

Critical sets in the elementary abelian 2- and 3-groups

Richard Bean

Institute for Studies in Theoretical Physics and Mathematics
PO Box 19395-5746
Tehran, I.R. Iran

Abstract

In 1998, Khodkar showed that the minimal critical set in the Latin square corresponding to the elementary abelian 2-group of order 16 is of size at most 124. Since the paper was published, improved methods for solving integer programming problems have been developed. Here we give an example of a critical set of size 121 in this Latin square, found through such methods. We also give a new upper bound on the size of critical sets of minimal size for the elementary abelian 2-group of order 2^n : $4^n - 3^n + 4 - 2^n - 2^{n-2}$. We speculate about possible lower bounds for this value, given some other results for the elementary abelian 2-groups of orders 32 and 64. An example of a critical set of size 29 in the Latin square corresponding to the elementary abelian 3-group of order 9 is given, and it is shown that any such critical set must be of size at least 24, improving the bound of 21 given by Donovan, Cooper, Nott and Seberry.

1 Definitions

A Latin square L of order n is an $n \times n$ array of entries $\{(i, j; k)\}$ such that each row and column of L contains each of n possible elements exactly once. In this paper these n possible elements will be the set $\{0, \dots, n-1\}$, as we will be using bit-wise logical operators later. A subsquare S of order m from L is an array of $m \times m$ entries from L , not necessarily contiguous, such that each row and column of S contains each of the m possible elements exactly once.

A *critical set* C of L is a subset of L such that L is the only superset of C which is a Latin square (is *uniquely completable*) and no subset of C has this property.

We now review the definition of a Latin trade (see for example [5]). Let P and P' be two partial Latin squares of the same order, with the same size and shape. Then P and P' are said to be *mutually balanced* if the entries in each row (and column) of P are the same as those in the corresponding row (and column) of P' . They are said to be *disjoint* if no cell in P' contains the same entry as the

corresponding cell in P . A *Latin trade* (also known as a *Latin interchange*) I is a partial Latin square for which there exists another partial Latin square I' , of the same order, size and shape with the property that I and I' are disjoint and mutually balanced. The partial Latin square I' is said to be a *disjoint mate* of I . A Latin trade of size 4 is known as an *intercalate*. An example of a Latin trade is given below.

9	.	.	.	.	3
3	4	5	6	7	8
4	5	6	7	8	9

I

3	.	.	.	.	9
4	5	6	7	8	3
9	4	5	6	7	8

I'

The following lemma clarifies the connection between critical sets and Latin trades.

Lemma 1 *A partial Latin square $C \subset L$, of size s and order n , is a critical set for a Latin square L if and only if the following hold:*

1. C contains an element of every Latin trade that occurs in L ;
2. for each $(i, j; k) \in C$, there exists a Latin trade I_r in L such that $I_r \cap C = \{(i, j; k)\}$.

Proof.

1. If C does not contain an element from some Latin trade I , where I has disjoint mate I' , then C is also a partial Latin square of $L' = (L \setminus I) \cup I'$. Hence C is not uniquely completable.
2. If no such Latin trade I_r can be found, then the position $(i, j; k)$ may be deleted from C and $C \setminus \{(i, j; k)\}$ will still be uniquely completable and thus a critical set for L .

■

The elementary abelian m -group of order m^n is the group Z_m multiplied with itself n times, denoted in this paper by $L(m^n)$. Elsewhere, it has also been denoted by Z_m^n .

2 Integer Programming

To find a critical set C in the elementary abelian 2-group of order 2^n , it thus suffices to solve an integer programming problem. If \mathcal{T} is the complete set of Latin trades in a Latin square L , then the optimal solution to the following integer program is the size of the minimal critical set in L .

$$\begin{aligned}
& \text{Minimize : } \sum_{x \in L} C_x \\
& \text{Subject to :} \\
& \text{For each } T \in \mathcal{T}, \quad \sum_{x \in T} C_x \geq 1
\end{aligned}$$

Throughout this paper, C_x is 1 if $x \in C$ and 0 otherwise.

