THE 2A-MAJORANA REPRESENTATIONS OF THE HARADA-NORTON GROUP

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ABSTRACT. We show that all 2A-Majorana representations of the Harada-Norton group F_5 have the same shape. If \mathcal{R} is such a representation, we determine, using the theory of association schemes, the dimension and the irreducible constituents of the linear span U of the Majorana axes. Finally, we prove that, if \mathcal{R} is based on the (unique) embedding of F_5 in the Monster, Uis closed under the algebra product.

Keywords. Majorana Representations, Association Schemes, Monster Algebra, Harada-Norton Group.

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1. Introduction

Let (W,\cdot) be a real commutative algebra endowed with a scalar product $(\cdot,\cdot)_W$ and denote with Aut(W) the group of algebra automorphisms of W that preserve the scalar product. We shall assume that, for every $u, v, w \in W$,

- (M1) (,)_W is associative, that is $(u \cdot v, w) = (u, v \cdot w)$,
- (M2) the Norton Inequality, $(u \cdot u, v \cdot v) \geq (u \cdot v, u \cdot v)$, holds.

Recall that a Majorana axis of W (see [10, Definition 8.6.1] or, equivalently, [9, p.2423) is a vector $a \in W$ such that

- (M3) a has length 1.
- (M4) the adjoint endomorphism ad(a), induced by multiplication by a on the \mathbb{R} vector space W, is semisimple with spectrum contained in $\{1, 0, 2^{-2}, 2^{-5}\}$,
- (M5) a spans linearly the eigenspace relative to the eigenvalue 1 of ad(a),
- (M6) the linear transformation $a^{\tau} : W \to W$, that inverts the eigenvectors of ad(a) relative to 2^{-5} and centralises the other eigenvectors, preserves the algebra product,
- (M7) the linear transformation $a^{\sigma}: C_W(a^{\tau}) \to C_W(a^{\tau})$, that inverts the eigenvectors of ad(a) relative to 2^{-2} and centralises the other eigenvectors contained in $C_W(a^{\tau})$, preserves the restriction to $C_W(a^{\tau})$ of the algebra product.

Denote with \mathcal{A} the set of Majorana axes of W. If $a \in \mathcal{A}$, the map a^{τ} is called a Majorana involution corresponding to a. Note that, by (M1) and (M4), W decomposes into an orthogonal sum of ad(a)-eigenspaces, hence (M6) actually implies that every Majorana involution is an element of Aut(W). Let

$$\tau \colon \mathcal{A} \to Aut(W)$$

be the map $a \mapsto a^{\tau}$. Note that \mathcal{A} is invariant under Aut(W) and, for $a \in \mathcal{A}$ and $\delta \in Aut(W)$, we have

$$(a^{\delta})^{\tau} = \delta^{-1} a^{\tau} \delta,$$

so that the set \mathcal{A}^{τ} of Majorana involutions is invariant under conjugation by elements of Aut(W).

The fundamental examples of Majorana involutions are given by the $2A_M$ -involutions (i.e. those centralised by the double cover of the Baby Monster) of the Monster group M acting on the 196884-dimensional Conway-Norton-Griess algebra W_M . A key result, in this context, is the Norton-Sakuma Theorem, that classifies and describes the Norton-Sakuma algebras, i.e. the algebras that are generated by a pair of Majorana axes [19] (see also [9, Section 2.6]). By S. Sakuma's classification, every Norton-Sakuma algebra is isomorphic to a subalgebra of W_M generated by a pair of Majorana axes a_0, a_1 corresponding via τ to $2A_M$ -involutions in M. In [17] S. Norton proved that the latter algebras (hence all Norton-Sakuma algebras) fall into nine isomorphism types, labelled 1A, 2A, 2B, 3A, 3C, 4A, 4B, 5A, and 6A, accordingly to the conjugacy class in the Monster of the element $a_0^{\tau} a_1^{\tau}$. Further, Norton produced, for each type, a basis (the *Norton basis*), the relative structure constants and the Gram matrix. Table 1 (which is an extract from Table 3 in [9]) summarises the results from the Norton-Sakuma Theorem we need for this paper: more precisely, for each pair of distinct Majorana axes a_0, a_1 , we give the Norton basis of the algebra generated by a_0 and a_1 , and the relevant (for this paper) scalar products (with the same scaling as in [9]):

