## ORTHOGONAL ARRAYS OBTAINED BY ARRAY SUBTRACTION

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**Abstract** In this paper, by using the orthogonal decompositions of projection matrices, a new general approach is proposed to construct asymmetrical OAs, namely array subtraction, the operation of which is not the usual subtraction but it is interesting since many so called atoms of asymmetrical OAs can be obtained by the array subtraction. It is important to find these atoms from some known asymmetrical OAs since they can make up of many new asymmetrical OAs. As an application of the method, some old and new mixed-level OAs of run sizes 72 and 100 are constructed.

**Keywords** Mixed-level OA, Kronecker product, projection matrix, permutation matrix.

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#### 1. Introduction

An  $n \times m$  matrix A, having  $k_i$  columns with  $p_i$  levels,  $i = 1, \ldots, t, m = \sum_{i=1}^{t} k_i, p_i \neq p_j$ ,

for  $i \neq j$ , is called an orthogonal array(OA) of strength d and size n if each  $n \times d$ submatrix of A contains all possible  $1 \times d$  row vectors with the same frequency. Unless stated otherwise, an OA of strength 2 is considered, using the notation  $L_n(p_1^{k_1} \cdots p_t^{k_t})$  for such an array. An OA is said to have mixed level (or asymmetrical ) if  $t \geq 2$ . Asymmetrical OAs was formally introduced by Rao [27, 28], although examples of such arrays appeared in earlier publications, for example Addelman [1,2] Addelman and Kempthome [3,4].

Clearly *n* must be a multiple of  $p_i p_j$ ,  $i \neq j$ . If  $k_i \geq 2, n$  must be a multiple of  $p_i^2$ . Therefore, without loss of generality, we assume that n = prq for mixed level OA's. The proceeding definition also includes the case that t = 1, but the array is usually called a symmetrical OA, denoted by  $L_n(p^m)$ . These arrays were introduced by Rao [27], although the adjective "orthogonal" seems to have been added by Bush [6] and Bose etc [7]. For simplicity, it will be no longer demanded that  $t \geq 2$  and that  $p_i \neq p_j$ , for  $i \neq j$ . The symmetrical and asymmetrical will only be used when needed.

Orthogonal arrays are not only beautiful but also useful. Furthermore they are essential in Statistics and they play important roles in coding theory, computer

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science and cryptography. More details are illustrated by Heydayet etc [14].

In Statistics they are primarily used in designing experiments, which simply means that they are immensely important in all areas of human investigation: for example in medicine, agriculture and manufacturing.

A new theory or procedure of constructing asymmetrical OAs by using the orthogonal decompositions of projection matrices has been given by Zhang etc [37]. Suen [31], Suen etc [32] and Luo etc [19] have obtained some OAs by this procedure. Similarly, Leng etc [20] have constructed some fusion frames by investigating decompositions of positive matrices as weighted sums of orthogonal projections. The idea of the orthogonal decompositions of projection matrices for constructing designs comes from the theory of multilateral matrices in Zhang [40]– a mathematical technique to solve the problems of system with complexity. In general, the procedure of constructing asymmetrical OAs in our theory has been partitioned mainly into five parties: orthogonal-array addition, subtraction, multiplication, division and replacement.

The technique, namely generalized Kronecker product which belongs to the class of orthogonal-array multiplications, has also been proposed for the construction of asymmetrical OAs by Zhang [40] in the theory of multilateral matrices. Pang et al. [26] have discussed the generalized concept of matrices orthogonal-array multiplications. Zhang [41] has discussed the special technique of Kronecker sum from generalized Hadamard product and Zhang etc [42] have proposed a particular generalized Kronecker product about generalized difference matrices. Luo etc [21] continue to develop the technique of generalized Kronecker product.

The technique, namely generalized Hadamard product which belongs to the class of orthogonal-array additions, has also been proposed for the construction of asymmetrical OAs by Zhang [40] in the theory of multilateral matrices. Zhang etc [43] construct a lot of new asymmetrical OAs by the generalized Hadamard matrices  $D(r^m(r+1), r^m(r+1); p)$ . Zhang etc [44] construct a lot of new asymmetrical OAs by a generalized Hadamard product.

Furthermore, Luo [22] has discussed the relationship between generalized difference matrices and mixed OAs. The relationship is similar to a general "expansive replacement method" for constructing mixed-level OAs of an arbitrary strength established by Jiang etc [17], a construction and decomposition of OAs with nonprime-power numbers of symbols on the complement of a Baer subplane demonstrated by Yamada etc [36], and the existence of mixed OAs with four and five factors of strength two investigated by Chen etc [8].

The current emphasis on quality control and product improvement has rejuvenated research in the area of asymmetrical factorial design, or namely asymmetrical OAs. Practical considerations have spurred research in various new or newly emphasized directions. Among these is that of the use and construction of asymmetrical OAs, examplified by research of Taguchi [33], Cheng [11], Agrawal etc [5], Dey etc [13], Wu etc [34] and Hedayet etc [16].

In the past three years, scholars have made outstanding contributions to the construction of orthogonal arrays. For the first time, a new general iterative construction method for asymmetric OAs of high strength was proposed by Pang etc [23]. Pang etc [24] have put forward a new method for constructing OAs, which is a general method to construct symmetric and asymmetric OAs of strength t by orthogonal partition. Pang etc [25] have given new construction methods for symmetric and asymmetric orthogonal arrays (OAs) with high strength are proposed by using lower strength orthogonal partitions of spaces and OAs. Moreover, Charles etc [12] claims a way that completely solves the problem of constructing basic OAs with n = 2, assuming the truth of the Hadamard matrix conjecture. Literature [15] mainly studies the system construction of COAs (component orthogonal arrays as fractional designs of all possible permutations on experimental factors). As a consequence, the proposed COAs not only possess reasonable run sizes, but also have high efficiencies under the PWO (pair-wise ordering) model. A new method for identifying and evaluating irregular design complex alias structures of all symmetric and asymmetric orthogonal, regular and irregular asymmetric arrays is proposed by X. P. Xue etc [9].X. P. Xue etc [10] also constructed a new orthogonal-array based on composite minimax loss designs, which are more robust in terms of D-efficiency and the generalized standard deviation for a missing design point.

The mathematical theory is extremely wonderful: OAs are related to combinatorics, finite fields, geometry and error-correcting codes. The definition of an OA is simple and natural and many elegant constructions can be known-yet there are at least as many unsolved problems. In fact, the construction of orthogonal arrays as fractional factorial designs is so sufficiently documented that it requires no further explanation. Many new construction methods on the asymmetrical OAs have been proposed, for example, a grouping scheme by Wu [35], a method from the theory of group or domain [34], and Baer subplane by Ryoh [29]. Most of these methods on the asymmetrical OAs are only or mainly from the theory of group or domain. The theory of the construction of asymmetrical OAs has not received yet a considerable amount of attention in the literature since the problem is too difficulty to solve. But the work must be done because of the requirement of the quality control and product improvement.

The technique, namely array subtraction (Definition 2.3), has been first proposed for the construction of asymmetrical OAs by Zhang [40] in the theory of multilateral matrices. In this paper, the technique will further be explained and extend to construct some new asymmetrical (or mixed-level) OAs by using the orthogonal decompositions of projection matrix in Zhang etc [37].

Section 2 contains the basic concepts and main theorems. In Section 3 the method of construction is described. Some old and new mixed level OAs with run sizes 72 and 100 are constructed in Section 4.

#### 2. Basic Concepts and Main Theorems

In our procedure, an important idea is to find the relationship among OAs, permutation matrices and projection matrices. The following notations had to be used.

0 Let  $x \in E^n = V \bigoplus W$ . Then x can be uniquely decomposed into

$$x = x_1 + x_2$$
 (where  $x_1 \in V$  and  $x_2 \in W$ ).

The transformation that maps x into  $x_1$  is called the projection matrix (or simply projector) onto V along W and is denoted as  $\phi$ .

Let  $1_r$  be the  $r \times 1$  vector of 1's,  $0_r$  the  $r \times 1$  vector of 0's,  $I_r$  the identity matrix of order r and  $J_{r,s}$  the  $r \times s$  matrix of 1's, also  $J_r =: J_{r,r}$ . Of course, the two matrices  $P_r = (1/r)1_r 1_r^T = (1/r)J_r$  and  $\tau_r = I_r - P_r$  are projection matrices.

Define

$$(r) = (0, \dots, r-1)_{r \times 1}^T, (r)^{\circ 2} = (r) + (r), \text{ mod } r, e_i(r) = (0 \cdots 0 \stackrel{i}{1} 0 \cdots 0)_{r \times 1}^T,$$

where  $*^T$  means the transpose of matrix \* and  $e_i(r)$  is the base vector of  $R^r$  (rdim vector space) for any *i*. Two  $r \times r$  and  $pq \times pq$  permutation matrices can be constructed by the  $r \times 1, p \times 1$  and  $q \times 1$  base vectors  $e_i(r), e_i(p)$  and  $e_j(q)$  respectively as follows:

$$N_r = e_1(r)e_2^T(r) + \dots + e_{r-1}(r)e_r^T(r) + e_r(r)e_1^T(r)$$

and

$$K(p,q) = \sum_{i=1}^{p} \sum_{j=1}^{q} e_i(p) e_j^T(q) \otimes e_j(q) e_i^T(p), \qquad (2.1)$$

where  $\otimes$  is the usual Kronecker product in the theory of matrices. The permutation matrices  $N_r$  and K(p,q) have the following properties:

$$N_r \cdot (r) = 1_r + (r), \text{ mod } r, \text{ and } K(p, \lambda p) \cdot ((\lambda p) \oplus (p)) = (p) \oplus (\lambda p),$$

where  $\oplus$  is the usual Kroneker sum in the theory of matrices (Shrikhande [30]).