In [1] Khodkar uses this method to prove that the minimal critical set for $L(8)$ is 25 and finds a critical set of size 124 in $L(16)$. Even for $L(8)$, it is a difficult task to find all the Latin trades in this square, and so a subset of the Latin trades must be used. For $L(8)$ Khodkar chose all the subsquares isomorphic to $L(2)$ and $L(4)$ because a linear program similar to the above can be written as follows. I_1 denotes all the subsquares isomorphic to $L(2)$ in $L(8)$ and I_2 denotes all the subsquares isomorphic to $L(4)$ in $L(8)$.

$$\begin{aligned}
& \text{Minimize : } \sum_{x \in L(8)} C_x \\
& \text{Subject to :} \\
& \text{For each } T \in I_1, \quad \sum_{x \in T} C_x \geq 1 \\
& \text{For each } T \in I_2, \quad \sum_{x \in T} C_x \geq 5
\end{aligned}$$

As explained by Khodkar, although this does not cover all the Latin trades in $L(8)$, this works because the inequalities above make each subsquare isomorphic to $L(4)$ in $L(8)$ uniquely completable. Since a critical set of size 25 can be found in $L(8)$ and the optimal solution to the above integer programming problem is also of size 25, we know that the minimal critical set size in $L(8)$ is also 25.

Khodkar used the CPLEX solver [4], version 6.5, for solving these integer programming problems. For solving integer programs, CPLEX uses a branch-and-bound or branch-and-cut approach. Although CPLEX can find provably optimal solutions, for finding “good” solutions quickly a non-deterministic search is much better. We use this approach to find a critical set in $L(16)$ and much better solutions to similar integer programs for $L(32)$ and $L(64)$.

Walser extended the WalkSAT algorithm, a satisfiability (SAT) solver using local search [12], from solving SAT problems to solving integer linear programming problems. The resulting program is called WSAT(OIP) [3]. We consider the following problem, also from the Khodkar paper, where I_n is the set of all subsquares in $L(16)$ isomorphic to $L(2^n)$.

$$\text{Minimize : } \sum_{x \in L(16)} C_x$$

Subject to :

$$\begin{array}{ll} \text{For each } & T \in I_1, \quad \sum_{x \in T} C_x \geq 1 \\ \text{For each } & T \in I_2, \quad \sum_{x \in T} C_x \geq 5 \\ \text{For each } & T \in I_3, \quad \sum_{x \in T} C_x \geq 25 \end{array}$$

Khodkar found a solution of size 124 to the above problem with CPLEX which was a critical set for $L(16)$. He noted [2] that CPLEX did find smaller solutions which were not critical sets. This is the case because the inequalities above do not necessarily force the subsquares isomorphic to $L(8)$ to be uniquely completable, though they force subsquares isomorphic to $L(4)$ and $L(2)$ to be uniquely completable. Also, other Latin trades not specified in the program are missing from $L(16)$.

Using the CPLEX 8.0 solver on this problem, it took several hours on an Pentium-4 system at 1.5 Ghz, with a variety of options, to find a solution of size 118. In contrast WSAT 1.105 can find solutions of size 112 to the above problem in a few seconds. The disadvantage is that it cannot prove such solutions are optimal. We note the right hand side (RHS) of the inequalities for all such solutions of size 112 found are as follows: 512 with RHS 1, 208 with RHS 2 or 3, 32 with RHS 4; 72 with RHS 5 or 7, 40 with RHS 9, 8 with RHS 10, 11 or 12; 28 with RHS 28; and 16 with RHS 26 or 30. Such symmetry and universal divisibility by powers of 2 leads the author to conjecture that 112 is in fact the optimal solution to the above problem. Also, in all such solutions of size 112, each of the subsquares isomorphic to $L(8)$ is uniquely completable.