Type	Norton basis	Scalar Products
2A	$a_0, a_1, a_{ ho}$	$(a_0, a_1)_W = \frac{1}{2^3}$
2B	a_0,a_1	$(a_0, a_1)_W = 0$
3 <i>A</i>	$a_0,a_1,a_{-1},u_ ho$	$(a_0, a_1)_W = \frac{13}{28}$
3 <i>C</i>	a_0, a_1, a_{-1}	$(a_0, a_1)_W = \frac{1}{26}$
4A	$a_0, a_1, a_{-1}, a_2, v_{\rho}$	$(a_0, a_1)_W = \frac{1}{2^5}$
4B	$a_0, a_1, a_{-1}, a_2, a_{\rho^2}$	$(a_0, a_1)_W = \frac{1}{2^6}$
5A	$a_0, a_1, a_{-1}, a_2, a_{-2}, w_\rho$	$(a_0, a_1)_W = \frac{3}{27}$
6 <i>A</i>	$a_0, a_1, a_{-1}, a_2, \\ a_{-2}, a_3, a_{\rho^3}, u_{\rho^2}$	$(a_0, a_1)_W = \frac{5}{28}$

Table 1

Here, for $\rho := a_0^{\tau} a_1^{\tau}$ in each Norton-Sakuma algebra,

- $a_{-1}:=a_1^{\rho^{-1}},\ a_{-2}:=a_0^{\rho^{-1}},\ a_2:=a_0^{\rho},\ a_3:=a_1^{\rho},$ in particular they are Majorana axes.
- The vectors u_{ρ} , v_{ρ} , $\pm w_{\rho}$, resp. u_{ρ^2} , appearing in the algebras of type 3A, 4A, 5A, resp. 6A, are called 3A-, 4A-, 5A-, resp. 3A-, axes and, in each Norton-Sakuma algebra, they are defined as follows,

$$\begin{split} u_{\rho} &:= \tfrac{2^6}{3^3 5} (2a_0 + 2a_1 + a_{-1}) - \tfrac{2^{11}}{3^3 5} a_0 \cdot a_1, \\ v_{\rho} &:= a_0 + a_1 + \tfrac{1}{3} (a_{-1} + a_{-1}) - \tfrac{2^6}{3} a_0 \cdot a_1, \\ w_{\rho} &:= -\tfrac{1}{2^7} (3a_0 + 3a_1 - a_{-1} - a_{-1} - a_{-2}) + a_0 \cdot a_1, \end{split}$$

$$u_{\rho^2} := \tfrac{2^6}{3^3 5} (2a_0 + 2a_{-1} + a_{-2}) - \tfrac{2^{11}}{3^3 5} a_0 \cdot a_{-1}.$$

The indexing with powers of ρ is justified by the fact that, in the action of M on W_M , for $3 \leq N \leq 5$, the NA-axes are essentially determined (up to the sign in the 5A-case) by the cyclic groups $\langle \rho \rangle$ in M of order N (see [9, p. 2450]). It is not clear if that property follows from Axioms (M1)-(M7), therefore axiom (M8)(b) was added in [2] in the definition of Majorana representations.

- The vectors a_{ρ} , a_{ρ^2} , resp. a_{ρ^3} appearing in the algebras of type 2A-, 4B-, resp. 6A are further Majorana axes. As above, the indexing is suggested by the action of M on W_M since, in that case, whenever a_0 and a_1 generate a subalgebra of type 2A, the product $\rho = a_0^{\tau} a_1^{\tau}$ is the Majorana involution corresponding to a_{ρ} . As in the previous paragraph, that property will be axiomatised in (M8)(a). Finally, by the Norton-Sakuma Theorem (see [9, Lemma 2.20 (iv) and (v)]), a_0 and a_2 (resp. a_0 and a_3) generate a subalgebra of type 2A in the algebra of type 4B (resp. 6A) and, for $i \in \{2,3\}$, by the definition of a_i , the product $a_0^{\tau} a_i^{\tau}$ is equal to ρ^i .

The Norton-Sakuma Theorem inspired the definition of Majorana representations, introduced by A. A. Ivanov in [10] in order to provide an axiomtic framework for studying the actions of $2A_M$ -generated subgroups of M on W_M .