**Definition 2.1.** Let A be an OA of strength 1, i.e.,

$$A = (a_1, \dots, a_m) = (S_1(0_{r_1} \oplus (p_1)), \dots, S_m(0_{r_m} \oplus (p_m))),$$

where  $r_i p_i = n, S_i$  is a permutation matrix for any i = 1, ..., m. The following projection matrix,

$$A_j = S_j(P_{r_j} \otimes \tau_{p_j}) S_j^T, \qquad (2.2)$$

is called the **matrix image** (MI) of the *j*th column  $a_j$  of A, denoted by  $m(a_j) = A_j$  for j = 1, ..., m. In general, the MI of a subarray of A is defined as the sum of the MI's of all its columns. In particular, denoted the MI of A by m(A).

If a design is an OA, then the MI's of its columns has some interesting properties which can be used to construct OAs. For example, by the definition, there is

$$m(0_r) = P_r$$
 and  $m((r)) = \tau_r$ .

**Theorem 2.1.** For any permutation matrix S and any array L,

$$m(S(L \oplus 0_r)) = S(m(L) \otimes P_r)S^T$$
 and  $m(S(0_r \oplus L)) = S(P_r \otimes m(L))S^T$ .

**Theorem 2.2.** Let the array A be an OA of strength 1, i.e.,

$$A = (a_1, \dots, a_m) = (S_1(0_{r_1} \oplus (p_1)), \dots, S_m(0_{r_m} \oplus (p_m))),$$

where  $r_i p_i = n, S_i$  is a permutation matrix, for  $i = 1, \ldots, m$ .

The following statements are equivalent.

(1). A is an OA of strength 2.

(2). The MI of A is a projection matrix.

(3). The MI's of any two columns of A are orthogonal, i.e  $m(a_i)m(a_j) = 0 (i \neq j)$ .

(4). The projection matrix  $\tau_n$  can be decomposed as

$$\tau_n = m(a_1) + \ldots + m(a_m) + \Delta,$$

where  $rk(\triangle) = n - 1 - \sum_{j=1}^{m} (p_j - 1)$  is the rank of the matrix  $\triangle$ .

**Definition 2.2.** An OA  $L_n = L_n(p_1 \cdots p_m)$  of run size n is said to be saturated if  $\sum_{i=1}^{m} (p_j - 1) = n - 1$  (or, equivalently,  $m(L_n) = \tau_n$ ).

**Corollary 2.1.** Let (L, H) and K be OAs of run size n. Then (K, H) is an orthogonal array if  $m(K) \leq m(L)$ , where  $m(K) \leq m(L)$  means that the difference m(K) - m(L) is nonnegative definite.

**Corollary 2.2.** Suppose L and H are OAs. Then K = (L, H) is also an OA if m(L) and m(H) are orthogonal, i.e., m(L)m(H) = 0. In this case m(K) = m(L) + m(H).

These theorems and corollaries can be found in Zhang [38-40].

The following theorem is elementary for the procedure of so called array subtraction although it is simple. The concept of array subtraction can be introduced from it.

**Theorem 2.3.** Let  $L_n = (K, H)$  be an OA of run size n. If there exists an  $n \times n$  projection matrix  $\Theta$  such that  $m(K) \geq \Theta$ , then the sub-array H of  $L_n$  is also an orthogonal whose MI is less than or equal to  $\tau_n - \Theta$ , i.e.,

$$m(H) \le \tau_n - \Theta. \tag{2.3}$$

**Proof.** From Definition 2.1 and Corollary 2.2, we have

$$m(L_n) = m(K) + m(H),$$

i.e.,  $m(H) = m(L_n) - m(K)$ . By Theorem 2.2, the inequality  $m(L_n) \leq \tau_n$  holds for any orthogonal arrays of run size n. Thus by the condition  $m(K) \geq \Theta$ , the projection matrix  $m(H) \leq \tau_n - \Theta$  can be obtained. Of course H is an OA since it is a subarray of OA, completing the proof.

**Definition 2.3.** Let K be an OA of run size n. If there exists an OA H such that  $m(H) \leq \tau_n - m(K)$ , then the OA H is called an **atom** of asymmetrical OAs of run size n corresponding to the OA K.

In general, let both K and  $L_n$  be two OAs of run size n, if there exists an OA H such that  $m(H) \leq m(L_n) - m(K)$ , then the OA H is called an **atom** of the OA  $L_n$  corresponding to the OA K (or a **difference** of  $L_n$  and K). When  $K = 0_n$ , the OA H is called simply an **atom** of  $L_n$ .

For given asymmetrical OAs K and  $L_n$ , the operation of finding all atoms H of  $L_n$  corresponding K from known asymmetrical OAs is called **array subtraction**.

In our procedure, it is a key to constructing asymmetrical OAs that for a given projection matrix A an OA H can be found from known OAs such that  $m(H) \leq A$ . The problem is often solved by the array subtraction. Therefore the operation of array subtraction is important.

The following theorems are very useful in the operation of array subtraction.

**Theorem 2.4.** Let H be an atom of  $L_n$  corresponding to K and let T be an  $n \times n$  permutation matrix. Then the OA TH is also an **atom** of  $TL_n$  corresponding to TK.

**Proof.** Let H be an **atom** of  $L_n$  corresponding to K, i.e.

$$m(H) \le m(L_n) - m(K). \tag{2.4}$$

Let T be an  $n \times n$  permutation matrix, i.e.

$$m(TH) = Tm(H)T^T.$$
(2.5)

By 2.4 and 2.5, it is gotten that

$$m(TH) = Tm(H)T^{T} \le Tm(L_{n})T^{T} - Tm(K)T^{T} = m(TL_{n}) - m(TK).$$

By Definition 2.3, it is gotten that the OA TH is an **atom** of  $TL_n$  corresponding to TK.

**Theorem 2.5.** Let H be an atom of  $L_n$  corresponding to K and let  $H^1$  be an atom of the OA H. Then the OA  $H^1$  is also an atom of  $L_n$  corresponding to K.

**Proof.** Let H be an **atom** of  $L_n$  corresponding to K, i.e.

$$m(H) \le m(L_n) - m(K). \tag{2.6}$$

Let  $H^1$  be an **atom** of the OA H, i.e.

$$m(H^1) \le m(H). \tag{2.7}$$

By 2.6 and 2.7, it is gotten that

$$m(H^1) \le m(L_n) - m(K).$$

By Definition 2.3, it is gotten that the OA  $H^1$  is an **atom** of  $L_n$  corresponding to K.

**Theorem 2.6.** Let H be an atom of  $L_n$  corresponding to K and let  $K^1$  be an atom of the OA K. Then the OA H is also an atom of  $L_n$  corresponding to  $K^1$ . **Proof.** Let H be an **atom** of  $L_n$  corresponding to K, i.e.

$$m(H) \le m(L_n) - m(K). \tag{2.8}$$

Let  $K^1$  be an **atom** of the OA K, i.e.

$$m(K^1) \le m(K). \tag{2.9}$$

By 2.8 and 2.9, it is gotten that

$$m(H) \le m(L_n) - m(K) \le m(L_n) - m(K^1).$$

By Definition 2.3, it is gotten that the OA H is an **atom** of  $L_n$  corresponding to  $K^1$ .

# 3. General Methods for Constructing OA's by Array Subtraction

Our procedure of constructing mixed-level OAs by using the array subtraction based on the orthogonal decomposition of the projection matrix  $\tau_n$  consists of the following three steps: **Step 1.** Orthogonally decompose the projection matrix  $\tau_n$ :

$$\tau_n = T_1[P_{r_1} \otimes (\tau_{p_1} - \Theta_1)]T_1^T + \ldots + T_{k_1}[P_{r_{k_1}} \otimes (\tau_{p_{k_1}} - \Theta_{k_1})]T_{k_1}^T + C_1 + \ldots + C_{k_2} + \Delta,$$

where  $r_i p_i = n$ ,  $\Theta_i \leq \tau_{p_i}$ ,  $\Theta_i, C_s, \Delta$  are projection matrices and  $T_t$  is a permutation matrix for any i, s, t.

**Step 2.** Suppose that there exists an OA  $L^i$  such that  $m(L_i) \ge \Theta_i$  for any  $i = 1, 2, ..., k_1$ . Find all (or many) atoms  $H^i$  of  $L_{p_i}$  (an OA of run size  $p_i$ ) corresponding to  $L^i$  and find all (or many) orthogonal  $H_s$  from some known OAs such that

$$m(H^i) \le \tau_{p_i} - \Theta_i \text{ and } m(H_s) \le C_s,$$

for any  $i = 1, 2, \ldots, k_1, s = 1, 2, \ldots, k_2$ .

