



| Two partitions: incidence marix | Refinement |  |  |
| :---: | :---: | :---: | :---: |
| Definition <br> If $F$ and $G$ are partitions of $\Omega$ then the $n_{F} \times n_{G}$ incidence matrix $N_{F G}$ is defined by $N_{F G}=X_{F}^{\top} X_{G} .$ <br> The entry in row $i$ and column $j$ is the size of the intersection of the $i$-th part of $F$ with the $j$-th part of $G$. |  | Definition <br> Let $F$ and $G$ be partitions of $\Omega$. <br> Then $F$ is finer than $G$ (written $F \prec G$ ) if each part of $F$ is contained in a single part of $G$ but $n_{F}>n_{G}$. <br> If $F \prec G$ then $V_{G}<V_{F}$. <br> If $U$ is the partition with a single part, and $E$ is the partition into singletons, then $E \preceq F \preceq U$ for all partitions $F$. $V_{E}=\mathbb{R}^{\Omega} \quad V_{U}=V_{0}=\text { subspace of constant vectors }$ <br> The relation $\preceq$ is a partial order. <br> The infimum $F \wedge G$ is the coarsest partition finer than, or equal to, both $F$ and $G$. The supremum $F \vee G$ is the finest partition coarser than, or equal to, both $F$ and $G$. <br> Theorem $V_{F} \cap V_{G}=V_{F \vee G} .$ |  |



## General orthogonality

In general, $V_{F} \cap V_{G}=V_{F \vee G}$,
where $F \vee G$ is the supremum of $F$ and $G$.
Definition
Partitions $F$ and $G$ are orthogonal to each other
(written $F \perp G)$ if $\left(V_{F} \cap V_{F \vee G}^{\perp}\right) \perp\left(V_{G} \cap V_{F \vee G}^{\perp}\right)$.
Equivalently,

- $X_{F}^{\top}\left(I-P_{F \vee G}\right) X_{G}=0$;
- $P_{F} P_{G}=P_{G} P_{F}$ (projectors commute);
- proportional meeting within each part of $F \vee G$.

If $F \preceq G$ then $F \perp G$.
In particular, $F \perp F$ for all partitions $F$.

## Why orthogonal projection? Back to gardening experiment

| A | $D$ | $G$ |
| :---: | :---: | :---: |
| B | E | H |
| C | F | I |


|  |  |  |
| :---: | :---: | :---: |
|  |  |  |
|  |  |  |


|  |  |  |
| :---: | :---: | :---: |
| E | F | D |
| $I$ | G | H |



- 12 gardens, each containing three vegetable patches;
- 9 lettuce varieties, each grown on four patches.

Denote by $Y_{\omega}$ the total yield of edible lettuce on patch $\omega$. Assume that $Y_{\omega}$ is a random variable with expectation

$$
\tau_{L(\omega)}+\beta_{G(\omega)}
$$

I could add 51 to each $\tau_{i}$ and subtract 51 from each $\beta_{j}$ without changing this. I would like to estimate $\tau_{1}, \ldots, \tau_{9}$ up to an additive constant. I do not care about $\beta_{1}, \ldots, \beta_{12}$. So I put the responses $Y_{\omega}$ into a vector $\mathbf{Y}$ and project it onto $V_{G}^{\perp}$. There are no $\beta_{j}$ in the expectation of $\left(I-P_{G}\right) \mathbf{Y}$.


A nasty example of adjusted orthogonality (Preece, 1988)

## A nicer example of adjusted orthogonality

| $A \quad F$ | $D$ | $G$ | $J$ | $C$ |
| :---: | :---: | :---: | :---: | :---: |
| $D$ | $B \quad G$ | $E$ | $H$ | $F$ |
| $G$ | $E$ | $C \quad H$ | $A$ | $I$ |
| $J$ | $H$ | $A$ | $D \quad I$ | $B$ |
| $C$ | $F$ | $I$ | $B$ | $E$ |

- $|\Omega|=30$;
- 5 rows, each of size 6 ;
- 5 columns, each of size 6;
- 10 letters, each of "size" 3 .

The number of letters in common to row $i$ and column $j$ is

$$
\begin{cases}6 & \text { if } i=j \\ 3 & \text { otherwi }\end{cases}
$$

Bailey $\quad$ BCC2017 $\quad$ Relations among partitions

| $H$ | $J$ | $I$ | $G$ | $F$ | $E$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $J$ | $I$ | $H$ | $C$ | $B$ | $D$ |
| $D$ | $F$ | $A$ | $J$ | $G$ | $C$ |
| $A$ | $B$ | $G$ | $E$ | $D$ | $I$ |
| $E$ | $A$ | $C$ | $B$ | $H$ | $F$ |

- $|\Omega|=30$;
- 5 rows, each of size 6 ;
- 6 columns, each of size 5;
- 10 letters, each of "size" 3 .