Let G be a finite group, \mathcal{T} a G-invariant set of involutions generating G,

$$\phi \colon G \to Aut(W)$$

a faithful representation of G on W, and

$$\psi \colon \mathcal{T} \to \mathcal{A}$$

be an injective map such that for every $q \in G$ and $t \in \mathcal{T}$,

$$(1) (t^{\psi})^{\tau} := t^{\phi}$$

and

$$(2) (t^{\psi})^{g^{\phi}} = (g^{-1}tg)^{\psi}.$$

The quintet

$$\mathcal{R} := (G, \mathcal{T}, W, \phi, \psi)$$

is called a *Majorana representation* (or, to put evidence on the set \mathcal{T} , a \mathcal{T} -Majorana representation) of G, if \mathcal{R} satisfies the following condition (see [2, Axiom M8]):

- (M8) (a) For t_1 and t_2 in \mathcal{T} , the Norton-Sakuma algebra generated by t_1^{ψ} and t_2^{ψ} has type 2A if and only if $t_1t_2 \in \mathcal{T}$.
 - (b) Suppose that t_1 , t_2 , t_3 , and t_4 are elements of \mathcal{T} such that $t_1t_2=t_3t_4$ and the subalgebras generated by t_1^{ψ} , t_2^{ψ} and t_3^{ψ} , t_4^{ψ} have both type 3A, 4A, or 5A. Then $u_{(t_1t_2)^{\phi}}=u_{(t_3t_4)^{\phi}}$, $v_{(t_1t_2)^{\phi}}=v_{(t_3t_4)^{\phi}}$, or $w_{(t_1t_2)^{\phi}}=w_{(t_3t_4)^{\phi}}$, respectively.

Axiom (M8)(a) and Norton-Sakuma Theorem (see [9, Lemma 2.20]) imply that,

if t_1^{ψ} and t_2^{ψ} generate a Norton-Sakuma subalgebra of W of type 2A, 4B, or 6A, then t_1t_2 , $(t_1t_2)^2$, or $(t_1t_3)^3$ belongs to \mathcal{T} , and $(t_1t_2)^{\psi}$, $((t_1t_2)^2)^{\psi}$, or $((t_1t_3)^3)^{\psi}$ coincides with $a_{(t_1t_2)^{\phi}}$, $a_{((t_1t_2)^2)^{\phi}}$, or $a_{((t_1t_2)^3)^{\phi}}$, respectively.

An immediate consequence of that definition is that, given a Majorana representation

$$\mathcal{R} := (G, \mathcal{T}, W, \phi, \psi)$$

of a group G and a nonempty subset \mathcal{T}_0 of \mathcal{T} , such that \mathcal{T}_0 is $\langle \mathcal{T}_0 \rangle$ -invariant, the quintet

(3)
$$\mathcal{R}_{\langle \mathcal{T}_0 \rangle} := (\langle \mathcal{T}_0 \rangle, \mathcal{T}_0, W, \phi|_{\langle \mathcal{T}_0 \rangle}, \psi|_{\mathcal{T}_0})$$

is a \mathcal{T}_0 -Majorana representation of $\langle \mathcal{T}_0 \rangle$. Further, if we replace W with the subalgebra $W_{\mathcal{T}_0}$ generated by the set of Majorana axes \mathcal{T}_0^{ψ} in the quintet (3), we still have a Majorana representation of $\langle \mathcal{T}_0 \rangle$ provided $\langle \mathcal{T}_0 \rangle$ acts nontrivially on $W_{\mathcal{T}_0}$ (which is the case, e.g., when $\langle \mathcal{T}_0 \rangle$ has trivial centre). In particular, if ϵ is an embedding of a group H in M and H^{ϵ} is generated by a subset \mathcal{T} of $2A_M$, then H inherits a $(\mathcal{T} \cap H^{\epsilon})^{\epsilon^{-1}}$ -Majorana representation \mathcal{R}_{ϵ} obtained by composing ϵ with the restriction of \mathcal{R}_M to H^{ϵ} . In that case, the Majorana representation \mathcal{R}_{ϵ} of H is said to be based on the embedding ϵ . In this paper, whenever a Majorana representation of a group G is based on an embedding ϵ in the Monster, we shall always identify G with G^{ϵ} .

For a pair (a,b) of elements in W, denote the subalgebra they generate with $\langle \langle a,b \rangle \rangle$. Let \mathcal{R} be as above, the *shape* of \mathcal{R} is a function $sh_{\mathcal{R}}$ from the set of the nondiagonal orbitals of G on \mathcal{T} to the set of types of the Norton-Sakuma algebras so that

- (1) $sh_{\mathcal{R}}((t,s)^G) = NX$ if and only if ts has order N and the algebra $\langle \langle t^{\psi}, s^{\psi} \rangle \rangle$ is a Norton-Sakuma algebra of type NX.
- (2) $sh_{\mathcal{R}}$ must respect the embeddings of the algebras:

$$2A \hookrightarrow 4B, 2A \hookrightarrow 6A, 2B \hookrightarrow 4A, 3A \hookrightarrow 6A$$

in the sense that, for
$$t, r_1, r_2 \in \mathcal{T}$$
, if $\langle \langle t^{\psi} \rangle \rangle < \langle \langle t^{\psi}, r_1^{\psi} \rangle \rangle < \langle \langle t^{\psi}, r_2^{\psi} \rangle \rangle$, then $(sh_{\mathcal{R}}((t, r_1)^G), sh_{\mathcal{R}}((t, r_2)^G)) \in \{(2A, 4B), (2A, 6A), (2B, 4A), (3A, 6A)\}.$