**Step 3.** Lay out the new OA L by Theorem 2.1, Corollaries 2.1 and 2.2 :

 $L = (T_1(0_{r_1} \oplus H^1), \dots, T_{k_1}(0_{r_{k_1}} \oplus H^{k_1}), H_1, \dots, H_{k_2}).$ 

Based on Step 1, the following orthogonal decomposition of  $\tau_n$  is very useful,

$$\tau_{pq} = I_p \otimes \tau_q + \tau_p \otimes P_q = \tau_p \otimes P_q + P_p \otimes \tau_q + \tau_p \otimes \tau_q = \tau_p \otimes I_q + P_p \otimes \tau_q,$$
  

$$\tau_{prq} = \tau_p \otimes I_r \otimes P_q + P_p \otimes \tau_{rq} + \tau_p \otimes I_r \otimes \tau_q.$$
(3.1)

These equations are easy to verify from  $\tau_p = I_p - P_p$ ,  $P_{pq} = P_p \otimes P_q$  and  $I_{pq} = I_p \otimes I_q$ .

**Definition 3.1.** Let  $L_n$  be an OA. The  $L_n$  is called having a clear structure if there exist two OAs A, B and m permutation matrices  $T_j = f_j(N_r, K(p,q)), j = 1, ..., m$ , such that

$$L_n = (T_1(A \oplus 0_{\lambda}), \dots, T_m(A \oplus 0_{\lambda}), 0_{\mu} \oplus B)$$

where  $T_j = f_j(N_r, K(p, q))$  means that  $T_i$  can be written into a matrix function of  $N_r$  and K(p, q).

**Lemma 3.1.** There exist OAs  $L_4(2^3)$ ,  $L_9(3^4)$  and  $L_{18}(3^66^1)$  having the following clear structures:

$$\begin{split} L_4(2^3) &= [(2) \oplus 0_2, Q_1((2) \oplus 0_2), Q_2((2) \oplus 0_2)], \\ L_9(3^4) &= [(3) \oplus 0_3, S_1((3) \oplus 0_3), S_2((3) \oplus 0_3), 0_3 \oplus (3)], \end{split}$$

and

$$L_{18}(3^{6}6^{1}) = [(3) \oplus D^{0}(3,2;3) \oplus 0_{2},$$
  
$$M_{1}((3) \oplus D^{0}(3,2;3) \oplus 0_{2}), M_{2}((3) \oplus D^{0}(3,2;3) \oplus 0_{2}), 0_{3} \oplus (6)],$$

where  $Q_1 = K(2,2), Q_2 = K(2,2) diag(I_2, N_2) K(2,2)^T$ ;

$$S_1 = K(3,3) diag(I_3, N_3, N_3^2) K(3,3)^T, \ S_2 = K(3,3) diag(I_3, N_3^2, N_3) K(3,3)^T$$

and

$$M_1 = K(3,6) diag(N_3, N_3^2, Q_1 \otimes I_3) K(3,6)^T, M_2 = K(3,6) diag(N_3^2, N_3, Q_2 \otimes I_3) K(3,6)^T;$$

and where  $D^{0}(3,2;3) = ((3),(3)^{\circ 2}) = \begin{pmatrix} 0 & 0 \\ 1 & 2 \\ 2 & 1 \end{pmatrix}$  (an atom of difference matrix

D(3, 3; 3)).

A key to construct asymmetrical OAs by using array subtraction is to find a clear structure for known orthgonal arrays.

In applying Step 2, the following theorems play very useful roles in the procedure:

**Theorem 3.1.** There exist three atoms:

$$L_{12}^{(-)}(2^9), L_{12}^{(-)}(2^23^1), L_{12}^{(-)}(6^1),$$
 (3.2)

of  $L_{12}$  corresponding to  $[0_6 \oplus (2), 0_3 \oplus (2) \oplus (2)]$ , i.e., there exist three OAs in (3.2) such that their matrix images are less than or equal to the following projection matrix:

$$\tau_{12} - P_6 \otimes \tau_2 - P_3 \otimes \tau_2 \otimes \tau_2 = \tau_3 \otimes I_4 + P_3 \otimes \tau_2 \otimes P_2.$$

**Proof.** Consider the following OA  $L_{12}(2^{11})(\text{in } (3.3))$ .

which is obtained by a computer searches from a Hadamard matrix D(12, 12; 2) in Zhang etc [43].

Define

$$L_{12}^{(-)}(2^9) = (b_3, \dots, b_{11}),$$
$$L_{12}^{(-)}(2^23^1) = (b_3, b_4, (3) \oplus 0_4),$$

and

$$L_{12}^{(-)}(6^1) = (6) \oplus 0_2.$$

They are really the desired atoms (or OAs ) by using array subtraction.

**Corollary 3.1.** There exist two atoms:  $L_{12}^{(-)}(2^7)$  and  $L_{12}^{(-)}(3^1)$  of  $L_{12}^{(-)}(2^9)$  (in (3.2)) corresponding to  $(b_3, b_4)$  (in (3.3)).

Above Theorem 3.1 and Corollary 3.1 have been used to construct some new asymmetrical OAs of run sizes 36 such as  $L_{36}(2^{27}3^1)$ ,  $L_{36}(2^{20}3^2)$ ,  $L_{36}(2^{18}3^{1}6^1)$  by using the orthogonal decomposition of projection matrices in Zhang etc [37].

$$\begin{split} L_{36}(2^{27}3^1) =& [(S_1 \otimes Q_1)(1_3 \otimes L_{12}(2^9)), (S_2 \otimes Q_2)(1_3 \otimes L_{12}(2^9)), \\ & (S_3 \otimes Q_3)(1_3 \otimes L_{12}(2^9), (S_4 \otimes I_4)(1_3 \otimes (3) \otimes I_4)], \\ L_{36}(2^{20}3^2) =& [(S_1 \otimes Q_1)(1_3 \otimes L_{12}(3^1), b_3b_4), (S_2 \otimes Q_2)(1_3 \otimes L_{12}(3^1), b_3b_4), \\ & (S_3 \otimes Q_3)(1_3 \otimes L_{12}(3^1), b_3b_4), (S_4 \otimes I_4)(1_3 \otimes (3) \otimes I_4)], \\ L_{36}(2^{18}3^16^1) =& [(S_1 \otimes Q_1)(1_3 \otimes L_{12}(6^1)), (S_2 \otimes Q_2)(1_3 \otimes L_{12}(6^1)), \\ & (S_3 \otimes Q_3)(1_3 \otimes L_{12}(6^1)), (S_4 \otimes I_4)(1_3 \otimes (3) \otimes I_4)]. \end{split}$$

In the above formulae,

**Theorem 3.2.** There exists an atom  $L_{18}^{(-)}(3^4)$  of  $L_{18}$  corresponding to  $[0_3 \oplus (6), (3) \oplus (3) \oplus 0_2, (3) \oplus (3)^{\circ 2} \oplus 0_2],$ 

where  $(3)^{\circ 2} = (021)^T = (3) + (3) \mod 3$ .

On the other words, there exists an OA  $L_{18}^{(-)}(3^4)$  such that its matrix image is equal to the following projection matrix:

$$\tau_{18} - P_3 \otimes \tau_6 - \tau_3 \otimes \tau_3 \otimes P_2 = \tau_3 \otimes I_3 \otimes \tau_2 + \tau_3 \otimes P_6,$$

where  $m([(3) \oplus (3), (3) \oplus (3)^2]) = \tau_3 \otimes \tau_3$ .

**proof.** Consider the following OA  $L_{18}(3^66^1)(\text{in } (3.4))$ .

$$L_{18}(3^{6}6^{1}) = (c_{1}, \dots, c_{6}, f) = \begin{pmatrix} 0 & 0 & 1 & 1 & 2 & 2 & 0 \\ 0 & 0 & 2 & 2 & 1 & 1 & 1 \\ 1 & 2 & 1 & 2 & 1 & 2 & 2 \\ 1 & 2 & 2 & 1 & 2 & 1 & 3 \\ 2 & 1 & 1 & 2 & 2 & 1 & 4 \\ 2 & 1 & 2 & 1 & 1 & 2 & 5 \\ 1 & 1 & 2 & 2 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 2 & 2 & 1 \\ 2 & 0 & 2 & 0 & 2 & 2 & 2 \\ 2 & 0 & 0 & 2 & 0 & 2 & 4 \\ 0 & 2 & 0 & 2 & 2 & 0 & 5 \\ 2 & 2 & 0 & 0 & 1 & 1 & 0 \\ 2 & 2 & 1 & 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 & 1 & 0 & 4 \\ 1 & 0 & 1 & 0 & 0 & 1 & 5 \end{pmatrix},$$

$$(3.4)$$

which is really the structure in Lemma 3.1 and obtained by the construction of generalized Hadamard matrices  $D(r^m(r+1), r^m(r+1); p)$  (Zhang etc [43]). Define

$$L_{18}^{(-)}(3^4) = (c_3, \dots, c_6).$$

The OA is really the desired atom by using array subtraction.

