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Hadamard Matrices of Order  $4(2p + 1)$ 

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It is shown in this paper that if  $p$  is a prime and  $q = 2p - 1$  is a prime power, then there exists an Hadamard matrix of order  $4(2p + 1)$ .

## 1. INTRODUCTION

An Hadamard matrix  $H$  is a matrix of order  $n$  all of whose elements are  $+1$  or  $-1$  and that satisfies  $HH^T = nI$ , where  $H^T$  is the transpose of  $H$  and  $I$  is the unit matrix of order  $n$ . The order  $n$  of  $H$  is necessarily 1, 2 or is divisible by 4. It is an outstanding conjecture that Hadamard matrices of order  $n$  always exist when  $n$  is divisible by 4. Many classes of Hadamard matrices are known; pertinent references may be found in [3, 6, 7]. The smallest order  $n$  for which the existence of an Hadamard matrix is unsettled is  $n = 268$ .

Let  $D_1, D_2, \dots, D_n$  be subsets of  $V$ , the set of residues modulo a positive integer  $v$ , containing  $k_1, k_2, \dots, k_n$  elements, respectively. Write  $T_i$  for the totality of all differences modulo  $v$  (with repetitions) between elements of  $D_i$ , and  $T$  for the totality of elements of all the  $T_i$ . If  $T$  contains each nonzero residue of  $V$  a fixed number of times,  $\lambda$ , say, then the sets  $D_1, D_2, \dots, D_n$  are called  $n - \{v; k_1, k_2, \dots, k_n; \lambda\}$  supplementary difference sets. Supplementary difference sets are useful in constructing Hadamard matrices (see [6]). In Sections 2 and 3 of this paper we show that  $4 - \{2t; t - 1, t, t, 2(t - 1)\}$  supplementary difference sets can be used to construct an Hadamard matrix of order  $4(2t + 1)$ . Let  $p$  be a prime and  $q = 2p - 1$  a prime power. In Section 6 a construction is given of

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$4 - \{2p; p - 1, p, p, p; 2(p - 1)\}$  supplementary difference sets. This is accomplished by suitably combining the residue sets in Lemma 2 of Section 4 and Lemma 3 of Section 5. The construction yields an Hadamard matrix of order  $4(2p + 1)$ . Two interesting examples may be cited. An Hadamard matrix of order 156 was first constructed by Baumert and Hall [1] in 1965. The case  $p = 19$ ,  $q = 37$  of the present construction furnishes a new matrix of this order. The case  $p = 439$ ,  $q = 877$  leads to an Hadamard matrix of order 3516. This order seems to be new.

The method of this paper was suggested by the results of a computer search for  $4 - \{2t; t - 1, t, t, t; 2(t - 1)\}$  supplementary difference sets. Indeed, in the case  $t = 19$  an Hadamard matrix of order 156 was originally constructed in this manner.

## 2. SUPPLEMENTARY DIFFERENCE SETS

Let  $D = (x_1, x_2, \dots, x_k)$  denote a set of  $k$  distinct residues modulo a positive integer  $v$ . For each residue  $r \not\equiv 0 \pmod{v}$  let  $\lambda(r)$  denote the number of solution pairs  $(x_i, x_j)$  of the congruence  $x_i - x_j \equiv r \pmod{v}$  with  $x_i$  and  $x_j$  in  $D$ . If  $\lambda(r) = \lambda$  for each  $r \not\equiv 0 \pmod{v}$ , then  $D$  is said to be a  $(v, k, \lambda)$  difference set. In this case the relation  $k(k - 1) = \lambda(v - 1)$  evidently holds. A familiar example of a difference set is incorporated into the following lemma.