Remark: Clearly, if \mathcal{T}_0 is a $\langle \mathcal{T}_0 \rangle$ -invariant nonempty subset of \mathcal{T} , the shape of $\mathcal{R}_{\langle \mathcal{T}_0 \rangle}$ is the restriction of $sh_{\mathcal{R}}$ to $\mathcal{T}_0 \times \mathcal{T}_0$.

Majorana representations of several groups have already been investigated (see [9], [11], [12, 13], [14], [5], [2] and [6]).

In this paper we study the 2A-Majorana representations of the Harada-Norton group F_5 , where 2A is the set of the involutions of F_5 whose centraliser is $(2HS) \cdot 2$, the double cover of the Higman-Sims group extended by its outer automorphism group of order 2. We shall show that every 2A-Majorana representation of F_5 has the same shape as the Majorana representations of F_5 based on its embedding into M as the subgroup generated by the set of involutions in $2A_M$ that centralise an element of type 5A (here $2A = 2A_M \cap F_5$, see [4]). By [18, Theorem 21], that one is the unique embedding of F_5 into M (up to conjugation in M), hence, since F_5 is transitive on 2A, there is (up to conjugation in M) only one Majorana representation of F_5 based on an embedding in M. We prove the following result.

Theorem 1. Let W be as above and $\mathcal{R} := (F_5, 2A, W, \phi, \psi)$ be a 2A-Majorana representation of F_5 on W. Then

(i) \mathcal{R} has the shape given in Table 3;

- (ii) The \mathbb{R} -linear span $\langle 2A^{\psi} \rangle$ of $2A^{\psi}$ has dimension 18 316;
- (iii) $\langle 2A^{\psi} \rangle$ is the direct sum of three irreducible $\mathbb{R}[F_5]$ -submodules of dimensions 1, 8910 and 9405, respectively;
- (iv) if \mathcal{R} is based on the embedding of F_5 in M, then $W_{2A} = \langle 2A^{\psi} \rangle$.

Unless explicitly stated, for the remainder of this paper we shall stick to the notations introduced in this section. We shall also set $\mathcal{T} := 2A$.

2. The First Eigenmatrix

By [4, p. 166], we have $|\mathcal{T}| = 1539000$, and it seems hard, at present, to perform a direct computation of the dimension of the linear span of \mathcal{T}^{ψ} . We therefore apply the theory of association schemes as in [14] and [6] to reduce ourselves to a more manageable situation. The first step is to compute the first eigenmatrix of the association scheme relative to the permutation action of F_5 on \mathcal{T} (see [1, pp. 59-60]). For that purpose, we need to recover some information about the action F_5 induces by conjugation on \mathcal{T} .

Let $n := |\mathcal{T}|$ and let t_1, \ldots, t_n be the distinct elements of \mathcal{T} , so that

$$\mathcal{B} := (t_1, \ldots, t_n)$$

is an ordered basis for the complex permutation module V of F_5 on \mathcal{T} . With respect to \mathcal{B} , we identify $End_{\mathbb{C}}(V)$ with the set of $n \times n$ matrices with complex entries. Let T_0, \ldots, T_8 be the orbitals of F_5 on \mathcal{T} and, for every $k \in \{0, \ldots, 8\}$, let A_k be the adjacency matrix associated to the orbital T_k , that is

$$(A_k)_{ij} = \begin{cases} 1 & \text{if the pair } (t_i, t_j) \text{ is in } T_k \\ 0 & \text{otherwise.} \end{cases}$$

By [1, Theorem 1.3], the 9-tuple (A_0, \ldots, A_8) is a basis for the *centralizer algebra*

$$\mathcal{C} := End_{\mathbb{C}[F_5]}(V).$$

For $i, j, k \in \{0, ..., 8\}$, let p_{ij}^k be the number of elements z in \mathcal{T} such that for a fixed pair (x, y) in T_k we have $(x, z) \in T_i$ and $(z, y) \in T_j$. By definition, the p_{ij}^k 's are all non negative integers and, by $[1, \S 2.2]$, they are the structure constants of \mathcal{C} relative to the basis $(A_0, ..., A_8)$, that is