**Corollary 3.2.** There exists one atom  $L_{18}^{(-)}(3^46^1)$  of  $L_{18}$  corresponding to  $[(3) \oplus (3) \oplus 0_2, (3) \otimes (3)^{\circ 2} \oplus 0_2]$  whose matrix image is

$$\tau_{18} - \tau_3 \otimes \tau_3 \otimes P_2 = I_9 \otimes \tau_2 + (\tau_3 \otimes P_3 + P_3 \otimes \tau_3) \otimes P_2,$$

where  $\tau_3 \otimes P_3 + P_3 \otimes \tau_3 = m((3) \oplus 0_3, 0_3 \oplus (3)) = m(M[(3) \oplus (3), (3) \oplus (3)^2]) = M\tau_3 \otimes \tau_3 M^T$  in which  $M = diag(I_3, N_3^2, N_3)K(3, 3)diag(I_3, N_3^2, N_3)K(3, 3)^T$ .

**Proof.** By (3.4), let  $L_{18}^{(-)}(3^46^1) = (c_3, \ldots, c_6, f)$ . The orthogonal is really the desired atom by using subtraction.

Above Theorem 3.2 and Corollary 3.2 have been used to construct some asymmetrical OAs of run sizes 36 and 72 such as  $L_{36}(2^{13}86^2)$ ,  $L_{36}(2^{10}3^86^1)$ ,  $L_{36}(2^{9}3^46^2)$ ,  $L_{72}(2^{11}3^{20}6^{1}12^{1})$  by using the methods of so called orthogonal decomposition of projection matrices (Zhang etc [37]) and so called generalized Hadamard product (Zhang etc [44]).

$$\begin{split} L_{36}(2^{1}3^{8}6^{2}) =& [(T_{1}\otimes Q_{1})(L_{18}(6\cdot3^{4})\otimes 1_{2}), (T_{2}\otimes Q_{2})(L_{18}(6\cdot3^{4})\otimes 1_{2}), \\ & (I_{9}\otimes Q_{3})(1_{9}\otimes (2)\otimes 1_{2})], \\ L_{36}(2^{10}3^{8}6^{1}) =& [1_{3}\otimes L_{12}(2^{9}), (S_{1}\otimes Q_{1})(L_{18}(3^{4})\otimes 1_{2}), 1_{18}\otimes (2), \\ & (S_{2}\otimes Q_{2})((3)\otimes 1_{12})\Box(1_{9}\otimes (2)\otimes 1_{2}), L_{18}(3^{4})\otimes 1_{2}], \\ L_{36}(2^{9}3^{4}6^{2}) =& [1_{3}\otimes L_{12}(2^{9}), (S_{1}\otimes Q_{1})((3)\otimes 1_{12}\Box 1_{9}\otimes (2)\otimes 1_{2}), \\ & (S_{2}\otimes Q_{2})((3)\otimes 1_{12}\Box 1_{9}\otimes (2)\otimes 1_{2}), L_{18}(3^{4})\otimes 1_{2}]. \end{split}$$

In the above formulae,

**Theorem 3.3.** There exist three atoms:

$$L_{20}^{(-)}(2^{17}), L_{20}^{(-)}(2^{6}5^{1}), L_{20}^{(-)}(10^{1}),$$
 (3.5)

of  $L_{20}$  corresponding to  $[0_{10} \oplus (2), 0_5 \oplus (2) \oplus (2)]$ , i.e., there exist three OAs in (8) such that their matrix images are less than or equal to the following projection matrix:

 $\tau_{20} - P_{10} \otimes \tau_2 - P_5 \otimes \tau_2 \otimes \tau_2 = \tau_5 \otimes I_4 + P_5 \otimes \tau_2 \otimes P_2.$ 

**Proof.** Consider the following OA  $L_{20}(2^{19})(\text{in } (9))$ .

Define

$$L_{20}^{(-)}(2^{17}) = (b_3, \dots, b_{19}),$$
  
$$L_{20}^{(-)}(2^65^1) = (b_3, \dots, b_8, (5) \oplus 0_4),$$

and

$$L_{20}^{(-)}(10^1) = (10) \oplus 0_2.$$

They are the desired atoms (or OAs ) by using array subtraction.

**Corollary 3.3.** There exist two atoms:  $L_{20}^{(-)}(2^{11})$  and  $L_{20}^{(-)}(5^{1})$  of  $L_{20}^{(-)}(2^{17})$  (in (8)) corresponding to  $(b_3, b_4, b_5, b_6, b_7, b_8)$  (in (3.6)).

A particular form of OAs having above properties is

which is obtained by a computer searches from a Hadamard matrix D(20, 20; 2) in Zhang etc [43].

Above Theorem 3.3 and Corollary 3.3 have been used to construct some new asymmetrical OAs of run sizes 60 such as  $L_{60}(2^{28}3^1)$  and  $L_{60}(2^{26}6^1)$  by using a method of so called generalized difference matrices (Zhang etc [42]).

$$\begin{split} L_{60}(2^{28}3^1) &= [D_5(3,14;2,19) \overset{k}{\otimes} (c_1,\ldots,c_{19}), 1_3 \otimes (c_6,\ldots,c_{19}), (3) \otimes 1_{20}] \\ L_{60}(2^{26}6^1) &= [D^5(3,13;2,18) \overset{k}{\otimes} (c_2,\ldots,c_{19}), 1_3 \otimes (c_7,\ldots,c_{19}), ((3)) \otimes 1_{20} \diamond (1_3 \otimes c_1)] \\ D^t(3,3t;2,4t) &= [D^1(3,3;2,4) \overset{k}{\otimes} (a_1,a_{t+1},a_{t+2},a_{t+3}), \overset{t}{\ldots}, \\ D^1(3,3;2,4) \overset{k}{\otimes} (a_t,a_{4t-2},a_{4t-1},a_{4t})]; \end{split}$$

$$D^{t+1}(3,3t+2;2,4t+3) = [D^{1}(3,3;2,4) \overset{k}{\otimes} (a_{1},a_{t+2},a_{t+3},a_{t+4}), \overset{t}{\ldots}, \\D^{1}(3,3;2,4) \overset{k}{\otimes} (a_{t},a_{4t-1},a_{4t},a_{4t+1})]; \\D^{t+2}(3,3t+4;2,4t+6) = [D^{1}(3,3;2,4) \overset{k}{\otimes} (a_{1},a_{t+3},a_{t+4},a_{t+5}), \overset{t}{\ldots}, \\D^{1}(3,3;2,4) \overset{k}{\otimes} (a_{t},a_{4t},a_{4t+1},a_{4t+2}), \\D^{1}(3,2;2,3) \overset{k}{\otimes} (a_{t+1},a_{4t+3},a_{4t+4}), \\D^{1}(3,2;2,3) \overset{k}{\otimes} (a_{t+2},a_{4t+5},a_{4t+6})]; \\D^{1}(3,2;2,3) = \begin{pmatrix} a_{1} & a_{3} \\ a_{2} & a_{1} \\ -a_{2} & -a_{3} \end{pmatrix}.$$

**Theorem 3.4.** There exist four atoms  $L_{24}^{(-)}(2^{8}12^{1})$ ,  $L_{24}^{(-)}(2^{16}4^{1})$ ,  $L_{24}^{(-)}(2^{7}4^{1}6^{1})$ ,  $L_{24}^{(-)}(2^{9}3^{1}4^{1})$  of  $L_{24}(in (3.7))$  corresponding to  $[b^{1}, b^{2}, b^{3}, b^{4}]$  (in (3.7)), where the four columns  $(b^{1}, b^{2}, b^{3}, b^{4})$  in (10) satisfy the following equation

$$\sum_{i=1}^{2} (M_i \otimes Q_i) \cdot (P_9 \otimes I_2 \otimes \tau_2 \otimes P_2) \cdot (M_i \otimes Q_i)^{,T} = P_3 \otimes m(b^1, b^2, b^3, b^4),$$

where  $M_1, M_2, Q_1, Q_2$  are defined in Lemma 3.1.

On the other words, the forms of four columns  $b^1, b^2, b^3, b^4$  are

$$\begin{aligned} & 0_3 \oplus (b^1, b^2) = (M_1 \otimes Q_1)(0_9 \oplus [0_2, (2)] \oplus (2) \oplus 0_2) = 0_3 \oplus [0_6, (010011)^T] \oplus 0_2 \oplus (2), \\ & 0_3 \oplus (b^3, b^4) = (M_2 \otimes Q_2)(0_9 \oplus [0_2, (2)] \oplus (2) \oplus 0_2) = 0_3 \oplus [0_6, 0_3 \oplus (2)] \oplus (2) \oplus (2). \end{aligned}$$

**Proof.** Consider the following array  $(b_1, \ldots, b_{23}, c, d, f, l)$  (in (10)).

Define

$$L_{24}^{(-)}(2^{8}12^{1}) = (b_{16}, \dots, b_{23}, l),$$

$$L_{24}^{(-)}(2^{16}4^{1}) = (b_{2}, \dots, b_{17}, b_{20}, \dots, b_{23}, d),$$

$$L_{24}^{(-)}(2^{9}3^{1}4^{1}) = (b_{2}, b_{3}, b_{4}, b_{12}, \dots, b_{17}, b_{20}, \dots, b_{23}, c, d),$$

$$L_{24}^{(-)}(2^{7}4^{1}6^{1}) = (b_{2}, b_{12}, \dots, b_{17}, b_{20}, \dots, b_{23}, d, f).$$

They are really the desired atoms (or OAs ) by using array subtraction because  $(b_1, \ldots, b_{23})$  is an OA  $L_{24}(2^{23})$  and  $b^j = b_{11+j}, j = 1, \ldots, 4$ .

