SOME CLASSES OF ORTHOGONAL LATIN HYPERCUBE DESIGNS

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Abstract: Latin hypercube designs (LHDs) are commonly used in designing computer experiments. A number of methods have been proposed to construct LHDs with orthogonality among the main-effects. In this paper, we propose a new method for constructing orthogonal LHDs (OLHDs) with 12, 16, 20, and 24 factors having a flexible run size. Moreover, using these designs we provide new multiplication methods and further constructions for OLHDs. These constructions lead to infinite families of OLHD with many factors. For example, we show that when an OLHD \( (n, m) \) exists, there also exist OLHDs with \( (24n, 12m), (32n, 16m), (40n, 20m), (48n, 24m), (24n+1, 12m), (32n+1, 16m), (40n+1, 20m), (48n+1, 24m) \).

Key words and phrases: Circulant matrices, computer experiments, orthogonal Latin hypercube design, periodic autocorrelation function.

1. Introduction

An experimental design with \( n \) runs and \( m \) factors is denoted by an \( n \times m \) matrix \( X = [x_1, x_2, \ldots, x_m] \), where \( x_j \) is the \( j \)th factor (column vector) and \( x_{ij} \) is the level of factor \( j \) on the \( i \)th experimental run. A design \( X = L(n, m) \) is a LHD with \( n \) runs and \( m \) factors if each column in the design matrix includes \( n \) uniformly spaced levels.

Usually, in regression analysis, a polynomial model of degree \( k \) with \( m \) factors is fitted, of the form

\[
Y = \beta_0 + \sum_{i=1}^{m} \beta_i x_i + \sum_{1 \leq i_1 < i_2 \leq m} \beta_{i_1 i_2} x_{i_1} x_{i_2} + \ldots + \sum_{1 \leq i_1 < \ldots < i_k \leq m} \beta_{i_1 \ldots i_k} x_{i_1} \ldots x_{i_k} + \epsilon,
\]

where \( x_i \) are the independent variables, \( \beta_i \) are the linear effects of \( x_i \), \( \beta_{i_1 \ldots i_t} \) is the effect of the \( t \)-order interaction of \( x_{i_1}, \ldots, x_{i_t} \). Here \( \beta_{ii} \) corresponds to the quadratic effect of factor \( x_i \), while \( \beta_{i_1 i_2} \), for \( i_1 \neq i_2 \) corresponds to the second-order interaction of factors \( x_{i_1} \) and \( x_{i_2} \). It is desirable to include orthogonal independent variables in a regression model so that the estimates of the regression coefficients are uncorrelated. Orthogonal LHDs ensure independent estimation.
of the linear effects of the variables, where a LHD is said to be orthogonal if and only if each pair of its factors has zero correlation.

For fitting a second-order model it is desirable that the LHD satisfies: (a) each column is orthogonal to the others in the design, and (b) the element-wise square of each column and the element-wise product of every two columns are orthogonal to every column in the design. OLHDs were previously constructed for run sizes a power of 2 (or a power of 2 plus 1) (Cioppa and Lucas (2007); Sun, Liu and Lin (2009); Lin et al. (2010)), but the problem is far from completely solved. In the OLHDs constructed by Ye (1998), the run size must have form $n = 2^k$ or $2^k + 1$ and the corresponding number of factors is $m = 2^k - 2$, where $k \geq 2$. In the OLHDs constructed by Steinberg and Lin (2006) the run size must be $n = 2^k$, with $k$ being a power of two. Recently, Georgiou (2009), Georgiou and Stylianou (2011) and its corrigendum Georgiou and Stylianou (2012) gave methods for constructing OLHDs and designs for computer experiments using generalized orthogonal designs, orthogonal designs, and vectors with zero autocorrelation function. These designs have run sizes that are not necessarily a power of two, but their constructions require a computer search. Also, Lin et al. (2010) provided some multiplication methods for constructing new large OLHDs using known designs and the Kronecker product. Sun, Liu and Lin (2009) gave the construction of OLHD($2^{c+1}$, $2^c$), while Sun, Liu and Lin (2010) showed how one could construct OLHD($2^{c+1}r$, $2^c$) using the results of Sun, Liu and Lin (2009).

Let $A = \{A_j : A_j = (a_{j0}, a_{j1}, \ldots, a_{j(n-1)}), \ j = 1, \ldots, \ell\}$ be a set of $\ell$ vectors of length $n$. The periodic autocorrelation function $P_A(s)$ (abbreviated as PAF) is defined, reducing $i + s$ modulo $n$, as

$$P_A(s) = \sum_{j=1}^{\ell} \sum_{i=0}^{n-1} a_{ji}a_{j,i+s}, \quad s = 0, \ldots, n - 1. \quad (1.1)$$