(4)
$$A_i A_j = \sum_{k=0}^{8} p_{ij}^k A_k.$$

The matrix B_i of size 9 whose j,k entry is p_{ij}^k is called *ith intersection matrix*. Clearly, B_i^t is the matrix associated to the endomorphism induced by A_i on \mathcal{C} via left multiplication with respect to the basis (A_0,\ldots,A_8) , in particular B_i has the same eigenvalues as A_i . By [8, Lemma 2.18.1(ii)] we may choose the indexes of the orbitals T_0,\ldots,T_8 in such a way that T_0 is the diagonal orbital (hence B_0 is the identity matrix), T_1 is the non-diagonal orbital of smallest size, and the first intersection matrix B_1 is as follows:

$$B_1 = \begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1408 & 53 & 32 & 18 & 4 & 2 & 0 & 0 & 0 & 0 \\ 0 & 50 & 0 & 2 & 12 & 0 & 2 & 0 & 0 & 0 \\ 0 & 450 & 32 & 100 & 32 & 50 & 32 & 0 & 0 & 0 \\ 0 & 350 & 672 & 112 & 160 & 100 & 92 & 160 & 0 & 0 \\ 0 & 504 & 0 & 504 & 288 & 356 & 312 & 320 & 0 & 0 \\ 0 & 0 & 672 & 672 & 552 & 650 & 720 & 640 & 1280 \\ 0 & 0 & 0 & 0 & 360 & 250 & 240 & 288 & 0 & 0 & 0 & 0 & 0 & 128 \end{pmatrix}$$

By [1, Theorem 3.1], we have that V decomposes into the direct sum

$$(5) V = V_0 \oplus \ldots \oplus V_8$$

of nine irreducible $\mathbb{C}[F_5]$ -submodules. Since F_5 is transitive on \mathcal{T} , the subspace linearly spanned by the sum of all elements of \mathcal{T} is the unique trivial submodule of V. As usual, we shall denote it by V_0 . Since the action of F_5 on \mathcal{T} is multiplicity free (see [8, Lemma 2.18.1.(ii)]), the V_j 's are minimal common eigenspaces for the adjacency matrices A_i . It follows that there is a complex invertible matrix D that simultaneously diagonalises the matrices A_i 's. By the definition of the adjacency matrices, we have that, for each i, the sums (say k_i) of the entries in each row of the matrices A_i are constant, whence V_0 is a k_i -eigenspace for A_i , for each i.

For $i, j \in \{0, ..., 8\}$, let p_{ij} be the eigenvalue of A_j on V_i . The 9×9 matrix $P := (p_{ij})$ is called the *first eigenmatrix* of the association scheme $(\mathcal{T}, \{T_0, ..., T_8\})$.

Lemma 2. With the above notations,

Proof. Note that, since A_0 is the identity matrix, $p_{i0} = 1$ for all i's. Straightforward computation shows that the eigenvalues of B_1 are 1408, 128, 28, 16, -32, -47, -112, 208, and 208, giving the first two columns of P. Set

$$(\lambda_0, \dots, \lambda_8) = (1408, 128, 28, 16, -32, -47, -112, 208, 208).$$

For each $h \in \{0, \dots, 8\}$, let S_h be the linear system

(6)
$$(B_1 - \lambda_h Id)^t (1, \lambda_h, x_2, \dots, x_8) = 0$$

in the indeterminates x_2, \ldots, x_8 . Taking i = 1 in Equation (4) and multipling each term by D on the right and by D^{-1} on the left, we get

(7)
$$(D^{-1}A_1D)(D^{-1}A_jD) = \sum_{h=0}^{8} p_{1j}^h(D^{-1}A_hD).$$

Since the matrices $D^{-1}A_hD$ are diagonal with eigenvalues p_{kh} on the common eigenspaces V_k , for each $k \in \{0, ..., 8\}$, from Equation (7) we obtain that the

relation

(8)
$$\lambda_k p_{kj} = \sum_{h=0}^{8} p_{1j}^h p_{kh}$$

holds for every $k \in \{0, ..., 8\}$. Note that the second member is the *j*th entry of the vector $B_1^t(1, \lambda_k, p_{k2}, ..., p_{k8})$, therefore Equation (8) implies that the 9-tuple $(1, \lambda_k, p_{k2}, ..., p_{k8})$ is an eigenvector for B_1 relative to the eigenvalue λ_k , for every $k \in \{0, ..., 8\}$. Since, for $k \neq 7, 8$, the eigenvalue λ_k has multiplicity 1, it follows that the first seven rows of the matrix P can be obtained computing the unique solution $(p_{k2}, ..., p_{k8})$ of the system S_k for each $k \in \{1, ..., 6\}$.