**Corollary 3.4.** There exists an atom  $L_{24}^{(-)}(2^8) = (b_{16}, \ldots, b_{23})$  of  $L_{24}(in (3.7))$  corresponding to  $[b^1, b^2, b^3, b^4, (12) \oplus 0_2]$  (in (10)), where  $b^j$  is the same as that in Theorem 3.4 for any j.

A particular form of OAs having the property is

	Ι	
$(b_1,\ldots,b_{23},c,d,f,l) =$	$\left(\begin{array}{c} 0 \ 0 \ 0 \ 1 \ 0 \ 1 \ 1 \ 1 \ 1 \ 0 \ 1 \ 0 \ 0$	
	0001011110111110000001000000	
	0 1 1 1 1 1 0 1 0 0 0 0 0 1 1 1 0 1 1 0 1 0 0 0 3 1 1	
	0111110100011000100101011001 1	
	111001101000101111010000202	
	11100110100101000010111010 2	
	10001101110011000101110021 3	
	011000011111110011100001336	
	$1\ 0\ 1\ 1\ 0\ 1\ 0\ 0\ 0\ 1\ 1\ 0\ 0\ 0\ 1\ 1\ 1\ 2\ 3\ 7$	
	101101000111101000111001137	
	$1\ 1\ 0\ 1\ 1\ 0\ 0\ 0\ 1\ 0\ 1\ 0\ 1\ 0\ 1\ 1\ 0\ 1\ 1\ 0\ 2\ 1\ 4\ 8$	
	$1\ 1\ 0\ 1\ 1\ 0\ 0\ 1\ 0\ 1\ 0\ 1\ 0\ 1\ 0\ 1\ 2\ 2\ 4\ 8$	
	0011101011001110011100001012049	
	001110101101000101110102349	
	0 1 0 0 1 1 1 0 0 1 1 0 1 0 1 0 0 1 1 0 0 1 1 2 3 5 10	
	(3.7	')
	(3.)	1

which is obtained by a computer searches from an OA  $L_{24}(2^{12}12^1)$ .

Above Theorem 3.4 and Corollary 3.4 have been used to construct some new asymmetrical OAs of run sizes 72 such as  $L_{72}(2^{10}3^{16}6^212^1)$  and  $L_{72}(2^{9}3^{12}6^312^1)$  by using a method of so called generalized Hadamard product (Zhang etc [44]). In this paper, the result will be also used to construct an asymmetrical orthogonal array  $L_{72}(2^{18}3^46^5)$ .

**Theorem 3.5.** There exist three atoms:

$$L_{36}^{(-)}(2^23^8), L_{36}^{(-)}(2^13^46^1), L_{36}^{(-)}(6^2),$$
(3.8)

of  $L_{36}$  corresponding to  $[(L_{18}^{(-)}(3^46^1)) \oplus 0_3, 0_2 \oplus (L_{12}^{(-)}(2^9))]$ , where the OA  $L_{18}^{(-)}(3^46^1)$  is the atom in Corollary 3.2 of  $L_{18}$  corresponding to  $[(3) \oplus (3), (3) \oplus (3)^{\circ 2}] \oplus 0_2$  and

similarly the OA  $L_{12}^{(-)}(2^9)$  is the atom in Theorem 3.1 of  $L_{12}$  corresponding to  $0_3 \oplus [0_2 \oplus (2), (2) \oplus (2)].$ 

On the other words, there exist three OAs in (11) such that their matrix images are less than the following projection matrix:

$$\tau_{36} - [(\tau_{18} - \tau_3 \otimes \tau_3 \otimes P_2)] \otimes P_2 - P_3 \otimes [(\tau_{12} - P_3 \otimes I_2 \otimes \tau_2)]$$
$$= \tau_3 \otimes I_6 \otimes \tau_2 + \tau_3 \otimes \tau_3 \otimes P_2 + P_2 \otimes I_2 \otimes \tau_2.$$

**Proof.** In general, let  $\Omega_1 = \{0, 1, \dots, p-1\}, \Omega_2 = \{0, 1, \dots, q-1\}, V = \{0, 1, \dots, pq-1\}$  and h(i, j) = iq + j. In this case, the generalized Hadamard product  $\stackrel{h}{\circ}$  also called a jointing or repeating operation and denoted by  $\Box$ , can be used for the construction of asymmetrical orthogonal arrays.

By the generalized Hadamard product  $\stackrel{h}{\circ} = \diamond, h(i, j) = i3 + j$ , in Zhang etc [44], the following orthogonal OAs can be obtained

$$\begin{split} L_{36}^{(-)}(2^23^8) &= [(S_1 \otimes Q_1)(L_{18}^{(-)}(3^4) \oplus 0_2), (S_2 \otimes Q_2)(L_{18}^{(-)}(3^4) \oplus 0_2), 0_9 \oplus (0_2, (2)) \oplus (2)], \\ L_{36}^{(-)}(2^13^46^1) &= [(S_1 \otimes Q_1)(L_{18}^{(-)}(3^4) \oplus 0_2), [(3) \oplus (3)^{\circ 2} \oplus 0_4] \diamond [0_9 \oplus (2) \oplus (2)], 0_{18} \oplus (2)], \\ L_{36}^{(-)}(6^2) &= [[(3) \oplus (3) \oplus 0_4] \diamond (0_{18} \oplus (2)], [(3) \oplus (3)^{\circ 2} \oplus 0_4] \diamond [0_9 \oplus (2) \oplus (2)]], \end{split}$$

in which  $L_{18}^{(-)}(3^4)$  is the atom in Theorem 3.2 of  $L_{18}$  corresponding to  $[(3) \oplus (3) \oplus 0_2, (3) \oplus (3)^2 \oplus 0_2, 0_3 \oplus (6)]$ . This completes the proof.  $\Box$ 

Above Theorem 3.5 has been used to construct some asymmetrical OAs of run sizes 72 such as  $L_{72}(2^{19}3^{20}4^{1}6^{1})$  and  $L_{72}(2^{18}3^{16}4^{1}6^{2})$  by using a method of so called generalized Hadamard product in Zhang etc [44]. In this paper, the result will be also used to construct some asymmetrical orthogonal arrays of run sizes 72 such as  $L_{72}(2^{18}3^{4}6^{5})$ .

$$\begin{split} L_{72}(2^{19}3^{20}4^{1}6^{1}) = & L_{72}(12^{1}6^{2}3^{16}2^{1}0) \\ = & [1_{3} \otimes L_{24}(12^{1} \cdot 2^{8}), L_{36}(3^{8}) \otimes 1_{2}, (M_{1} \otimes Q_{1})(L_{36}(3^{8}) \otimes 1_{2}), \\ & (M_{1} \otimes Q_{1})(L_{36}(3^{8}) \otimes 1_{2}), (M_{1} \otimes Q_{1})1_{9} \otimes [Q_{1}((2) \otimes 1_{2}), \\ & Q_{2}((2) \otimes 1_{2})] \otimes 1_{2}, \\ & (M_{2} \otimes Q_{2}) \cdot [S_{1}((3) \otimes 1_{3})] \otimes 1_{8} \Box 1_{9} \otimes [Q_{1}((2) \otimes 1_{2})] \otimes 1_{2}, \\ & (M_{2} \otimes Q_{2}) \cdot [S_{2}((3)1_{3})] \otimes 1_{8} \Box 1_{9} \otimes [Q_{2}((2) \otimes 1_{2})] \otimes 1_{2}]. \\ \\ L_{72}(2^{18}3^{16}4^{1}6^{2}) = & [1_{3} \otimes (L_{24}^{(-)}(4^{1} \cdot 2^{16})), L_{36}(3^{8}) \otimes 1_{2}, \\ & (M_{1} \otimes Q_{1}) \cdot (L_{36}(3^{8}) \otimes 1_{2}), \\ & (M_{1} \otimes Q_{1}) \cdot (1_{9} \otimes [Q_{1}((2) \otimes 1_{2}), Q_{2}((2) \otimes 1_{2})] \otimes 1_{2}, \\ & (M_{2} \otimes Q_{2}) \cdot [S_{1}((3) \otimes 1_{3})] \otimes 1_{8} \Box 1_{9} \otimes [Q_{1}((2) \otimes 1_{2})] \otimes 1_{2}, \\ & (M_{2} \otimes Q_{2}) \cdot [S_{2}((3) \otimes 1_{3})] \otimes 1_{8} \Box 1_{9} \otimes [Q_{2}((2) \otimes 1_{2})] \otimes 1_{2}, \\ & (M_{2} \otimes Q_{2}) \cdot [S_{2}((3) \otimes 1_{3})] \otimes 1_{8} \Box 1_{9} \otimes [Q_{2}((2) \otimes 1_{2})] \otimes 1_{2}]. \end{split}$$



