Some New Construction Methods of Variance Balanced Block Designs with Repeated Blocks

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Abstract

Some new construction methods of the variance balanced block designs with repeated blocks are given. They are based on the specialized product of incidence matrices of the balanced incomplete block designs.

1 Introduction

In the paper we present some types of block designs, which are used in practice as well as in the general theory of block designs. For a variety of reasons, it is desirable to have the balanced incomplete block design with the block repetitions, because it might be less expensive and easier to implement. In many applications, the experimenter may not wish to run certain treatment combinations. For example, it is physically impossible to run three or more treatments combinations in one block. However, this combination may produce observations which no longer conform to the homoscedastic linear model. Foody and Hedayat (1977) present some potential applications of the balanced incomplete block designs with repeated blocks to experimental designs and controlled sampling. Designs with repeated blocks with the equireplications and with equal size of each block are discussed in the literature: Hedayat and Li (1979), Hedayat and Hwang (1984). However from a practical point of view, it may not be possible to construct a design with equiblock sizes accommodating the equireplication of each treatment in all the blocks. Here we consider a class of block designs called variance balanced block designs which can be made available in unequal block sizes and for equal replications. In the variance balanced block design each elementary contrast is estimated with the same variance.

Let us consider v treatments arranged in b blocks in a block design with incidence matrix N = [nj], i = 1, 2, ..., v, j = 1, 2, ..., b, where nj denotes the number of experimental units in the jth block getting the ith treatment, n = YV=i i n%j • When nj = 1 or 0 for all i and j, the design is said to be binary. Otherwise, it is said to be nonbinary. In this paper we consider binary block designs, only. The following notation is used: r = $[r_b r_2, r_v]'$ is the vector of treatment replications, k = $[k_b, k_2, k_b]'$ is the vector of block sizes. Hence, N1_b = r and N1_v = k, where 1_a is the *a* x 1 vector of

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ones.

The information matrix C for treatment effects is defined as

$$C = R - NK^{-1}N', (1.1)$$

where $R = \text{diag} [r_1, r_2, ..., r_v]$, $K = \text{diag} [k_1, k_2, ..., k_b]$. The information matrix C is very suitable in determining properties of a block designs.

For several reasons, in particular from a practical point of view, it is desirable to have repeated blocks in the design. For example, some treatment combinations may be preferable over others, and also the design implementation may cost differently according to the design structure contains or not repeated blocks. The set of all distinct blocks in a block design is called the support of the design and the cardinality of the support is denoted by b* and is referred to as the support size of the design.

In the literature, see Calinski (1977), Puri and Nigam (1977), there are considered the balanced designs in various senses. In present paper we consider a balanced design of the following type, given in Rao (1958). A block design is said to be balanced if every elementary contrast of treatment effects is estimated with the same variance. In this sense the design is also called a variance balanced (VB) block design.

It is well known that a block design is a VB if and only if it has

$$C = \frac{i}{v} \frac{i}{v} \frac{i}{v} \frac{i}{v}$$
(12)

where n is the unique nonzero eigenvalue of the C— matrix with multiplicity v — 1, I_v is the v X v identity matrix. For a binary block design

$$= \underbrace{\text{Eti} \land - b}_{v-l}$$

(see Kageyama and Tsuji (1979)).

In the particular case, when the block design is equireplicated, then n $\frac{vr-b}{v-l}$.

2 Construction of the design matrices

Now, we consider balanced incomplete block design (BIBD) (See Raghavarao (1971)) as an arrangement of v treatments into b blocks each of k (< v) treatments, satisfying conditions: every treatment occurs at most once in each block and occurs in r blocks, every pair of treatments occurs together in A blocks. The parameters of the BIBD are v, b, r, k, A and they satisfy

$$vr = bk$$
, $A(v - 1) = r(k - 1)$.

Let N be an incidence matrix of the BIBD. We have, NN' = (r - A)Iv + Alv IV. It is known from literature, that any BIBD is VB.

Theorem 1 If N_i is BIBD with parameters v, b_i , r_i , k_i , $\dot{A_i}$ and C_i is C— matrix for i = 1, 2 t h e n

$$N = [Ni \ N2 \ ... \ N_t]$$
 (2.1)

is the incidence matrix of the VB block design.