LEMMA 1. *Suppose that the set  $D$  consists of the  $(p - 1)/2$  quadratic residues modulo an odd prime  $p$ . If  $p \equiv 3 \pmod{4}$ , then  $\lambda(r) = (p - 3)/4$  for each  $r \not\equiv 0 \pmod{p}$ . If  $p \equiv 1 \pmod{4}$ , then  $\lambda(r) = (p - 5)/4$  when  $(r | p) = 1$  and  $\lambda(r) = (p - 1)/4$  when  $(r | p) = -1$ . The symbol  $(r | p)$  is the Legendre symbol.*

This lemma is well known and is proved implicitly in [4, p. 30].

The elements in  $D = (x_1, x_2, \dots, x_k)$  generate the circulant  $(1, -1)$  matrix  $A = [a_{ij}] (i, j = 0, 1, \dots, v - 1)$  of order  $v$ ;  $a_{ij} = a_{0, j-i} = 1$  when  $j - i \in D$  (all numbers modulo  $v$ ) and  $-1$  otherwise. Conversely, if  $A$  is a circulant  $(1, -1)$  matrix of order  $v$  with  $+1$  appearing  $k$  times in the top row and  $-1$  appearing  $v - k$  times, then the set  $D = (x_1, x_2, \dots, x_k)$  of  $k$  residues modulo  $v$  that generate  $A$  can be reconstructed.

The matrix  $A$  is an incidence matrix. The inner product of its  $i$ th and  $j$ th rows ( $i \neq j$ ) may be computed as follows. Put  $j - i = r$ . Since

$$(h - i) - r = h - j \quad (h = 0, 1, \dots, v - 1),$$

the number of times that  $+1$  appears twice in the same column is  $\lambda(r)$ , the number of times that opposite signs appear is  $2(k - \lambda(r))$ , and the

number of times that  $-1$  appears twice is  $v - 2k + \lambda(r)$ . The inner product of the  $i$ th and  $j$ th rows is therefore  $v - 4k + 4\lambda(r)$ . It follows that the  $(i, j)$  element of  $AA^T$  is given by

$$(AA^T)_{ij} = \begin{cases} v & (i = j), \\ v - 4k + 4\lambda(r) & (i \neq j; j - i = r). \end{cases} \tag{2.1}$$

In particular, if  $D$  is a  $(v, k, \lambda)$  difference set, then  $A$  satisfies the familiar incidence equation

$$AA^T = 4(k - \lambda)I + (v - 4k + 4\lambda)J, \tag{2.2}$$

where  $J$  is the matrix of order  $v$  with every element  $+1$ .

Supplementary difference sets have been used by Szekeres [5] and Wallis [6] to construct Hadamard matrices and balanced incomplete block designs. Let  $D_1, D_2, \dots, D_n$  be sets of distinct residues modulo  $v$  containing  $k_1, k_2, \dots, k_n$  elements, respectively. For each residue  $r \not\equiv 0 \pmod{v}$  let  $\lambda_i(r)$  denote the number of solution pairs  $(x, y)$  of the congruence  $x - y \equiv r \pmod{v}$  with  $x$  and  $y$  in  $D_i$ . Put

$$\lambda(r) = \lambda_1(r) + \lambda_2(r) + \dots + \lambda_n(r).$$

If  $\lambda(r) = \lambda$  for each  $r \not\equiv 0 \pmod{v}$ , then the sets  $D_1, D_2, \dots, D_n$  are called  $n - \{v; k_1, k_2, \dots, k_n; \lambda\}$  supplementary difference sets. For each individual set  $D_i$  the inner product of any two row vectors of the corresponding incidence matrix  $A_i$  may be computed by means of formula (2.1). In this manner an extension of the incidence equation (2.2) may be derived. The result is stated in the following theorem.

**THEOREM 1.** *Let  $A_1, A_2, \dots, A_n$  be the circulant  $(1, -1)$  matrices of  $n - \{v; k_1, k_2, \dots, k_n; \lambda\}$  supplementary difference sets  $D_1, D_2, \dots, D_n$ . Then we have*

$$\sum_{i=1}^n A_i A_i^T = 4 \left( \sum_{i=1}^n k_i - \lambda \right) I + \left( nv - 4 \sum_{i=1}^n k_i + 4\lambda \right) J.$$

We shall require the following corollary of Theorem 1.