**Theorem 3.6.** There exist eleven atoms of 36-run OAs corresponding to  $L_{18}^{(-)}(3^4) \oplus 0_2$  which is the same as that in Theorem 3.5 as follows:

 $L_{36}^{(-)}(2^{11}3^8), L_{36}^{(-)}(2^{10}3^46^1), L_{36}^{(-)}(2^96^2), L_{36}^{(-)}(2^43^9), \\$ 

$$L_{36}^{(-)}(2^{3}3^{5}6^{1}), L_{36}^{(-)}(2^{2}3^{8}6^{1}), L_{36}^{(-)}(2^{2}3^{1}6^{2}), L_{36}^{(-)}(2^{1}3^{4}6^{2}), L_{36}^{(-)}(3^{9}4^{1}), L_{36}^{(-)}(3^{8}12^{1}), L_{36}^{(-)}(6^{3}),$$
(3.9)

whose MI's are less than or equal to

$$\tau_{36} - (\tau_{18} - \tau_3 \otimes \tau_3 \otimes P_2 - P_3 \otimes \tau_6) \otimes P_2 = I_{18} \otimes \tau_2 + \tau_3 \otimes \tau_3 \otimes P_2 + P_3 \otimes \tau_6 \otimes P_2$$
$$= P_3 \otimes \tau_{12} + \tau_3 \otimes I_6 \otimes \tau_2 + \tau_3 \otimes \tau_3 \otimes P_4,$$

where  $\tau_{18} - P_3 \otimes \tau_6 - \tau_3 \otimes \tau_3 \otimes P_2 = \tau_3 \otimes I_3 \otimes \tau_2 + \tau_3 \otimes P_6.$ 

**Proof.** By Theorem 3.2, there exists an atom  $L_{18}^{(-)}(3^4)$  of  $L_{18}$  corresponding to  $[0_3 \oplus (6), (3) \oplus (3) \oplus 0_2, (3) \oplus (3)^2 \oplus 0_2]$ , whose matrix image is equal to

$$\tau_{18} - P_3 \otimes \tau_6 - \tau_3 \otimes \tau_3 \otimes P_2 = \tau_3 \otimes I_3 \otimes \tau_2 + \tau_3 \otimes P_6.$$

By the array subtraction (Theorem 2.3), in order to find OAs such that whose MI's are less than or equal to

$$\tau_{36} - m(L_{18}^{(-)}(3^4) \otimes P_2) = \tau_{36} - (\tau_{18} - \tau_6 - P_2 \otimes \tau_3 \otimes \tau_3) \oplus P_2,$$

it is needed to construct the 36-run OAs whose forms are as follows:

$$L_{36}(2^{x}3^{y}6^{z}) = (L_{18}^{(-)}(3^{4}) \oplus 0_{2}, L_{36}^{(-)}(2^{x}3^{y-4}6^{z})),$$

where  $y \ge 4$  and  $2^0 = 3^0 = 6^0 = 1^1$ .

In fact, from the constructions in Zhang etc [44], the following seven OAs can be found, denoted by  $L_{36}$ ,

$$\begin{split} & L_{36}(2^{11}3^{12}), L_{36}(2^{10}3^86^1), L_{36}(2^93^46^2), L_{36}(2^43^9), \\ & L_{36}(2^33^96^1), L_{36}(2^23^{12}6^1), L_{36}(2^23^56^2), L_{36}(2^13^86^2), \\ & L_{36}(3^{13}4^1), L_{36}(3^{12}12^1), L_{36}(3^46^3), \end{split}$$

each of which contains the OA  $L_{18}^{(-)}(3^4) \oplus 0_2$ .

By the array subtraction (Theorem 2.3), deleting the OA  $L_{18}^{(-)}(3^4) \oplus 0_2$  from  $L_{36}$ , the desired OAs can be obtained. This completes the proof.

The result in Theorem 3.6 will be used to construct the new asymmetrical orthogonal arrays of run sizes 72 such as  $L_{72}(2^{18}3^46^5)$ . A clear structure of each of atoms in Theorem 3.5 and 3.6 is need. In the following equation (3.10), there are

$$\begin{split} &L_{36}^{(-)}(2^23^8) = (b_1, b_2, c_5, \dots, c_{12}), \qquad L_{36}^{(-)}(2^13^46^1) = (b_1, c_5, \dots, c_8, f_3), \\ &L_{36}^{(-)}(6^2) = (f_2, f_3), \qquad L_{36}^{(-)}(2^{11}3^8) = (b_1, \dots, b_{11}, c_5, \dots, c_{12}), \\ &L_{36}^{(-)}(2^{10}3^46^1) = (b_1, b_3, \dots, b_{11}, c_5, \dots, c_8, f_3), \qquad L_{36}^{(-)}(2^96^2) = (b_3, \dots, b_{11}, f_2, f_3), \\ &L_{36}^{(-)}(2^43^9) = (b_1, \dots, b_4, c_5, \dots, c_{12}, c), \qquad L_{36}^{(-)}(2^33^56^1) = (b_1, b_3, b_4, c_5, \dots, c_8, c, f_3), \\ &L_{36}^{(-)}(2^23^86^1) = (b_1, b_2, c_5, \dots, c_{12}, f), \qquad L_{36}^{(-)}(2^23^16^2) = (b_3, b_4, c, f_2, f_3), \\ &L_{36}^{(-)}(2^13^46^2) = (b_1, c_5, \dots, c_8, f, f_3), \qquad L_{36}^{(-)}(3^94^1) = (c_5, \dots, c_{12}, c, 0_9 \oplus (4)), \\ &L_{36}^{(-)}(3^812^1) = (c_5, \dots, c_{12}, l), \qquad L_{36}^{(-)}(6^3) = (f, f_2, f_3). \end{split}$$