Proof. For the design N in (2.1), we have $T = E i_{=1} r_i$, k [kilb₁ k2lb₂ ... ktlbt]. Thus

$$C = rl_{v} \cdot NK \cdot N' = rl_{v} \cdot YLI \qquad = Hi \quad k \in \mathbb{C}$$

 $E L (r^{-N}; = E l i C i)$

The design N_i is VB as BIBD. Therefore from (1.2), we have

c = EI=1 Vi (I« - èMI) = V (I« - JMI), where rj = ELi V-.

Hence, the claim of the Theorem.

We use the following specialized product of two matrices presented in Pal and Dutta (1979). If A = $(aa_st)_{mxp}$ and B $(bzi)_{mxqi}$ then the specialized product of the matrices A and B is defined as

$$\mathbf{D} = \mathbf{A} * \mathbf{B} = (\mathbf{dsi})_{mx \ pq} \tag{2.2}$$

where $d_{sl} = a_{st} \ge b_{iz}$, *l* being equal to (t - 1)q + z for s = 1, 2, ..., m, t = 1, 2, ..., p, z = 1, 2, ..., q.

Let N_i , i = 1, 2, be an incidence matrix of the BIBD with parameters v, b_i , r_i , k_i , A_i . Let C_i be the C—matrix of this design defined by N_i . Now, we form the matrix N as

$$N = N_1 * N_2.$$
 (2.3)

Theorem 2 If N₁ is an incidence matrix of the BIBD with parameters v, $b_1 = v(v - 1)/2$, $T_1 = v - 1$, $k_1 = 2$, $A_1 = 1$ and N_2 is an incidence matrix of the BIBD with parameters $v = b_2$, $r_2 = k_2 = v - 1$, $\dot{A}_2 = v - 2$, then N in the form (2.3) is an incidence matrix of the VB block design with repeated blocks and with parameters

v
$$b = v^2 (v - 1)/2$$
, $T = (v - 1)^2$ k $\frac{2 \cdot l_{v(v-1)(v-2)/2}}{l_{v(v-1)}}$ $b^* = v(v + 1)/2$.

Proof. For the product (2.3) to hold, we have $N = [N_1 \otimes IV_{-2} \quad I_v \otimes IV_{-J}$. Hence, the information matrix $C = (v - 2)C_1$. Therefore, taking into consideration Theorem 1, N is an incidence matrix of the VB block design with repeated blocks. So, the Theorem is proven.

Let us consider the class of BIBD's for k = 3 and A =1 usually known as Steiner's triple system. There are only two series of Steiner's triple systems (See Raghavarao (1971)) with respective parameters for t = 1, 2,...

$$v = 6t + 1, \quad b = t(6t + 1), \quad r = 3l, \quad k = 3, \quad A = 1$$
 (2.4)

$$v = 3(21+1), \quad b = (2t+1)(3t+1), \quad r = 31+1, \quad k = 3, \quad A = 1.$$
 (2.5)

Steiner (1853) posed the problem whether the two series of BIBD's with parameters given in (2.4) and (2.5) exist for every t and later on Moore (1893) and Hanani (1961) recursive methods of constructing Steiner's triple systems for all t are given. For a detailed account of showing the existence of such designs see Hall, Jr. (1967).

Theorem 3 If Ni is an incidence matrix of the BIBD with parameters given in (2.4) and N₂ is an incidence matrix of the BIBD with parameters $v = b_2 = 6t + 1$, $r_2 = k_2 = 6t$, $A_2 = 6t - 1$, then N in the form (2.3) is an incidence matrix of the VB block design with repeated blocks and with parameters

v,
$$b = t(6t + 1)^2$$
, $r = 18t^2$ k $3 \cdot I_{2t(3t-1)(6t+1)} = 2 \cdot I_{3t(6t+1)}$ $b^* = 4t(6t + 1).$

Proof. For the product (2.3), we have $N = N_1 \otimes 1_2(_{3t-1}) = N_3$, where N_3 is an incidence matrix of BIBD with parameters v = 6t + 1, $b_3 = 3t(6t + 1)$, $r_3 = 6t$, $k_3 = 2$, $A_3 = 1$ and with information matrix C_3 . Thus $C = 2(3t - 1)C_1 + C_3$. Therefore, taking into consideration Theorem 1, N is an incidence matrix of the VB block design with repeated blocks. Hence, the result.