**COROLLARY.** *The circulant incidence matrices  $B_i (i = 1, 2, 3, 4)$  of*

$$4 - \left\{ v; k_1, k_2, k_3, k_4; \sum_{i=1}^4 k_i - v - 1 \right\}$$

*supplementary difference sets satisfy the incidence equation*

$$\sum_{i=1}^4 B_i B_i^T = 4(v + 1)I - 4J.$$

Supplementary difference sets defined over an Abelian group are treated in [6]. For an extension of Theorem 1 and its corollary from the cyclic case to the Abelian case, see [7, Lemma 9, Corollary 10].

### 3. HADAMARD MATRICES OF GOETHALS-SEIDEL TYPE

A circulant matrix  $A = [a_{ij}](i, j = 0, 1, \dots, v - 1)$  of order  $v$  is one in which  $a_{ij} = a_{0, j-i}$ , where  $j - i$  is reduced modulo  $v$ . A back circulant matrix  $A = [a_{ij}](i, j = 0, 1, \dots, v - 1)$  of order  $v$  is one in which  $a_{ij} = a_{0, j+i}$ , where  $j + i$  is reduced modulo  $v$ . If  $A$  and  $B$  are two circulant matrices of the same order, then  $AB = BA$ . If  $A$  is circulant and  $B$  is back circulant, then  $AB = BA^T$ .

Let a square matrix  $R$  of order  $v$  be defined by its only nonzero elements

$$r_{i, v-2-i} = r_{v-1, v-1} = 1 \quad (i = 0, 1, \dots, v - 1).$$

Then  $R^T = R$  and  $R^2 = I$ . If  $A$  is a circulant matrix of order  $v$ , then  $AR$  and  $A^T R$  are back circulants of order  $v$ . If the numbers  $a_0, a_1, \dots, a_{v-1}$  are the elements in the first row of  $A$ , then the numbers  $a_{v-2}, a_{v-3}, \dots, a_1, a_0, a_{v-1}$  comprise the first row of  $AR$ , and the numbers  $a_2, a_3, \dots, a_{v-1}, a_0, a_1$  comprise the first row of  $A^T R$ . Furthermore, since  $R$  is itself a back circulant,  $AR = RA^T$ .

Let  $w$  be the column vector of  $v$  1's. Let  $X, Y, Z, W$  be the  $v \times 4$  matrices defined by

$$\begin{aligned} X &= [w, w, w, w], & Y &= [w, w, -w, -w], \\ Z &= [w, -w, w, -w], & W &= [-w, w, w, -w]. \end{aligned}$$

Let  $K$  be the circulant matrix of order 4 whose top row is the vector  $[1, -1, -1, -1]$ .

Goethals and Seidel [2] have recently demonstrated the existence of skew Hadamard matrices of orders 36 and 52 by means of a new type of construction. The matrix  $H$  in the next theorem is an adaptation of the Goethals-Seidel matrix.

**THEOREM 2.** *Let  $v$  be an even integer, and put  $v = 2t$ . Let  $A, B, C, D$  be square circulant matrices of order  $v$  with elements  $\pm 1$ . Suppose that the number of 1's in any row of  $A$  is  $t - 1$ , and the number of 1's in any row of  $B, C$ , or  $D$  is  $t$ . If*

$$AA^T + BB^T + CC^T + DD^T = 4(2t + 1) - 4J,$$

then the matrix

$$H = \begin{array}{|c|c|c|c|c|} \hline A & BR & CR & DR & X \\ \hline -BR & A & -D^T R & C^T R & Y \\ \hline -CR & D^T R & A & -B^T R & Z \\ \hline -DR & -C^T R & B^T R & A & W \\ \hline -X^T & Y^T & Z^T & W^T & K \\ \hline \end{array}$$

is an Hadamard matrix of order  $4(2t + 1)$ .