A particular form of 36-run arrays having above properties is

$(L_{36}(2^{11}3^{12}), c, f, f_1 - f_3, l)$	
$=(b_1,\ldots,b_{11},c_1,\ldots,c_{12},c,f,f_1-f_3,l)$	
	١
$1\ 1\ 1\ 0\ 0\ 0\ 1\ 0\ 1\ 0\ 1\ 1\ 1\ 2\ 2\ 2\ 1\ 1\ 2\ 2\ 1\ 1\ 0\ 0\ 4\ 1\ 1\ 1$	
$0\ 1\ 0\ 1\ 1\ 1\ 1\ 0\ 0\ 0\ 1\ 2\ 2\ 1\ 1\ 1\ 1\ 2\ 2\ 2\ 2\ 1\ 1\ 0\ 1\ 2\ 0\ 1\ 2$	
$1\ 0\ 1\ 1\ 1\ 0\ 1\ 0\ 0\ 1\ 0\ 2\ 2\ 1\ 1\ 2\ 2\ 1\ 1\ 1\ 1\ 2\ 2\ 0\ 1\ 3\ 1\ 0\ 3$	
$0\ 0\ 0\ 1\ 0\ 0\ 1\ 1\ 1\ 1\ 1\ 1\ 2\ 1\ 2\ 0\ 2\ 0\ 0\ 1\ 0\ 1\ 1\ 2\ 1\ 2\ 4\ 4$	
$1\ 1\ 0\ 0\ 1\ 0\ 0\ 1\ 0\ 1\ 1\ 1\ 2\ 1\ 2\ 0\ 2\ 0\ 2\ 1\ 0\ 1\ 0\ 1\ 2\ 2\ 3\ 5\ 5$	
0 1 1 0 0 1 1 1 0 1 0 2 1 2 1 2 0 2 0 1 0 1	
$1\ 0\ 1\ 1\ 0\ 1\ 0\ 1\ 0\ 0\ 1\ 2\ 1\ 2\ 1\ 0\ 2\ 0\ 2\ 0\ 1\ 0\ 1\ 1\ 3\ 3\ 3\ 4\ 7$	
$0\ 0\ 1\ 0\ 1\ 1\ 0\ 0\ 1\ 1\ 1\ 2\ 2\ 1\ 0\ 1\ 1\ 0\ 2\ 0\ 0\ 2\ 2\ 4\ 3\ 4\ 2\ 8$	
$1\ 1\ 0\ 1\ 0\ 1\ 0\ 0\ 1\ 1\ 0\ 1\ 2\ 2\ 1\ 1\ 0\ 0\ 1\ 0\ 2\ 2\ 0\ 2\ 4\ 2\ 5\ 3\ 9$	
$0 \ 1 \ 1 \ 1 \ 1 \ 0 \ 0 \ 1 \ 1 \ 0 \ 0$	
$1\ 0\ 0\ 0\ 1\ 1\ 1\ 1\ 0\ 0\ 2\ 1\ 1\ 2\ 1\ 0\ 0\ 1\ 2\ 0\ 0\ 2\ 2\ 5\ 1\ 5\ 2\ 11$	
$0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \$	
$1 \ 1 \ 1 \ 0 \ 0 \ 0 \ 1 \ 0 \ 1 \ 0 \ 1 \ 0 \ 1 \ 2 \ 2 \ 0 \ 0 \ 0 \ 2 \ 2 \ 0 \ 0 \ 2 \ 2$	
$0 \ 1 \ 0 \ 1 \ 1 \ 1 \ 1 \ 0 \ 0 \ 0 \ $	
$1 \ 0 \ 1 \ 1 \ 1 \ 0 \ 1 \ 0 \ 0 \ 1 \ 0 \ 0$	
$0 \ 0 \ 0 \ 1 \ 0 \ 0 \ 1 \ 1 \ 1 \ 1 \ $	
	(3.10)
- 01100111010020201012121135416	, (5.10)
$1\ 0\ 1\ 1\ 0\ 1\ 0\ 1\ 0\ 1\ 0\ 1\ 0\ 2\ 0\ 2\ 1\ 0\ 1\ 0\ 1\ 2\ 1\ 2\ 1\ 3\ 4\ 5\ 0\ 7$	
$0\ 0\ 1\ 0\ 1\ 1\ 0\ 0\ 1\ 1\ 1\ 2\ 0\ 0\ 2\ 1\ 2\ 2\ 1\ 0\ 1\ 1\ 0\ 2\ 4\ 4\ 0\ 4\ 8$	
$1 \ 1 \ 0 \ 1 \ 0 \ 1 \ 0 \ 0 \ 1 \ 1 \ $	
$0\ 1\ 1\ 1\ 1\ 0\ 0\ 1\ 1\ 0\ 0\ 2\ 2\ 0\ 1\ 2\ 2\ 1\ 1\ 0\ 0\ 1\ 2\ 5\ 5\ 0\ 5\ 10$	
$1 \ 0 \ 0 \ 0 \ 1 \ 1 \ 1 \ 1 \ 0 \ 0 \ $	
$0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \$	
$1\ 1\ 1\ 0\ 0\ 0\ 1\ 0\ 1\ 0\ 1\ 0\ 1\ 1\ 1\ 0\ 0\ 1\ 1\ 0\ 0\ 0\ 3\ 5\ 5\ 1$	
$0\ 1\ 0\ 1\ 1\ 1\ 1\ 0\ 0\ 0\ 1\ 1\ 1\ 1\ 0\ 0\ 0\ 1\ 1\ 4\ 5\ 2$	
$1\ 0\ 1\ 1\ 1\ 0\ 1\ 0\ 0\ 1\ 0\ 1\ 1\ 0\ 0\ 0\ 1\ 1\ 0\ 1\ 5\ 5\ 4\ 3$	
$0 \ 0 \ 0 \ 1 \ 0 \ 0 \ 1 \ 1 \ 1 \ 1 \ $	
$1 \ 1 \ 0 \ 0 \ 1 \ 0 \ 1 \ 0 \ 1 \ 0 \ 1 \ 0 \ 1 \ 0 \ 1 \ 0 \ 1 \ 2 \ 1 \ 2 \ 1 \ 0 \ 2 \ 0 \ 2 \ 1 \ 2 \ 1 \ 1 \ 3 \ 5$	
0 1 1 0 0 1 1 1 0 1 0 1 0 1 0 1 2 1 2 0 2 0	
$1\ 0\ 1\ 1\ 0\ 1\ 0\ 1\ 0\ 0\ 1\ 1\ 0\ 1\ 0\ 2\ 1\ 2\ 1\ 2\ 0\ 2\ 0\ 1\ 3\ 5\ 1\ 2\ 7$	
0 0 1 0 1 1 0 0 1 1 1 0 1 1 0 2 0 0 2 1 2 2 1 2 4 5 2 0 8	
1 1 0 1 0 1 0 0 1 1 0 0 1 1 0 0 2 2 0 2 1 1 2 2 4 1 3 1 9	
0 1 1 1 1 0 0 1 1 0 0 1 0 0 1 2 0 0 2 2 1 1 2 2 5 3 2 1 10	
$\begin{pmatrix} 1 \ 0 \ 0 \ 0 \ 1 \ 1 \ 1 \ 1 \ 1 \ 0 \ 0$	/

which is obtained by using a method of so called generalized Hadamard product (Zhang etc [44]).

## 4. Constructions of OA's of Run Sizes 72 and 100

### 4.1. Construction of OA $L_{72}(2^{19}3^86^4)$

**Step 1.** Orthogonally decompose the projection matrix  $\tau_{72}$ . From (3.1), there is

$$\tau_{72} = P_{24} \otimes \tau_{24} + \tau_3 \otimes I_6 \otimes P_4 + \tau_3 \otimes I_6 \otimes \tau_4. \tag{4.1}$$

By Lemma 3.1 and array subtraction, there is

$$\tau_4 = \sum_{i=0}^2 Q_i \cdot (\tau_2 \otimes P_2) \cdot Q_i^T, \qquad (4.2)$$

and

$$\tau_3 \otimes I_6 = \sum_{i=0}^2 M_i \cdot (\tau_3 \otimes \tau_3 \otimes P_2) \cdot M_i^T, \qquad (4.3)$$

where  $Q_0 = I_4, M_0 = I_{18}$  and  $Q_1, Q_2, M_1, M_2$  are defined in Lemma 3.1.

By (4.1),(4.2) and (4.3), an orthogonal decomposition of projection matrix  $\tau_{72}$  can be obtained as follows:

$$\tau_{72} = P_3 \otimes \tau_{24} + \sum_{i=0}^{2} (M_i \otimes Q_i) \cdot (\tau_3 \otimes \tau_3 \otimes P_8 + \tau_3 \otimes I_6 \otimes \tau_2 \otimes P_2) \cdot (M_i \otimes Q_i)^T.$$
(4.4)

Now orthogonally decompose the sum of the first two items of (4.4):

$$A =: P_3 \otimes \tau_{24} + \tau_3 \otimes \tau_3 \otimes P_8 + \tau_3 \otimes I_6 \otimes \tau_2 \otimes P_2.$$

Since  $\tau_{24} = I_{12} \otimes \tau_2 + \tau_{12} \otimes P_2$  and

$$P_3 \otimes \tau_{12} + \tau_3 \otimes \tau_3 \otimes P_4 + \tau_3 \otimes I_6 \otimes \tau_2 = \tau_{36} - (\tau_{18} - P_3 \otimes \tau_6 - \tau_3 \otimes \tau_3 \otimes P_2) \otimes P_2,$$

the following projection matrix can be obtained

$$A = P_3 \otimes I_{12} \otimes \tau_2 + (\tau_{36} - (\tau_{18} - P_3 \otimes \tau_6 - \tau_3 \otimes \tau_3 \otimes P_2)) \otimes P_2.$$

On the other hand, by Theorem 3.4 and Corollary 3.4, an orthogonal decomposition of projection matrix  $P_3 \otimes I_{12} \otimes \tau_2$  can be obtained as follows:

$$P_3 \otimes I_{12} \otimes \tau_2 = \sum_{i=1}^{2} (M_i \otimes Q_i) \cdot (P_9 \otimes I_2 \otimes \tau_2 \otimes P_2) \cdot (M_i \otimes Q_i)^T + P_3 \otimes m(L_{24}^{(-)}(2^8)),$$

where the OA  $L_{24}^{(-)}(2^8)$  is the atom of  $L_{24}$  in Corollary 3.4. Thus from (4.4) the following projection matrix decomposition can be obtained

$$\tau_{72} = P_3 \otimes m(L_{24}^{(-)}(2^8)) + (\tau_{36} - (\tau_{18} - P_3 \otimes \tau_6 - \tau_3 \otimes \tau_3 \otimes P_2) \otimes P_2) \otimes P_2 + \sum_{i=1}^2 (M_i \otimes Q_i) \cdot (P_9 \otimes I_2 \otimes \tau_2 \otimes P_2 + \tau_3 \otimes \tau_3 \otimes P_8 + \tau_3 \otimes I_6 \otimes \tau_2 \otimes P_2)$$

$$(M_i \otimes Q_i)^T. (4.5)$$

The above decompositions are orthogonal because of the orthogonality in each step. **Step 2.** Now the following OAs can be found  $L^1_{72}(2^8)$ ,  $L^2_{72}(\dots)$ , and  $L^3_{72}(\dots)$ 

$$m(L_{72}^{1}(2^{8})) \leq P_{3} \otimes m(L_{24}^{(-)}(2^{8})),$$
  
$$m(L_{72}^{2}(\cdots)) \leq (\tau_{36} - (\tau_{18} - P_{3} \otimes \tau_{6} - \tau_{3} \otimes \tau_{3} \otimes P_{2}) \otimes P_{2}) \otimes P_{2},$$

and

such that

n

$$u(L_{72}^3(\cdots)) \le (P_9 \otimes I_2 \otimes \tau_2 + \tau_3 \otimes \tau_3 \otimes P_8 + \tau_3 \otimes I_6 \otimes \tau_2) \otimes P_2.$$

By Theorems 2.1 and 3.4, only need to take

$$L_{72}^1(2^8) = 0_3 \oplus L_{24}^{(-)}(2^8),$$

where  $L_{24}^{(-)}(2^8)$  has been given in Corollary 3.4. Similarly, by Theorems 2.1 and 3.6, only need to take

$$L_{72}^2(\cdots) = L_{36}^{(-)}(\cdots) \oplus 0_2,$$

where  $L_{36}^{(-)}(\cdots)'s$  have been given in Theorem 3.6( there exist eleven OAs  $L_{36}^{(-)}(\cdots)$ ).