It is simple to find critical sets of size 121 using this method. Here is an example:

0		2				6	7	8	9			12			15
	0			5	4	7		9	8		10	13	12		
2	3	0				4									13
3	2			7				11			8		14		12
		6			1			12	13		15	8		10	11
5		7		1	0		2		12	15	14				
6	7	4	5	2						12		10	11		
		5	4				0	15			12	11	10	9	
8			11		13	14			1			4	5	6	
		11			12			1	0	3		5	4		6
			9	14	15			2			1			4	
	10				14	13	12			1	0		6		
12	13		15						5	6	7	0			3
		15	14	9		11	10			7				3	2
14			13	10		8	9		7		5				
				11		9	8	7	6	5		3		1	

Methods to try to improve this bound such as modifying the RHS bounds of 5 and 25 to various other values ranging from 6 or 7 for the I_2 trades and 26 to 30 for the I_3 trades have been unsuccessful. Similarly finding the missing trades in solutions of size 25 or more to the third set of inequalities has not aided much.

If constraints are added to the program to ensure that each row and column contains either 7 or 8 entries, and each element occurs either 7 or 8 times, a critical set of size 121 can still be found. However this is still the best known solution. To improve this result, the author suggests that a number of methods be tried.

- The structure of the problem best suits a 64-bit CPU - any subset of $L(16)$ can be represented as 4 64-bit words. To reduce the size of a known critical set, perhaps the same method as [5] could be used - for increasing n , attempt to remove $n + 1$ entries while adding n entries, and check for unique completion afterwards.
- An approach similar to the paper [6] which concerned Steiner triple systems can be used. That is, if we find that our integer program solver outputs a solution which is not uniquely completable, we determine which trades in $L(16)$ are “missing” from the solution, use the automorphism group of $L(16)$ to generate copies of all such trades, “minimize” this list, add them to the integer program, and continue.
- Recently, Margot [7] wrote about pruning 0-1 integer programs which have a high degree of symmetry, and used this method to prove that no 4-(10,5,1) covering design with less than 51 sets exists. Although the

problem for $L(16)$ may have too many variables for an optimal solution to be found, there is hope that this method may find a better solution. Similarly, the integer programming methods of Applegate, Raines, and Sloane [10] may be applicable here.

Applying the above integer program to $L(32)$ the best solution found so far has been of size 546. Using just intercalates, a solution of size 514 has been found. It has not been computationally feasible to determine whether or not either solution has unique completion. The best bound currently known is obtained by a method similar to that of Donovan, Fu and Khodkar [8]; we take the critical set of size $4^5 - 3^5 = 781$ as constructed by Stinson and van Rees [9], add in the main backwards diagonal and the last row and column, and recursively remove entries beginning in the top left-hand corner. This results in a critical set of size 658.

Given the evidence above, $L(32)$ seems not to have a critical set of size less than or equal to $\frac{32^2}{2}$. Ghandehari, Hatami, and Mahmoodian [13] found that there exists a Latin square L such that the minimal critical set in L has size $n^2 - (e + o(1))n^{5/3}$. The author conjectures that the smallest order n for which there exists a Latin square L of order n with no critical set of size less than $\frac{n^2}{2}$ is $n = 32$, in the square $L(32)$.

Similarly, the best solution to the above integer program for $L(64)$ has been of size 2470.

With these results in mind, we conjecture the following bound.

Conjecture 1 *If C is a critical set of minimal size size in $L(2^n)$, $n \geq 4$, $121.4^{n-4} \leq |S| \leq 5^{n-1}$.*

3 A new bound for the size of a minimal critical set in $L(2^n)$

We can find a new general bound on the size of critical sets in $L(2^n)$ by taking the same Stinson and van Rees construction for a critical set in $L(2^n)$, adding 3 entries and deleting $2^n + 2^{n-2} - 1$ entries. This results in another critical set.

Theorem 1 *If C is a critical set of minimal size in $L(2^n)$, $|C| \leq 4^n - 3^n + 4 - 2^n - 2^{n-2}$.*

Proof. We describe a construction isomorphic to the one given by Stinson and van Rees for a critical set C in $L(2^n)$. Formally, if we consider the critical set C in $L(2^n)$, the entry at $(i, j) \in C$ if and only if $(i \& j) \neq 0$, where $\&$ is the bitwise logical AND operator. Since we are dealing with $L(2^n)$, the element at (i, j) is $i \wedge j$ where \wedge is the logical XOR operator.