By means of a straightforward verification we may show that the inner product of any two distinct rows of  $H$  reduces to the zero matrix.

The idea of associating with a circulant matrix  $A$  of order  $v$  the polynomial

$$\psi(\zeta) = a_0 + a_1\zeta + \dots + a_{v-1}\zeta^{v-1},$$

where the coefficients  $a_0, a_1, \dots, a_{v-1}$  comprise the first row of  $A$  and  $\zeta$  is a  $v$ th root of unity, has been exploited by Williamson [9]. One may also associate with  $\psi(\zeta)$  a finite Parseval relation. For example, if the coefficients of  $\psi(\zeta)$  are complex numbers, this relation is given for a fixed integer  $r$  by

$$\sum_{i=0}^{v-1} a_i \bar{a}_{i+r} = (1/v) \sum_{j=0}^{v-1} |\psi(\zeta^j)|^2 \zeta^{jr},$$

where  $\bar{a}_{i+r}$  is the conjugate of  $a_{i+r}$  and  $\zeta = \exp(2\pi i/v)$ . If  $A$  is a symmetric matrix, then  $a_i = a_{v-i}$  ( $i = 0, 1, \dots, v - 1$ ). In this case  $\psi(\zeta)$  is actually a real number. If the coefficients  $a_i$  ( $i = 0, 1, \dots, v - 1$ ) are also real, then the identity

$$\sum_{i=0}^{v-1} a_i a_{i+r} = (1/v) \sum_{j=0}^{v-1} \psi^2(\zeta^j) \zeta^{jr} \tag{3.1}$$

holds for each integer  $r$ . Formula (3.1) will be utilized in the next section to compute the inner product of two row vectors of the circulant matrix  $A$ .

4. THE RESIDUE SETS  $D_1$  AND  $D_2$ 

Let  $GF(q)$  denote the Galois field of order  $q$ , where  $q$  is an odd prime power. The Legendre symbol  $\chi(a)$  in  $GF(q)$  is defined as  $+1$ ,  $-1$  or  $0$  according as  $a$  is a nonzero square, a nonsquare, or zero in  $GF(q)$ . If  $w$  is a nonsquare element in  $GF(q)$ , then the polynomial  $P(x) = x^2 - w$  is irreducible in  $GF(q)$ , and the polynomials  $ax + b$ ,  $b \in GF(q)$  modulo  $P(x)$  form a finite field  $GF(q^2)$  of order  $q^2$ . The following theorem is proved in [8].

**THEOREM 3.** *Let  $q$  be a prime power  $\equiv 1 \pmod{4}$  and put  $n = (q + 1)/2$ . Let  $\gamma$  be a primitive element of  $GF(q^2)$ . Put  $\gamma^i = ax + b$  ( $a, b \in GF(q)$ ) and define*

$$a_i = \chi(a), \quad b_i = \chi(b),$$

where  $\chi(a)$  is the Legendre symbol in  $GF(q)$ . Then the sums

$$f(\zeta) = \sum_{i=0}^{n-1} a_{4i} \zeta^i, \quad g(\zeta) = \sum_{i=0}^{n-1} b_{4i} \zeta^i \quad (4.1)$$

satisfy the identity

$$f^2(\zeta) + g^2(\zeta) = q, \quad (4.2)$$

for each  $n$ -th root of unity  $\zeta$  including  $\zeta = 1$ .

It is interesting to note that when  $q$  is a prime  $\equiv 1 \pmod{4}$  and  $\zeta = 1$ , the identity (4.2) reduces to the classical result that every prime  $p \equiv 1 \pmod{4}$  is representable as the sum of two squares of integers.