Also similarly, by Theorems 2.1 and 3.5, only need to take

$$L_{72}^3(\cdots) = L_{36}^{(-)}(\cdots) \oplus 0_2,$$

where  $L_{36}^{(-)}(\cdots)'s$  have been given in Theorem 3.5( there exist three OAs  $L_{36}^{(-)}(\cdots)$ ). Step 3. By Theorems 3.5 and 3.6, the new OA is lay out.

$$L_{72}(2^{18}3^{4}6^{5}) = [0_{3} \oplus L_{24}^{(-)}(2^{8}), L_{36}^{(-)}(2^{10}3^{4}6^{1}) \oplus 0_{2}, (M_{1} \otimes Q_{1})(L_{36}^{(-)}(6^{2}) \oplus 0_{2}), (M_{2} \otimes Q_{2})(L_{36}^{(-)}(6^{2}) \oplus 0_{2})],$$
(4.6)

where both  $L_{36}^{(-)}(6^2)$  and  $L_{36}^{(-)}(2^{10}3^46^1)$  are given in Theorems 3.5 and 3.6, the permutation matrices  $Q_1, Q_2, M_1, M_2$  are the same as those in Step 1 or those in Lemma 3.1. The OA  $L_{72}(2^{18}3^46^5)$  is not new which has been included in Hedayat etc [14] or Kuhfeld [18] yet.

Furthermore, in (4.6) replacing  $L_{36}^{(-)}(6^2)$  and  $L_{36}^{(-)}(2^{10}3^46^1)$  by the three atoms in Theorem 3.5 and the eleven atoms in Theorem 3.6 respectively, the  $11 \times 3 \times 3 = 99$ OAs can be obtained, in which many arrays (Table 1) are new which are not included in Hedayat etc [14] or Kuhfeld [18] yet.

#### 4.2. Construction of OA $L_{100}(2^{51}5^3)$

By the definition of OA, without loss of generality, assume that

$$L_4(2^3) = (Q_1((2) \oplus 0_2), \dots, Q_3((2) \oplus 0_2)),$$

and

$$L_{25}(5^6) = (T_1(0_5 \oplus (5)), \dots, T_6(0_5 \oplus (5))),$$

where  $Q_i(i = 1, 2)$  are defined in Lemma 3.1 and  $T_1 = I_{25}, T_2 = \text{diag}(I_5, N_5, \dots, N_5^4), T_3 := T_2 \cdot T_2 = T_2^2, T_4 = T_2^3, T_5 = T_2^4, T_6 = K(5, 5).$ 

Since  $L_{25}(5^6)$  and  $L_4(2^3)$  are saturated OAs, from the definition of matrix images and by Theorem 2.1 and 2.2, there are

$$\tau_{25} = \sum_{i=1}^{6} T_i (P_5 \otimes \tau_5) T_i^T,$$

and

$$\tau_4 = \sum_{i=1}^3 Q_i (\tau_2 \otimes P_2) Q_i^T.$$

From (3.1), there is

$$\tau_{100} = \tau_{25} \otimes I_4 + P_{25} \otimes \tau_4 = \left[\sum_{i=1}^6 T_i (P_5 \otimes \tau_5) T_i^T\right] \otimes I_4 + P_{25} \otimes \left[\sum_{i=1}^3 Q_i (\tau_2 \otimes P_2) Q_i^T\right].$$

Using the matrix properties  $I_4 = Q_i I_4 Q_i^T, P_{25} = T_j P_{25} T_j^T, (ABC) \otimes (DEF) = (A \otimes D)(B \otimes E)(C \otimes F)$  and  $I_4 = P_4 + \tau_5$ , there is

$$\tau_{100} = \sum_{i=1}^{3} (T_i \otimes Q_i) (P_5 \otimes (\tau_5 \otimes I_4 + P_5 \otimes \tau_2 \otimes P_2) (T_i \otimes Q_i)^T + \sum_{i=4}^{6} (T_i \otimes I_4) (P_5 \otimes \tau_5 \otimes P_4) (T_i \otimes I_4)^T + \sum_{i=4}^{6} (T_i \otimes I_4) (P_5 \otimes \tau_5 \otimes \tau_4) (T_i \otimes I_4)^T.$$

$$(4.7)$$

The above decompositions are orthogonal because of the orthogonality in each step.

Now it is wanted to find an OA whose matrix image is less than or equal to  $\tau_5 \otimes I_4 + P_5 \otimes \tau_2 \otimes P_2$ . From (3.1) it is seen that

$$\tau_5 \otimes I_4 + P_5 \otimes \tau_2 \otimes P_2 = \tau_{20} - P_5 \otimes I_2 \otimes \tau_2.$$

By Theorem 3.3, there exist three atoms in (3.5) of  $L_{20}$  corresponding to  $0_5 \oplus [0_2 \oplus (2), (2) \oplus (2)]$ . On the other words, the matrix images of the three atoms  $L_{20}^{(-)}(2^{17}), L_{20}^{(-)}(2^{6}5^1)$  and  $L_{20}^{(-)}(10^1)$  are less than or equal to  $\tau_5 \otimes I_4 + P_5 \otimes \tau_2 \otimes P_2$ . By (4.7) and Theorem 2.1, 2.2 and Corollary 2.1, an OA  $L_{100}(2^{51}5^3)$  can be

By (4.7) and Theorem 2.1, 2.2 and Corollary 2.1, an OA  $L_{100}(2^{51}5^3)$  can be obtained as follows:

$$L_{100}(2^{51}5^3) = [(T_1 \otimes Q_1)(0_5 \oplus L_{20}^{(-)}(2^{17})), (T_2 \otimes Q_2)(0_5 \oplus L_{20}^{(-)}(2^{17})), (T_3 \otimes Q_3)(0_5 \oplus L_{20}^{(-)}(2^{17})), (T_4 \otimes I_4)(0_5 \oplus (5) \oplus 0_4), (T_5 \otimes I_4)(0_5 \oplus (5) \oplus 0_4), (T_6 \otimes I_4)(0_5 \oplus (5) \oplus 0_4)].$$
(4.8)

Furthermore, replacing the atom  $L_{20}^{(-)}(2^{17})$  in (4.8) by the atoms  $L_{20}^{(-)}(2^{6}5^{1})$  and  $L_{20}^{(-)}(10^{1})$  in Theorem 3.3, the  $3 \times 3 \times 3 = 27$  asymmetrical OAs can be constructed in which many arrays (Table 1) are new which are not included in Hedayat etc [14] or Kuhfeld [18] yet.

Table 1	• Orthogonal arrays Obtained	
$L_{100}(2^{51}5^3)$ (new)	$L_{72}(2^{23}3^{24})$	$L_{72}(2^{12}3^96^4)$
$L_{100}(2^{40}5^4)$ (new)	$L_{72}(2^{22}3^{20}6^1)$ (new)	$L_{72}(2^{11}3^{21}4^16^1)$
$L_{100}(2^{34}5^310^1)$ (new)	$L_{72}(2^{21}3^{16}6^2)$ (new)	$L_{72}(2^{11}3^{20}6^112^1)$ (new)
$L_{100}(2^{29}5^5)$ (new)	$L_{72}(2^{20}3^{12}6^3)$ (new)	$L_{72}(2^{11}3^{12}6^4)$ (new)
$L_{100}(2^{23}5^410^1)$ (new)	$L_{72}(2^{19}3^86^4)$ (new)	$L_{72}(2^{11}3^56^5)$
$L_{100}(2^{18}5^6)$ (new)	$L_{72}(2^{18}3^46^5)$	$L_{72}(2^{10}3^{17}4^{1}6^{2})$ (new)
$L_{100}(2^{17}5^310^2)$ (new)	$L_{72}(2^{17}6^6)$	$L_{72}(2^{10}3^{16}6^212^1)$ (new)
$L_{100}(2^{12}5^510^1)$ (new)	$L_{72}(2^{16}3^{25})$	$L_{72}(2^{10}3^86^5)(\text{new})$
$L_{100}(2^65^410^2)$ (new)	$L_{72}(2^{15}3^{21}6^1)$ (new)	$L_{72}(2^{10}3^16^6)$
$L_{100}(5^310^3)$	$L_{72}(2^{14}3^{24}6^1)$	$L_{72}(2^93^{13}4^16^3)$ (new)
	$L_{72}(2^{14}3^{17}6^2)$ (new)	$L_{72}(2^93^{12}6^312^1)$ (new)
	$L_{72}(2^{13}3^{20}6^2)$ (new)	$L_{72}(2^93^46^6)$
	$L_{72}(2^{13}3^{13}6^3)(\text{new})$	$L_{72}(2^83^94^16^4)$
	$L_{72}(2^{12}3^{25}4^1)$	$L_{72}(2^83^86^412^1)$
	$L_{72}(2^{12}3^{24}12^1)$	$L_{72}(2^86^7)$
	$L_{72}(2^{12}3^{16}6^3)$ (new)	

 Table 1. Orthogonal arrays Obtained in Section 4

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