Thus $C = \{(i, j; i \wedge j) | (i \& j) \neq 0\}$. Consider $D = (C \cup \{(0, 0; 0), (0, 2^n - 1; 2^n - 1), (2^n - 1, 0; 2^n - 1)\}) \setminus (\{(2^n - 1, x; 2^n - 1 - x), (x, 2^n - 1; 2^n - 1 - x) | 2^{n-1} \leq x \leq 2^n - 1\} \cup \{(x, x; 0) | 2^{n-2} \leq x \leq 2^{n-1} - 1\})$.

D has unique completion as we first add back in the entries $\{(x, x; 0) | 2^{n-2} \leq x \leq 2^{n-1} - 1\}$, followed by the entry $(2^n - 1, 2^n - 1; 0)$, then the entries $\{(2^n - 1, x; 2^n - 1 - x), (x, 2^n - 1; 2^n - 1 - x) | 2^{n-1} \leq x < 2^n - 1\}$ in any order, resulting in a superset of C .

To prove that every entry in C is necessary, we say that an intercalate $I \subseteq L(2^n)$ proves the necessity of an entry $x \in C$ if $I \cap C = \{x\}$. If we can find such trades for every entry in C , then C is a critical set, by Lemma 1.

We prove the necessity of the two additional entries $(0, 2^n - 1; 2^n - 1), (2^n - 1, 0; 2^n - 1)$ by considering the two intercalates: $\{(0, 2^n - 1; 2^n - 1), (0, 2^{n-1} - 1; 2^{n-1} - 1), (2^{n-1}, 2^n - 1, 2^{n-1} - 1), (2^{n-1}, 2^{n-1} - 1; 2^n - 1)\}$ and $\{(2^n - 1, 0; 2^n - 1), (2^n - 1, 2^{n-1}, 2^{n-1} - 1), (2^{n-1} - 1, 0; 2^{n-1} - 1), (2^{n-1} - 1, 2^{n-1}, 2^{n-1}, 2^n - 1)\}$. For the entries $\{(x, x; 0) | 0 \leq x \leq 2^{n-2} - 1\}$, the following intercalate proves the necessity of each entry: $\{(x, x; 0), (x, 2^{n-2}; x + 2^{n-2}), (2^{n-2}, x; x + 2^{n-2}), (2^{n-2}, 2^{n-2}; 0)\}$. For any other entry $x \in D$, the intercalate which suffices to prove the necessity of x in C also suffices for D . Therefore D is a critical set of the required size. ■

4 The elementary abelian 3-group of order 9

We create an integer program IP_1 similar to the above by adding constraints based on all the Latin trades on 6 or less rows, columns, or elements which have size less than or equal to 20. We found, using WSAT, the following critical set C_{29} of size 29 in the elementary abelian 3-group of order 9, $L(9)$. Donovan, Cooper, Nott and Seberry [11] had found that any critical set $L(9)$ contained at least 21 entries.

							8
	2		4			7	6
		1		3			7
3	4					0	
4	5				6		2
			8			2	0
6		8		1			5
		6			0		5
		7	2		1		

We create a new integer program IP_2 with all 324 Latin trades of size 6 in the Latin square, and add symmetry considerations as follows. We call rows 0 to 2, 3 to 5, and 6 to 8 of $L(9)$ R_1, R_2 and R_3 respectively, and similarly call columns 0 to 2, 3 to 5, and 6 to 8 C_1, C_2 and C_3 . E_1, E_2 , and E_3 represent elements 0 to 2, 3 to 5, and 6 to 8. There are nine subsquares defined by the row and column sets. If C is a critical set in $L(9)$ we refer to these subsquares as $C(R_i, C_j)$.