The number of letters in common to row $i$ and column $j$ is always 3 .
This is a consequence of adjusted orthogonality if $R \perp C$ and $R \wedge C$ is uniform.

## Some comments

Agrawal (1966) and Preece (1966) introduced the general idea of adjusted orthogonality in contemporaneous papers, but they neither defined it nor named it.
It had been previously used in isolated examples.
It was introduced, but not named, independently by several authors in the next decade.

Eccleston and Russell (1975) independently introduced the concept; they named it in a 1977 paper.
It took a while before adjusted orthogonality became the standard wording, so my survey may have missed some references.

Part of the difficulty may have been the three modes of thinking (angles between subspaces; matrix equations; a counting equation) about equivalent versions of the definition. Some results are obvious in one mode of thinking but not in the others.

## A more general version of adjusted orthogonality

Eccleston and Russell (1975) actually proposed this more general definition.
Definition
Let $\mathcal{L}$ be a set of partitions of $\Omega$. Put

$$
V_{\mathcal{L}}=\sum_{L \in \mathcal{L}} V_{L}
$$

and let $P_{\mathcal{L}}$ be the matrix of orthogonal projection onto $V_{\mathcal{L}}$. Then $R$ and $C$ have adjusted orthogonality with respect to $\mathcal{L}$ if

$$
X_{R}^{\top}\left(I-P_{\mathcal{L}}\right) X_{C}=0
$$

$\qquad$

A more general version of balance
Definition
Let $\mathcal{G}$ be a set of partitions of $\Omega$. Put

$$
V_{\mathcal{G}}=\sum_{G \in \mathcal{G}} V_{G}
$$

and let $P_{\mathcal{G}}$ be the matrix of orthogonal projection onto $V_{\mathcal{G}}$.
Then $L$ is balanced with respect to $\mathcal{G}$ if

$$
X_{L}^{\top}\left(I-P_{\mathcal{G}}\right) X_{L} \text { is completely symmetric but not zero. }
$$

## What about three partitions? Or more?

Let $R, C$ and $L$ be uniform partitions of $\Omega$.
If all three pairwise relations are orthogonality (possibly including refinement) then we get a nice decomposition of $\mathbb{R}^{\Omega}$ into orthogonal subspaces, and each pair has adjusted orthogonality with respect to the third.
Suppose that $R \perp C, R \perp L$ and $L \triangleright C$.

- Projecting onto $V_{R}^{\perp}$ leaves $V_{C} \cap V_{0}^{\perp}$ and $V_{L} \cap V_{0}^{\perp}$ unchanged, so the relation between $L$ and $C$ is unchanged.
- Projecting onto $V_{L}^{\perp}$ leaves $V_{R} \cap V_{0}^{\perp}$ unchanged and leaves $V_{\mathrm{C}} \cap V_{0}^{\perp}$ inside $V_{L}+V_{C}$, which is orthogonal to $V_{R} \cap V_{0}^{\perp}$, so $R$ and $C$ have adjusted orthogonality with respect to $L$.

More generally, given a set $\mathcal{F}$ of partitions, if each $F$ in $\mathcal{F}$ is non-orthogonal to at most one of the others then the pairwise relations suffice to describe the system.


## Triple arrays

Definition (McSorley, Phillips, Wallis and Yucas, 2005)
An $r \times c$ rectangle with one of $v$ letters allocated to each cell is an triple array if all partitions are uniform,
all pairwise relations are binary, $R \perp C, R \triangleright L, C \triangleright L$ and $R$ and $C$ have adjusted orthogonality with respect to $L$.

So $n_{R}=r=k_{C}, n_{C}=c=k_{R}, n_{L}=v$ and $k_{L}=r c / v$.
Also, every pair of rows have the same number of letters in common,
every pair of columns have the same number of letters in common,
and every row has $k_{L}$ letters in common with every column.
These are among the designs discussed by Preece (1966) and Agrawal (1966).

## Extremal triple arrays

Theorem (Bagchi, 1998)
If a triple array has $r$ rows, $c$ columns and $v$ letters then
$v \geq r+c-1$.

Definition
A triple array is extremal if $v=r+c-1$.
Given an extremal triple array, the following construction gives a symmetric balanced incomplete-block design (SBIBD) for $r+c$ points in blocks of size $r$.

