</i>	<i>D</i>	<i>C</i>	<i>F</i>
<i>C</i>	<i>H</i>	<i>D</i>	<i>G</i>	<i>F</i>	<i>A</i>	<i>E</i>	<i>B</i>
<i>D</i>	<i>F</i>	<i>C</i>	<i>E</i>	<i>B</i>	<i>H</i>	<i>G</i>	<i>A</i>

## Extended semi-Latin squares

My collaborator Emlyn Williams pointed out that if a semi-Latin square is used for an experiment on the ground or in a glasshouse then the  $k$  vertical **lines** within columns should also be treated as a system of blocks.

There are  $nk$  lines, each containing  $n$  plots.

$A$	$E$	$B$	$F$	$C$	$G$	$D$	$H$
$B$	$G$	$A$	$H$	$E$	$D$	$C$	$F$
$C$	$H$	$D$	$G$	$F$	$A$	$E$	$B$
$D$	$F$	$C$	$E$	$B$	$H$	$G$	$A$

$A$	$A$	$B$	$C$	$D$	$E$	$F$	$G$	$H$
$B$	4	3	2	3	0	1	1	2
$C$	3	4	3	2	1	2	0	1
$D$	2	3	4	3	2	1	1	0
$E$	3	2	3	4	1	0	2	1
$F$	0	1	2	1	4	3	3	2
$G$	1	2	1	0	3	4	2	3
$H$	1	0	1	2	3	2	4	3
	2	1	0	1	2	3	3	4

Call its concurrence matrix  $\Lambda_2$ .

## Eigenvectors and eigenvalues

In an extended Latin square, the eigenvectors and eigenvalues of both  $\Lambda_1$  and  $\Lambda_2$  are needed to determine important statistical properties of the design.

## Eigenvectors and eigenvalues

In an extended Latin square, the eigenvectors and eigenvalues of both  $\Lambda_1$  and  $\Lambda_2$  are needed to determine important statistical properties of the design.

If the matrices  $\Lambda_1$  and  $\Lambda_2$  commute with each other then the vector space has a basis consisting of vectors which are eigenvectors of both these matrices.

## Eigenvectors and eigenvalues

In an extended Latin square, the eigenvectors and eigenvalues of both  $\Lambda_1$  and  $\Lambda_2$  are needed to determine important statistical properties of the design.

If the matrices  $\Lambda_1$  and  $\Lambda_2$  commute with each other then the vector space has a basis consisting of vectors which are eigenvectors of both these matrices.

If both cells and lines have random effects, then these common eigenvectors make it (fairly) straightforward to combine information about treatment contrasts across all three relevant eigenspaces.

## Eigenvectors and eigenvalues

In an extended Latin square, the eigenvectors and eigenvalues of both  $\Lambda_1$  and  $\Lambda_2$  are needed to determine important statistical properties of the design.

If the matrices  $\Lambda_1$  and  $\Lambda_2$  commute with each other then the vector space has a basis consisting of vectors which are eigenvectors of both these matrices.

If both cells and lines have random effects, then these common eigenvectors make it (fairly) straightforward to combine information about treatment contrasts across all three relevant eigenspaces.

This desirable property of a design is called **general balance**, a term introduced by John Nelder in 1965.

## Conflicting approaches

Emlyn's and my approaches differ in three important ways.

## Conflicting approaches

Emlyn's and my approaches differ in three important ways.

1. I assume that cells and lines have random effects, whereas he assumes that they have fixed effects.

## Conflicting approaches

Emlyn's and my approaches differ in three important ways.

1. I assume that cells and lines have random effects, whereas he assumes that they have fixed effects.
2. My constructions use combinatorics and linear algebra, whereas his uses his CycDesigN software.

## Conflicting approaches

Emlyn's and my approaches differ in three important ways.

1. I assume that cells and lines have random effects, whereas he assumes that they have fixed effects.
2. My constructions use combinatorics and linear algebra, whereas his uses his CycDesigN software.
3. I aim to get general balance, whereas he does not care about this.

## Conflicting approaches

Emlyn's and my approaches differ in three important ways.

1. I assume that cells and lines have random effects, whereas he assumes that they have fixed effects.
2. My constructions use combinatorics and linear algebra, whereas his uses his CycDesigN software.
3. I aim to get general balance, whereas he does not care about this.

Sometimes our approaches produce isomorphic designs; otherwise, his are better than mine if we use the model that cells and lines have fixed effects.