We proceed to make the following application of Theorem 3. Put  $v = 2n$  so that  $v = q + 1$ . We construct two polynomials  $\psi_1(\zeta)$ ,  $\psi_2(\zeta)$  of degree  $v - 1$  as follows:

$$\psi_1(\zeta) = -1 + \sum_{i=1}^{n-1} (-1)^i a_{4i} \zeta^i - \zeta^n + \sum_{i=1}^{n-1} (-1)^{i+1} a_{4i} \zeta^{i+n}, \quad (4.3)$$

$$\psi_2(\zeta) = \sum_{i=0}^{n-1} (-1)^i b_{4i} \zeta^i + \sum_{i=0}^{n-1} (-1)^{i+1} b_{4i} \zeta^{i+n}, \quad (4.4)$$

where  $a_{4i}$ ,  $b_{4i}$  are the coefficients appearing in (4.1), and  $\zeta$  is a  $v$ th root of unity. Note that  $a_0 = 0$ ,  $b_0 = 1$ . Furthermore, exactly  $n - 1$  of the coefficients in  $\psi_1(\zeta)$  are equal to  $+1$ , and exactly  $n$  of the coefficients in  $\psi_2(\zeta)$  are equal to  $+1$ . The remaining coefficients are equal to  $-1$ . We

next associate circulant  $(1, -1)$  matrices  $A$  and  $B$  of order  $v$  with  $\psi_1(\zeta)$  and  $\psi_2(\zeta)$ , respectively. The elements in the top row of  $A$  are the consecutive coefficients of the powers of  $\zeta$  in  $\psi_1(\zeta)$ . The elements in the top row of  $B$  are the consecutive coefficients of the powers of  $\zeta$  in  $\psi_2(\zeta)$ . Finally, we construct (see the fourth paragraph in Section 2) two sets of residues

$$D_1 = (x_1, x_2, \dots, x_{n-1}), \quad D_2 = (y_1, y_2, \dots, y_n), \quad (4.5)$$

modulo  $v$ , that can be used to generate the circulants  $A$  and  $B$ . As in Section 2 let  $\lambda_i(r)$  denote for each  $r \not\equiv 0 \pmod{v}$  the number of solution pairs  $(x, y)$  of the congruence  $x - y \equiv r \pmod{v}$  with  $x$  and  $y$  in  $D_i$ .

The main result of this section is the following lemma.

LEMMA 2. *For the sets  $D_1$  and  $D_2$  in (4.5) we have*

$$\lambda_1(r) + \lambda_2(r) = \begin{cases} 0 & (r = n), \\ n - 1 & (r \neq n), \end{cases}$$

with  $1 \leq r \leq v - 1$ .

*Proof.* We return to (4.3) and (4.4). Since  $\zeta^v = 1$ , we get  $\zeta^n = \pm 1$ . Clearly, if  $\zeta^n = 1$ , then  $\psi_1(\zeta) = -2$  and  $\psi_2(\zeta) = 0$ . But if  $\zeta^n = -1$ , then  $\psi_1(\zeta) = 2f(-\zeta)$  and  $\psi_2(\zeta) = 2g(-\zeta)$ . Note also that  $-\zeta$  is an  $n$ th root of unity when  $\zeta^n = -1$ . The identity (4.2) is thus transformed into

$$\psi_1^2(\zeta) + \psi_2^2(\zeta) = \begin{cases} 4 & (\zeta^n = 1), \\ 4g & (\zeta^n = -1). \end{cases} \quad (4.6)$$

It is proved in [8, formula (18)] that the coefficients  $a_{4i}, b_{4i}$  in (4.1) satisfy

$$a_{4i} = a_{4(n-i)}, \quad b_{4i} = b_{4(n-i)} \quad (i = 0, 1, \dots, n - 1).$$

Consequently the sums  $f(\zeta)$  and  $g(\zeta)$  are real when  $\zeta^n = 1$ . It follows that the sums  $\psi_1(\zeta)$  and  $\psi_2(\zeta)$  are also real when  $\zeta^n = 1$ .