Theorem 4 If N_1 is an incidence matrix of the BIBD with parameters given in (2.5) and N_2 is an incidence matrix of the BIBD with parameters $v = b_2 = 3(2t + 1)$, $r_2 = k_2 = 2(3t + 1)$, $A_2 = 6t + 1$, then N in the form (2.3) is an incidence matrix of the VB block design with repeated blocks and with parameters

v, $b = 3(2t + 1)^2(3t + 1)$ $r = 2(3t + 1)^2$ k $3 \cdot \frac{1}{6t(2t+1)(3t+1)}$ $b^* = 4(2t + 1)(3t + 1).$

Proof. For the product (2.3), we have $N = [N_1 \otimes 1'_{6t} \otimes N_4]$, where N_4 is an incidence matrix of BIBD with parameters v = 3(2t + 1), $b_4 = 3(2t + 1)(3t + 1)$, $r_4 = 2(3t + 1)$, $k_4 = 2$, $A_4 = 1$ and with the information matrix C_4 . Hence the information matrix C is given as $C = 6tC_1 + C_4$. Owing to Theorem 1 it implies, that N is an incidence matrix of the VB block design with repeated blocks. So, the Theorem is proven.

Theorem 5 If N_1 is an incidence matrix of the symmetrical BIBD with parameters $v = b_1$, $r_1 = k_1$, A_1 , then N in the form

$$N = N_1 * N_1$$
 (2.6)

is an incidence matrix of the VB block design with repeated blocks and with parameters

 $v, b = v^2, r = r_2, k = \frac{kilv}{Allv(v-1)}, b^* = v(v + 1)/2.$

Proof. For the product (2.6), we have $N = [N_1 N_5 N_5]$ where N_5 is an incidence matrix of BIBD with parameters v, $b_5 = v(v - 1)/2$. r5 = ri(ri - 1)/2, $k5 = \dot{A}_{1;}$ $\dot{A}_5 = (r_1(r_1 - 1)(A_1 - 1)) / (2(v - 1))$ and with information matrix C_5 . Thus the information matrix $C = C_1 + 2C_5$. That means N is an incidence matrix of the VB block design with repeated blocks, because of Theorem 1. Hence, the claim of the Theorem holds.

Corollary 1 If N_1 is an incidence matrix of the symmetrical BIBD with parameters v = b1 = 4t+3 $r_1 = k_1 = 2(t+1)$, $A_1 = t+1$, 4t+3 is a prime or a prime power, then N in the form (2.6) is an incidence matrix of the VB block design with repeated blocks and with parameters v, $b = (4t+3)^2$, $\mathbf{r} = 4(t+1)^2$,

k $(t+1) \cdot t^{2}(t+1) \cdot t^{4}(t+3)$ b* 2(t+1)(4t+3).

Corollary 2 If N₁ is an incidence matrix of the symmetrical BIBD with parameters $v = b_1 = 4t^2$, $r_1 = k_1 = t(2t + 1)$, $A_1 = t(t + 1)$, then N in the form (2.6) is an incidence matrix of the VB block design with repeated blokks and with parameters $b = 16t^4$, $r = t^2(2t + 1)^2$ k $\frac{t(2t + 1) \cdot 14t^2}{t(t + 1) \cdot 14t^2(4t^2 - 1)}$ $b^* = 2t^2(4t^2 + 1)$.