We are now left with the last two rows of the matrix P, corresponding to the eigenvalue 208 of B_1 . The set of solutions of the system S_7 ,

$$(B_1 - 208Id)^t(1, 208, x_2, \dots, x_8) = 0,$$

is

$$\{(25-\frac{x}{7},1600+\frac{8x}{7},-700-4x,2016,8x,-3150-6x,x) \mid \text{ where } x \in \mathbb{R}\}.$$

Therefore, for suitable $x, y \in \mathbb{R}$, we can write the last two rows of the matrix P as follows

$$1,208,25 - \frac{x}{7},1600 + \frac{8x}{7},-700 - 4x,2016,8x,-3150 - 6x,x$$

$$1,208,25 - \frac{y}{7},1600 + \frac{8y}{7},-700 - 4y,2016,8y,-3150 - 6y,y.$$

Set $m_i = \dim_{\mathbb{R}}(V_i)$. Then $m_0 = 1$ and, for $1 \le i \le 6$, m_i can be computed from the rows of P using the following formula (see [1, Theorem 4.1]):

$$m_i = \frac{n}{\sum_{j=0}^8 k_j^{-1} p_{ij}^2}$$

from which we get $m_1=16929,\ m_2=267520,\ m_3=653125,\ m_4=365750,\ m_5=214016,\ m_6=8910,\ \text{whence}$

$$m_7 + m_8 = n - \sum_{i=0}^{6} m_i = 12749.$$

Comparing that value with the decomposition of the permutation module of F_5 on \mathcal{T} into irreducible submodules given in [8, Lemma 2.18.1.(ii)], we obtain that, modulo interchanging the indices 7 and 8,

$$m_7 = 3344$$
 and $m_8 = 9405$.

By the Column Orthogonality Relation of the first eigenmatrix,

$$\sum_{k=0}^{8} m_k p_{ki} p_{kj} = n k_i \delta_{ij}$$

(see [1, Theorem 3.5]), applied with (i, j) = (0, 8) and (i, j) = (8, 8), we get the quadratic system

$$\begin{cases} 3344x + 9405y = -3182025 \\ 3344x^2 + 9405y^2 = 3513943125 \end{cases}$$

whose solutions are

$$(x,y) = (525, -525)$$
 or $(x,y) = (1575/61, 62475/61)$.

By [3, Theorem 3.5(b)], the matrices A_i 's are symmetric, since, by [4], the Frobenius-Schur indices of the irreducible constituents of the permutation character of F_5 on \mathcal{T} is +1 (and the action is multiplicity free). Thus, recalling that the p_{ij}^k 's are all non negative integers, in order to determine which of the two solutions is the right one, we may use the formula

$$p_{ij}^h = \frac{1}{nk_h} tr(A_i A_j A_h)$$

(see [1, Theorem 3.6(ii)]). Since the trace is invariant by matrix conjugation, $tr(A_iA_jA_h)$ can be obtained by multiplying, entry-wise, the ith, jth, and hth columns of the matrix P and adding the entries of the resulting column. In that way, we get that the entries p_{2j}^k are integers only in the case when (x,y) = (525, -525).

3. The shape

We continue with the notations of the last section. The next lemma recalls some known facts about conjugacy classes in M and F_5 (see [16, 15]). For the remainder of this paper let H be the centraliser in M of an A_5 -subgroup of type (2A, 3A, 5A). By [15], we have that $H \cong A_{12}$ and we may w.l.o.g. assume that F_5 centralizes a 5A-element in that A_5 -subgroup, in particular $H \leq F_5$.

Lemma 3. Denoting the conjugacy classes of M and F_5 as in [4], the correspondences between the conjugacy classes of the elements of order less or equal to 6 in M, F_5 and H are as in Table 2:

$Conj.\ class\ in\ M$	2A	2B	3A	4A	4B	5A	6A
$Conj.\ class\ in\ F_5$	2A	2B	3A	4A	4B	5A	6A
Cycle type in H	$2^2, 2^6$	2^{4}	$3, 3^2, 3^4$	$4^2, 4^2 \cdot 2^2$	$4\cdot 2, 4\cdot 2^2$	$5,5^{2}$	$3 \cdot 2^2, 6 \cdot 2^3, \\ 6^2, 3^2 \cdot 2^2$

Table 2

Let (t_1, \ldots, t_n) be as in the previous section. For $i, j \in \{1, \ldots, n\}$, set

$$\gamma_{ij} := (t_i^{\psi}, t_j^{\psi})_W.$$

Lemma 4. If (t_i, t_j) and (t_h, t_k) belong to the same orbital of F_5 on \mathcal{T} , then $\gamma_{ij} = \gamma_{hk}$

Proof. That follows immediately from Equation (2) and the definition of γ_{ij} .