We are now in the position to apply the finite Parseval relation (3.1) to  $\psi_1(\zeta)$  and  $\psi_2(\zeta)$ . For this purpose it is convenient to write

$$\psi_1(\zeta) = a'_0 + a'_1 \zeta + \dots + a'_{v-1} \zeta^{v-1}, \quad (4.7)$$

$$\psi_2(\zeta) = b'_0 + b'_1 \zeta + \dots + b'_{v-1} \zeta^{v-1}, \quad (4.8)$$

where the coefficients in (4.7) and (4.8) are the same as the corresponding coefficients in (4.3) and (4.4), respectively.

If  $\zeta = \exp(2\pi i/v)$ , then formula (3.1) yields

$$\sum_{i=0}^{v-1} (a'_i a'_{i+r} + b'_i b'_{i+r}) = (1/v) \sum_{j=0}^{v-1} (\psi_1^2(\zeta^j) + \psi_2^2(\zeta^j)) \zeta^{jr} \quad (4.9)$$

for each integer  $r$ .

In order to evaluate the right member of (4.9) we employ (4.6). Suppose that  $1 \leq r \leq v-1$ . In the last sum we separate the even values of  $j$  from the odd. Since  $\zeta^n = -1$ , the coefficient of  $\zeta^{jr}$  reduces to 4 when  $j$  is even and to  $4q$  when  $j$  is odd. For  $r = n$  we have  $\zeta^{jr} = (-1)^j$ , and the right side of (4.9) reduces to  $-4(n-1)$ . For  $r \neq n$  the sum over even values of  $j$  reduces to 0 and so does the sum over odd values of  $j$ . Thus we have established for  $1 \leq r \leq v-1$  that

$$\sum_{i=0}^{v-1} (a'_i a'_{i+r} + b'_i b'_{i+r}) = \begin{cases} -4(n-1) & (r = n), \\ 0 & (r \neq n). \end{cases} \quad (4.10)$$

The sum in the left member of (4.10) is the inner product of two row vectors of the circulant  $A$  plus the inner product of the corresponding two row vectors of the circulant  $B$ . By means of (2.1) this sum may also be expressed as

$$\begin{aligned} & (v - 4(n-1) + 4\lambda_1(r)) + (v - 4n + 4\lambda_2(r)) \\ & = -4(n-1) + 4(\lambda_1(r) + \lambda_2(r)). \end{aligned} \quad (4.11)$$

Comparing (4.10) and (4.11), we obtain the result stated in Lemma 2.

## 5. THE RESIDUE SET $D_3$

For a prime  $p = 2m + 1$  let  $D = (\alpha_1, \alpha_2, \dots, \alpha_m)$  denote the set of  $m$  quadratic residues of  $p$  that are between 0 and  $p$ . For  $r \not\equiv 0 \pmod{p}$  let  $\lambda(r)$  denote the number of solution pairs  $(x, y)$  of the congruence

$$x - y \equiv r \pmod{p} \quad (5.1)$$

with  $x, y$  in  $D$ . The number  $\lambda(r)$  is evaluated in Lemma 1.

The  $p$  residues in the set

$$D_3 = (0, \alpha_1, \alpha_2, \dots, \alpha_m, \alpha_1 + p, \alpha_2 + p, \dots, \alpha_m + p) \quad (5.2)$$

are in different residue classes with respect to the modulus  $2p$ . For  $r \not\equiv 0$



(mod  $2p$ ) let  $\lambda_3(r)$  denote the number of solution pairs  $(z, w)$  of the congruence

$$z - w \equiv r \pmod{2p} \tag{5.3}$$

with  $z, w$  in  $D_3$ .

We shall prove the following lemma.

LEMMA 3. For the set  $D_3$  in (5.2) we have

$$\lambda_3(r) = \begin{cases} p - 1 & (r = p), \\ (p - 1)/2 & (r \neq p), \end{cases}$$

with  $1 \leq r \leq 2p - 1$ .