Corollary 3 If N₁ is an incidence matrix of the symmetrical BIBD with parameters $\mathbf{v} = \mathbf{b}_1 = 4\mathbf{t}^2 - 1$, $\mathbf{r}_1 = \mathbf{k}_1 = 2\mathbf{t}^2$, $\mathbf{A}_1 = \mathbf{t}^2$, then N in the form (2.6) is an incidence matrix of the VB block d_fesign with repeated b_klocks and with parameters $\mathbf{b} = (4\mathbf{t}^2 - 1)^2$ $4\mathbf{t}^4$ \mathbf{k} $2^{12} \cdot (4\mathbf{t}^2 - 1) + (4\mathbf{t}^2 - 1) + (4\mathbf{t}^2 - 1))$ $\mathbf{b}^* = 2\mathbf{t}^2(4\mathbf{t}^2 - 1)$

Corollary 4 If N_1 is an incidence matrix of the symmetrical BIBD with parameters $v = b_1 = 8t + 7$, $r_1 = k_1 = 4(t + 1)$, $A_1 = 2(t + 1)$, then N in the form (2.6) is an incidence matrix of the VB block design with repeated blocks and with parameters

$$b = (8t + 7)^{2} \quad r = 16(t + 1)^{2} \quad k \qquad "4(t + 1) \cdot 1_{8t+7}$$

$$b^{*} : 4(t + 1)(8t + 7).$$

Corollary 5 If N₁ is an incidence matrix of the symmetrical BIBD with parameters $v = b_1 = t^2 + t + 1$, $r_1 = k_1 = t^2$, $A_1 = t(t - 1)$, where t is a prime or a prime power, then N in the form (2.6) is an incidence matrix of the VB block design with repefted blocks and with parameters v, $b = (t^2 + t + 1)^2$, $r = t^4$,

k
$$t^{-} \cdot tt^{-} + t + 1$$

 $t^{(t-1)} \cdot t(t+1)(t^{2} + t + 1)$ $b^{*} = (t^{2} + t + 1)(t^{2} + t + 2)/2.$

Corollary 6 If N₁ is an incidence matrix of the symmetrical BIBD with parameters $v = b_1 = (t + 1)(t^2 + 1)$, $r_1 = k_1 = t^3$, $A_1 = t^2(t - 1)$, where t is a prime or a prime power, then N in the form (2.6) is an incidence matrix of the VB block design with repeated blocks and with parameters v, $b = (t + 1)^2(t^2 + 1)^2$,

 $t^{6} \quad k \qquad \frac{t^{13} \cdot t(t+1)(t^{2}+1)}{t^{2}(t-1)} \cdot t(t+1)(t^{2}+1)(t^{2}+t+1)} \qquad b^{*} = (t+1)(t^{2}+1)(t^{3}+1^{2}+1+2)/2.$

Corollary 7 If N_1 is an incidence matrix of the symmetrical BIBD with parameters $v = b_1$, $r_1 = k_1 = v - 1$, $A_1 = v - 2$, then N in the form (2.6) is an incidence matrix of the VB blocr design with repeated blocks and with parameters $v = b = v^2 = r = (v-1)^2 = k = \frac{(v-1) \cdot 1v}{(v-2) \cdot 1v(v-1)} = b^* = v(v+1)/2.$

3 Conclusions and examples

The importance of block repetition in a design is very well known, so many authors pay special attention to the construction rules and a practical properties of designs having repeated blocks. So, we present appropriate examples of constructions of the design matrices.

Example 1 Let us consider the BIBD (See Theorem 2) with parameters v = 4, $b_1 = 6$, $r_1 = 3$, $k_1 = 2$, $A_1 = 1$ with incidence matrix N_1 and the BIBD with parameters v = 4, $b_2 = 4$, $r_2 = 3$, $k_2 = 3$, $\dot{A}_2 = 2$ with incidence matrix N_2 , where

	10 10 10		1 1 1 0
N 1	100101	N	1 1 0 1
	0 1 1 0 0 1	^N 2	1 0 1 1
	0 1 0 1 1 0		0 1 1 1

Based on the matrices N_1 and N_2 , we form the incidence matrix N in the form (2.3) of the VB block design with repeated blocks and with parameters

v = 4,	b =	= 24	4, 1	r =	9,	k		2•	112 1 ₁₂		b*	=	10,											
	1	1	1	0	0	0	0	0	1	1	1	0	0	0	0	0	1	1	1	0	0	0	0	0
Ν	1	1	0	1	0	0	0	0	0	0	0	0	1	1	0	1	0	0	0	0	1	1	0	1
	0	0	0	0	1	0	1	1	1	0	1	1	0	0	0	0	0	0	0	0	1	0	1	1
	0	0	0	0	0	1	1	1	0	0	0	0	0	1	1	1	0	1	1	1	0	0	0	0

Hence, after permutation of columns, we have $N = [N_1 \ N_1 \ I_4 \ I_4 \ I_4]$.