Thus, we can set, for $k \in \{0, ..., 8\}$ and $(t, s) \in T_k$,

$$\gamma_k := (t^{\psi}, s^{\psi})_W.$$

Lemma 5. For every $x \in \{2^2, 3, 4 \cdot 2, 2^4, 5\}$ there are pairs of involutions of type 2^2 in A_{12} such that their product has cycle type x. Every element of cycle type $4^2 \cdot 2^2$ in A_{12} is the product of two elements of cycle type 2^6 .

Proof. That is an elementary computation (note that two elements of cycle type 2^6 whose product has cycle type $4^2 \cdot 2^2$ are explicitly given in the proof of Lemma 6).

Lemma 6. With the above notations, for every $k \in \{0, ..., 8\}$ and $(t, s) \in T_k$, the scalar products γ_k 's are given in the following table

k	$ t^{C_{F_5}(s)} $	$(st)^{F_5}$	$sh_{\mathcal{R}}(T_k)$	γ_k
0	1	1	_	1
1	1408	5A	5A	$3/2^{7}$
2	2200	2A	2A	$1/2^{3}$
3	35200	3A	3A	$13/2^{8}$
4	123200	4B	4B	$1/2^{6}$
5	354816	5E	5A	$3/2^{7}$
6	739200	6A	6A	$5/2^{8}$
7	277200	4A	4A	$1/2^5$
8	5775	2B	2B	0

Table 3

Proof. The first two columns of Table 3 follow from Lemma 2. The correspondence that associates to each orbital T_k of F_5 on \mathcal{T} the F_5 -conjugacy class x_k of the products ts, where $(t,s) \in T_k$, has been determined by Segev in [20], giving the third column.

Assume $sh_{\mathcal{R}}(T_k) = NX$, where $N \in \{1, \dots, 6\}$ and $X \in \{A, B, C\}$. By the definition of shape, for $(t, s) \in T_k$, we have that |st| = N. In particular, for k equal to 1, 5 and 6, we have that $sh_{\mathcal{R}}(T_k)$ is equal to 5A, 5A, and 6A, respectively.

Let $k \in \{2, 3, 4, 8\}$. By the second and third rows of Table 2 and Lemma 5 there are involutions s and t of cycle type 2^2 in $\mathcal{T} \cap H$ such that $st \in x_k$, whence, by the first and third columns of Table 3,

$$(s,t) \in T_k \cap (H \times H).$$

By the remark in the introduction, we have that

$$sh_{\mathcal{R}}(T_k) = sh_{\mathcal{R}_H}((s,t)^H),$$

whence Lemma 8 and Table 10 in [6] give the entry in the fourth column corresponding to k.

Assume now k = 7. Choose the elements

$$s = (1, 2)(3, 4)(5, 6)(7, 8)(9, 10)(11, 12)$$
 and $t = (1, 3)(2, 4)(5, 7)(6, 9)(8, 11)(10, 12)$

in H. Then st has cycle type $4^2 \cdot 2^2$. By Table 2, s and t are contained in \mathcal{T} and $(st)^{F_5} = 4A$, hence, by the third column of Table 3, $(s,t) \in T_7$ and, by the Norton-Sakuma Theorem, $sh_{\mathcal{R}}(T_7) \in \{4A,4B\}$. By Equation (2),

$$(t^{\psi})^{(ts)^{\phi}} = (t^{ts})^{\psi} = (t^s)^{\psi},$$

so we have that t^{ψ} and $(t^s)^{\psi}$ are contained in the subalgebra generated by t^{ψ} and s^{ψ} , which is $\langle s, t \rangle$ -invariant. Since tt^s has cycle type 2^4 , by Table 2 it belongs to the class 2B of F_5 , whence, by the third column of Table 3, $(t, t^s) \in T_8$ and the subalgebra generated by t^{ψ} , $(t^s)^{\psi}$ is of type 2B, by the previous paragraph. By the second condition of the definition of the shape, $sh_{\mathcal{R}}(T_7) = 4A$.

Finally, the last column follows from Table 1.