*Proof.* The structure of  $D_3$  reveals at once that  $\lambda_3(p) = p - 1$ . Any solution pair  $(z, w)$  of the congruence (5.3) is such that  $w - z \equiv -r \pmod{2p}$ . Thus  $\lambda_3(r) = \lambda_3(2p - r)$ , and we may suppose in the rest of the proof that  $1 \leq r \leq p - 1$ .

We first note that each solution pair  $(x, y)$  of the congruence (5.1) produces two solution pairs  $(z, w)$  of the congruence (5.3). If  $x > y$ , the two solutions are given by

$$x - y \equiv r \pmod{2p} \quad \text{and} \quad (x + p) - (y + p) \equiv r \pmod{2p}.$$

If  $x < y$ , the two solutions are given by

$$(x + p) - y \equiv r \pmod{2p} \quad \text{and} \quad x - (y + p) \equiv r \pmod{2p}.$$

For each fixed  $r$  such that  $1 \leq r \leq p - 1$  we next seek solutions of (5.3) in which either  $z = 0$  or  $w = 0$ . If  $p \equiv 3 \pmod{4}$ , there is exactly one such solution. If  $r \in D_3$ , this solution is given by  $r - 0 \equiv r \pmod{2p}$ . If  $r \notin D_3$ , then  $p - r \in D_3$  and the solution is given by  $0 - (2p - r) \equiv r \pmod{2p}$ . If  $p \equiv 1 \pmod{4}$  and  $r \in D_3$ , there are exactly two such solutions. In this case it is also true that  $p - r \in D_3$  so that the two solutions are given by  $r - 0 \equiv r \pmod{2p}$  and  $0 - (2p - r) \equiv r \pmod{2p}$ . If  $p \equiv 1 \pmod{4}$  and  $r \notin D_3$ , there are no solutions of the type under consideration.

In summary, we have shown the following. If  $p \equiv 3 \pmod{4}$ , then  $\lambda_3(r) = 2\lambda(r) + 1$ . If  $p \equiv 1 \pmod{4}$  and  $r \in D_3$ , then  $\lambda_3(r) = 2\lambda(r) + 2$ . If  $p \equiv 1 \pmod{4}$  and  $r \notin D_3$ , then  $\lambda_3(r) = 2\lambda(r)$ . Substituting the value of  $\lambda(r)$  given in Lemma 1, we find in any event that  $\lambda_3(r) = (p - 1)/2$ . This completes the proof of Lemma 3.

## 6. THE MAIN THEOREMS

Let  $p$  be an odd prime and  $q = 2p - 1$  a prime power. Since  $q \equiv 1 \pmod{4}$ , the hypothesis of Theorem 3 is satisfied. This enables us to apply Lemma 2 with  $n = p$  and modulus  $v = 2p$ . We may also apply Lemma 3 with the same modulus.

The two sets  $D_1$  and  $D_2$  of Lemma 2 together with the two sets  $D_3$  and  $D_4$  (with  $D_3 = D_4$ ) of Lemma 3 constitute four supplementary difference sets in which

$$\lambda(r) = \lambda_1(r) + \lambda_2(r) + \lambda_3(r) + \lambda_4(r) = 2(p - 1)$$

for each  $r \not\equiv 0 \pmod{2p}$ . We have therefore proved the following theorem.

**THEOREM 4.** *If  $p$  is an odd prime and  $q = 2p - 1$  is a prime power, then there exist  $4 - \{2p; p - 1, p, p, p; 2(p - 1)\}$  supplementary difference sets.*

By the corollary of Theorem 1 the circulant incidence matrices  $A, B, C, D$  of the four supplementary difference sets  $D_1, D_2, D_3, D_4$  of Theorem 4 satisfy the incidence equation

$$AA^T + BB^T + CC^T + DD^T = 4(2p + 1) - 4J.$$

Hence Theorem 2 yields the main theorem of this paper

**THEOREM 5.** *If  $p$  is a prime and  $q = 2p - 1$  is a prime power, then there exists an Hadamard matrix of order  $4(2p + 1)$ .*

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