Theorem 2 *If C is a critical set in $L(9)$ then there exists another critical set D in $L(9)$ such that $|D(R_1, C_1)| \geq |D(R_i, C_j)|$ for all $(i, j) \in \{1, 2, 3\} \times \{1, 2, 3\}$.*

Proof. In C , we can permute R_1 with R_2 or R_3 , and C_1 with C_2 or C_3 until the square defined by R_1 and C_1 contains at least as many entries as any of the other eight defined subsquares. Call this property RC .

Each of these permutations is based on the fact that for any critical set C in $L(9)$ there exists an isomorphic critical set in $L(9)$ after any of these permutations are performed. This is true because after the permutations above, we can permute R_2 with R_3 , C_2 with C_3 , or E_1 , E_2 and E_3 to produce a critical set isomorphic to C in $L(9)$. For example, for the critical set C_{29} above, we can swap R_1 with R_3 , then we can swap E_1 with E_3 and C_2 with C_3 to produce a critical set in $L(9)$ with the property RC . If for another set, we swapped C_1 with C_3 , we could then swap R_2 with R_3 and E_1 with E_3 to obtain a critical set in $L(9)$. Similar arguments apply for other permutations of rows and/or columns. ■

Thus IP_2 has another eight constraints for the property RC , as in Theorem 2. Solving IP_2 with CPLEX, we find that any critical set in this square is of size at least 24, improving the bound of Donovan et al.

Theorem 3 *If C is a critical set of minimal size in $L(3^n)$, $n \geq 2$, $|C| \geq 24 \cdot 9^{n-2}$.*

The inability of WSAT to find a solution of size less than 26 strongly suggests that 26 is the size of the smallest solution to IP_2 .

Solutions of size 28 to the integer program IP_1 above have been found; some such solutions have trades with more than 6 rows, columns, and elements missing. Thus a better approach, perhaps based on one of the three suggestions above, is needed to prove that 29 is the optimal solution, or that a better solution can be found. It would be symmetrically aesthetic if a critical set of size 27 could be found with exactly 3 entries from each of the 36 3×3 subsquares here. Over 540,000 solutions can be found for an integer program with precisely these constraints (constraints based on the 324 trades of size 6, plus constraints ensuring there are exactly three entries in each subsquare).

Conjecture 2 *The critical set of minimal size in $L(9)$ is of size 29.*

References

- [1] A. Khodkar. On smallest critical sets for the elementary abelian 2-group. *Util. Math.*, **54** (1998), 45–50.
- [2] A. Khodkar. Private communication (2002).
- [3] J. P. Walser. Integer Optimization by Local Search. Volume 1637 of Lecture Notes in Artificial Intelligence. Springer (1999).

- [4] ILOG Inc. CPLEX Integer Programming Solver, Version 8.0. <http://www.cplex.com/>
- [5] R. Bean and D. Donovan. Closing a gap in the spectrum of critical sets. *Australas. J. Combin.*, **22** (2000), 199–210.
- [6] P. Adams, A. Khodkar and C. Ramsay. Smallest defining sets of some STS(19).
- [7] F. Margot. Pruning by Isomorphism in Branch-and-Cut. Research Report 2001-08, Department of Mathematics, University of Kentucky.
- [8] D. Donovan, C. Fu and A. Khodkar. An investigation of 2-critical sets in Latin squares. Submitted.
- [9] D. Stinson and G. H. J. van Rees. *Congr. Numer.*, **34** (1982), 441–456.
- [10] David Applegate, E. M. Rains, and N. J. A. Sloane. On asymmetric coverings and covering numbers. *Journal of Combinatorial Designs*, **11** (2003), 218–228.
- [11] Diane Donovan, Joan Cooper, D. J. Nott and Jennifer Seberry. Latin squares: critical sets and their lower bounds. *Ars Combinatoria*, **39** (1995), 33–48.
- [12] B. Selman, H.A. Kautz, and B. Cohen. Noise Strategies for Improving Local Search. *Proc. AAAI-94* (1994), 337–343.
- [13] M. Ghandehari, H. Hatami, and E. S. Mahmoodian. On the size of the minimum critical set of a Latin square. In preparation.