4. Closure

Lemma 7. Suppose that R is based on the embedding of F_5 in M. Then

$$\langle \mathcal{T}^{\psi} \rangle = W_{\mathcal{T}}.$$

Proof. Let H be the subgroup of F_5 isomorphic to A_{12} defined as in the previous section. Let t,s be distinct elements of \mathcal{T} , set $\rho = (ts)^{\phi}$ and let N be the order of ρ . Let U be the Norton-Sakuma algebra generated by t^{ψ} and s^{ψ} , and let NX be its type. By Table 1, if NX is contained in $\{2A, 2B, 4B\}$, then U is linearly spanned by elements in \mathcal{T}^{ψ} , otherwise, by Lemma 6, $NX \in \{3A, 4A, 5A, 6A\}$ and U has a basis all of whose elements but the NX-axis are Majorana axes. Therefore, with the notations of Table 1, we may assume that $NX \in \{3A, 4A, 5A, 6A\}$ and show that, in all those cases, the NX-axes u_{ρ} , v_{ρ} , w_{ρ} , u_{ρ^2} are contained in $\langle \mathcal{T}^{\psi} \rangle$.

If ts has order 3, 4, or 5, then by Lemma 3, there is $g \in F_5$, depending on ts, such that ts is an element of cycle type respectively 3, $4^2 \cdot 2^2$, and 5 in H^g . By Lemma 5, there are elements t' and s' of cycle type 2^2 or 2^6 in H^g such that ts = t's'. By Lemma 3, $(t')^{\psi}$ and $(s')^{\psi}$ generate a Norton-Sakuma algebra of the same type as U, thus, by Axiom (M8)(b), we have that $u_{\rho} = u_{(t's')^{\phi}}$, $v_{\rho} = v_{(t's')^{\phi}}$, and $w_{\rho} = w_{(t's')^{\phi}}$, respectively.

Assume NX=3A. By [2, Corollary 3.2], $u_{(t's')^{\phi}}$ is a linear combination of elements of $(\mathcal{T}\cap H^g)^{\psi}$ and we are done.

Similarly, assume NX = 4A (resp. NX = 5A). By [2], second formula in the abstract, or Section 6 (resp. Lemma 5.1), we have that $v_{(t's')^{\phi}}$ (resp. $w_{(t's')^{\phi}}$) is a linear combination of elements in $(\mathcal{T} \cap H^g)^{\psi}$ and 3A-axes, and we are done by the previous case.

Finally assume NX = 6A. Then, by the remarks after Table 1, u_{ρ^2} is a 3A-axis and again we are done by the 3A case.

Note that in the previous proof we require that \mathcal{R} is based on the embedding of F_5 in M only to deal with the case 4A, all the other cases following from results of [2] that depend only on the shape of that representation of A_{12} .

5. Proof of Theorem 1

The first claim of Theorem 1 follows from Lemma 6 and the last is the content of Lemma 7. To prove the second and the third claims, let

$$\Gamma = (\gamma_{ij})$$

be the Gram matrix of $(,)_W$ associated to the *n*-tuple $(t_1^{\psi}, \dots, t_n^{\psi})$. By an elementary result on Euclidean spaces, we have that

(11)
$$\operatorname{rank}(\Gamma) = \dim_{\mathbb{R}}(\langle t^{\psi} \mid t \in \mathcal{T} \rangle).$$

Since T_0, \ldots, T_8 is a partition of $\mathcal{T} \times \mathcal{T}$ and, by Equation (10), $\gamma_k = \gamma_{ij}$, for $(t_i, t_j) \in T_k$, we have that

(12)
$$\Gamma = \sum_{k=0}^{8} \gamma_k A_k.$$

Let D be as in Section 2. From Equation (12) we get:

(13)
$$\overline{\Gamma} := D^{-1}\Gamma D = \sum_{k=0}^{8} \gamma_k D^{-1} A_k D,$$

where all the matrices $\overline{\Gamma}$, and $\overline{A}_k := D^{-1}A_kD$ for $k \in \{0, \dots, 8\}$, are diagonal. Now, clearly, the rank of Γ is equal to the rank of $\overline{\Gamma}$, hence (being $\overline{\Gamma}$ diagonal) to the number of nonzero entries of $\overline{\Gamma}$. By Lemma 6 (Table 3), Equation (13) becomes

$$\overline{\Gamma} = \overline{A}_0 + \frac{3}{2^7} \overline{A}_1 + \frac{1}{8} \overline{A}_2 + \frac{13}{2^8} \overline{A}_3 + \frac{1}{2^6} \overline{A}_4 + \frac{3}{2^7} \overline{A}_5 + \frac{5}{2^8} \overline{A}_6 + \frac{1}{2^5} \overline{A}_7 + 0 \overline{A}_8,$$

which, by Lemma 2, gives the eigenvalues

of $\overline{\Gamma}$ on the subspaces V_0, \ldots, V_8 , respectively. Hence

$$\dim_{\mathbb{R}}(\langle \mathcal{T}^{\psi} \rangle) = m_0 + m_6 + m_8 = 1 + 9405 + 8910 = 18316.$$

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