1. The points are the (names of the) rows and columns.
2. Each letter gives a block, consisting of the columns in which it occurs and the rows in which it does not occur
3. The final block contains (the names of) all the rows.
$\qquad$ BCC2017

$$
\begin{aligned}
& \text { An extremal triple array with } r=5, c= \\
& \qquad \begin{array}{|c||c|c|c|c|c|c|} 
& 0 & 2 & 6 & 7 & 8 & X \\
\hline \hline 1 & B & A & E & D & J & F \\
\hline 4 & G & H & B & I & D & E \\
\hline 9 & J & I & A & B & C & G \\
\hline 5 & F & & H & C & E & I \\
\hline 3 & H & D & C & F & G & A \\
\hline
\end{array}
\end{aligned}
$$

An $r \times c$ rectangle, each cell containing one of $r+c-1$ letters, such that

- rows $R$ are strictly orthogonal to columns $C$, with all intersections of size 1;
- rows are balanced with respect to letters $(L)$ (every pair of rows has the same number of letters in common);
- columns are balanced with respect to letters;
- rows and columns have adjusted orthogonality with respect to $L$ (the set of letters in each row has constant size of intersection with the set of letters in each column).

|  | 0 | 2 | 6 | 7 | 8 | $X$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | $B$ | $A$ | $E$ | $D$ | $J$ | $F$ |
| 4 | $G$ | $H$ | $B$ | $I$ | $D$ | $E$ |
| 9 | $J$ | $I$ | $A$ | $B$ | $C$ | $G$ |
| 5 | $F$ | $J$ | $H$ | $C$ | $E$ | $I$ |
| 3 | $H$ | $D$ | $C$ | $F$ | $G$ | $A$ |

- The points are $1,4,9,5,3,0,2,6,7,8, X$.
- Block $A$ contains points $2,6, X, 4,5$.
- And so on.
- Block J contains points $0,2,8,4,3$.
- The final block contains points $1,4,9,5,3$


| Look at balance again |
| :--- |
|  |
| $P_{F}=$ matrix of orthogonal projection onto $V_{F}$ |
| $P_{0}=$ matrix of orthogonal projection onto $V_{0}$ |

$$
\text { Put } Q_{F}=P_{F}-P_{0} \text {. }
$$

$F$ is balanced with respect to $G$ means that
$N_{F G} N_{G F}$ is completely symmetric but not scalar; equivalently $X_{F}^{\top}\left(I-P_{G}\right) X_{F}$ is completely symmetric but not zero.

If we want to exclude strict orthogonality, then the condition becomes
$X_{F}^{\top}\left(I-P_{G}\right) X_{F}$ is completely symmetric but not a multiple of $J$.
Equivalently, there is a scalar $\mu$ with $0<\mu<1$ such that $Q_{F} Q_{G} Q_{F}=\mu Q_{F}$.

## Balance among three or more uniform partitions

If $\mathcal{G}$ is a set of partitions of $\Omega$,

$$
P_{\mathcal{G}}=\text { matrix of orthogonal projection onto } \sum_{G \in \mathcal{G}} V_{G} \text {. }
$$

$F$ is balanced with respect to $\mathcal{G}$ if
$X_{F}^{\top}\left(I-P_{\mathcal{G}}\right) X_{F}$ is completely symmetric but not zero.
To exclude orthogonality, require that
$X_{F}^{\top}\left(I-P_{\mathcal{G}}\right) X_{F}$ is completely symmetric but not a multiple of $J$.
Equivalently, there is a scalar $\mu$ with $0<\mu<1$ such that $Q_{F} Q_{\mathcal{G}} Q_{F}=\mu Q_{F}$,
where $Q_{\mathcal{G}}=P_{\mathcal{G}}-P_{0}$.
(Statements in the remaining slides may not be consistent about this exclusion.)

## Exactly three partitions

Suppose that partitions $F, G$ and $H$ each have $n$ parts of size $k$, and that each pair are balanced (both ways).

Then $F$ is balanced with respect to $\{G, H\}$ if and only if
$N_{F G} N_{G H} N_{H F}+N_{F H} N_{H G} N_{G F}$ is completely symmetric.
Equivalently,

$$
Q_{F}\left(Q_{G} Q_{H}+Q_{H} Q_{G}\right) Q_{F} \text { is a non-zero multiple of } Q_{F} .
$$

The above is implied by this stronger condition:
$N_{F G} N_{G H}$ is a linear combination of $N_{F H}$ and $J$.

## My attempt at a general definition

A set $\mathcal{F}$ of uniform partitions of $\Omega$, all with $n$ parts,
has universal balance if
whenever $F \in \mathcal{F}$ and $\mathcal{L} \subseteq \mathcal{F} \backslash\{F\}$
then $F$ is balanced with respect to $\mathcal{L}$
but $V_{F} \cap V_{0}^{\perp}$ is not orthogonal to $V_{\mathcal{L}} \cap V_{0}^{\perp}$.
Equivalently, whenever $F$ and $\mathcal{L}$ are as above, then there is a
scalar $\mu$ with $0<\mu<1$ such that $Q_{F} Q_{\mathcal{L}} Q_{F}=\mu Q_{F}$.