Example 2 Let us consider the BIBD (See Theorem 3) with parameters $v = b_1 = 7$, $r_1 = k_1 = 3$, $\dot{A}_1 = 1$ with incidence matrix N_1 and the BIBD with parameters $v = b_2 = 7$, $r_2 = k_2 = 6$, $\dot{A}_2 = 5$ with incidence matrix N_2 , where

	1	1	1	0	0	0	0			0 1	1	1	1	1
	1	0	0	1	1	0	0			1 0	1	1	1	1
	0	1	0	1	0	1	0			1 1	0	1	1	1
N i	1	0	0	0	0	1	1	,	N2 =	1 1	1	0	1	1
	0	0	1	1	0	0	1	-		1 1	1	1	0	1
	0	0	1	0	1	1	0			1 1	1	1	1	0
	0	1	0	0	1	0	1			1 1	1	1	1	1

Based on the matrices N_i and N_2 , we form the incidence matrix N in the form (2.3) of the VB block design with repeated blocks and with parameters

7, b = 49, r = 18, k $\begin{array}{c} {}^3 \cdot 128 \\ 2 \cdot 12i \end{array}$ and, after permutation of columns, N = [N_i N_i Ni Ni N3], where N3 is an incidence matrix of BIBD with parameters v = 7, $b_3 = 21$, $r_3 = 6$, $k_3 = 2$, $\dot{A}_3 = 1$,

	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	1	0	0	0	0	0	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0
	0	1	0	0	0	0	1	0	0	0	0	1	1	1	1	0	0	0	0	0	0
N 3	0	0	1	0	0	0	0	1	0	0	0	1	0	0	0	1	1	1	0	0	0
	0	0	0	1	0	0	0	0	1	0	0	0	1	0	0	1	0	0	1	1	0
	0	0	0	0	1	0	0	0	0	1	0	0	0	1	0	0	1	0	1	0	1
	0	0	0	0	0	1	0	0	0	0	1	0	0	0	1	0	0	1	0	1	1

Example 3 Let us consider the BIBD (See Theorem 4) with parameters v = 9, $b_i = 12$, $r_i = 4$, $k_i = 3$, $\dot{A}_i = 1$ with incidence matrix N_i and the BIBD with parameters $v = b_2 = 9$, $r_2 = k_2 = 8$, $\dot{A}_2 = 7$ with incidence matrix N_2 , where

	1	1	1	1	0	0	0	0	0	0	0	0		0 1	1 1 1	1 1 1
	1	0	0	0	1	1	1	0	0	0	0	0		1 0	1 1 1	1 1 1
	0	1	0	0	1	0	0	1	1	0	0	0		11	1 1 1	1 1 1
	0	0	1	0	0	1	0	1	0	1	0	0		11	0 1 1	1 1 1
Ni =	0	0	0	1	0	0	1	1	0	0	1	0	, N2 =	1 1	1 0 1	1 1 1
	1	0	0	0	0	0	0	0	1	1	1	0		11	1 1	1 1 1
	0	1	0	0	0	0	1	0	0	1	0	1		1 1	1 1 1	0 1 1
	0	0	1	0	1	0	0	0	0	0	1	1		11	1 1 1	1 0 1
	0	0	0	1	0	1	0	0	1	0	0	1		1 1	1 1 1	1 1 0

Based on the matrices N_i and N_2 , we form the incidence matrix N in the form (2.3) of the VB block design with repeated blocks and with parameters v = 9, b = 108, r = 32, $k = \frac{3 \cdot 172}{2 \cdot 136}$, $b^* = 48$ and, after permutation of columns, N = [Ni Ni Ni Ni Ni Ni Ni Ni Ni], where N₄ is an incidence matrix of BIBD with parameters v = 9, b_4 36, r4 = 8, k4 = 2, $\lambda 4 = 1$,

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