The set of vectors $A$ is said to have zero PAF if $P_A(s) = 0, \forall s = 1, \ldots, n - 1$, and is said to have constant PAF if $P_A(s) = \gamma, \forall s = 1, \ldots, n - 1$, for some integer number $\gamma$. $P_A(s) = P_A(n - s)$ and thus calculations are needed up to $s = [n/2]$, where $[x]$ is the integer part of $x$. Sets of vectors with constant PAF are used for the construction of LHDs that satisfy the properties a) and b). Throughout, $R_k$ denotes the back diagonal identity matrix of order $k$. A circulant matrix is defined as a square matrix $B = (b_{ij})$ of order $n$ with first row $b_1 = (b_{1,0}, b_{1,1}, \ldots, b_{1,n-1})$ and every next row being generated by a circulant permutation of its previous row, $b_{ij} = b_{1,j-i+1}$, where $j - i + 1$ is taken modulo $n$, $i = 2, 3, \ldots, n$ and $j = 0, 1, \ldots, n - 1$. 
Lemma 1. (Geramita and Seberry (1979, Thm. 4.49)). If there exist four circulant matrices \( A, B, C, D \) of order \( n \) satisfying
\[
AA^T + BB^T + CC^T + DD^T = fI_n,
\]
then the Goethals-Seidel array
\[
GS = GS(A, B, C, D) = \begin{pmatrix}
A & BR_n & CR_n & DR_n \\
-DR_n & A & -D^T R_n & C^T R_n \\
-CR_n & D^T R_n & A & -B^T R_n \\
-BR_n & A & -D^T R_n & C^T R_n
\end{pmatrix}
\]
is an orthogonal matrix of order \( 4n \).

Corollary 1. If there are four vectors \( A, B, C, D \) of length \( n \) with zero periodic autocorrelation function, then can be used as the first rows of circulant matrices that can be placed in the Goethals-Seidel array to form an orthogonal matrix of order \( 4n \).

Following Kharaghani (2000), a set \( \{A_1, \ldots, A_{2k}\} \) of square matrices is said to be amicable if
\[
\sum_{i=1}^{k} (A_{2i-1}A_{2i}^T - A_{2i}A_{2i-1}^T) = 0. \quad (1.2)
\]

Lemma 2. (Kharaghani (2000, Thm. 1)). Let \( \{A_i\}_{i=1}^8 \) be an amicable set of circulant matrices of order \( n \), satisfying \( \sum_{i=1}^{8} A_i A_i^T = fI_n \). Then the Kharaghani array
\[
H = \begin{pmatrix}
A_1 & A_2 & A_4 R_n & A_3 R_n & A_6 R_n & A_5 R_n & A_8 R_n & A_7 R_n \\
-A_2 & A_1 & A_3 R_n & A_4 R_n & A_5 R_n & A_6 R_n & A_7 R_n & A_8 R_n \\
-A_4 R_n & -A_3 R_n & A_1 & A_2 & -A_5^T R_n & A_7^T R_n & A_6^T R_n & -A_8^T R_n \\
-A_3 R_n & A_4 R_n & -A_2 & A_1 & A_5^T R_n & A_6^T R_n & -A_7^T R_n & -A_8^T R_n \\
-A_6 R_n & -A_5 R_n & A_3^T R_n & -A_4^T R_n & A_1 & A_2 & A_7^T R_n & A_8^T R_n \\
-A_5 R_n & A_6 R_n & -A_7^T R_n & -A_8^T R_n & -A_2 & A_1 & A_3^T R_n & A_4^T R_n \\
-A_8 R_n & -A_7 R_n & A_6^T R_n & A_5^T R_n & A_4^T R_n & -A_3^T R_n & A_1 & A_2 \\
-A_7 R_n & A_8 R_n & A_5^T R_n & A_6^T R_n & -A_3^T R_n & -A_4^T R_n & -A_2 & A_1
\end{pmatrix}
\]
is an orthogonal matrix of order \( 8n \).

Remark 1. As in Corollary 1, we can use eight vectors of length \( n \) with zero PAF to generate eight suitable circulant matrices for Lemma 2.

Lin et al. (2010) obtained an OLHD by stacking two orthogonal matrices with mutually exclusive sets of levels. Let \( S \) denote the set of \( n \) levels of an LHD of \( n \) runs, take \( S = S_1 \cup S_2 \) where \( S_1 \cap S_2 = \emptyset \), and let \( n_1 \) and \( n_2 \) be the
number of levels in \( S_1 \) and \( S_2 \), respectively. Suppose that there exist an \( n_1 \times m \) orthogonal matrix \( D_1 \) with levels in \( S_1 \) and an \( n_2 \times m \) orthogonal matrix \( D_2 \) with levels in \( S_2 \) where, for both \( D_1 \) and \( D_2 \), each level appears precisely once within each column. Then the matrix

\[
L = \begin{bmatrix} D_1 \\ D_2 \end{bmatrix}
\]

is an \( n \times m \) OLHD with \( n = n_1 + n_2 \). Note that \( D_1 \) and \( D_2 \) are not necessarily LHD. In the same paper it was shown that if an \( OLHD(n, m) \) exists then an \( OLHD(2an, am) \) exists for \( a = 1, 2, 4, 8 \). Using this approach Lin et al. (2010) constructed OLHDs with \( n = 16k \) runs and \( m = 12 \) factors for \( k = 2, 3, 4, \ldots \). (see Table 3 in Lin et al. (2010)).

Here, using circulant matrices and similar arrangements, we extend the above results of Lin et al. (2010). In particular we show that an OLHD with \( n \) runs and \( m \) factors exists for \((n, m) \in [(24k, 12), (32k, 16), (40k, 20), (48k, 24)]\), for all \( k = 1, 2, 3, \ldots \). Furthermore, we prove that if an \( OLHD(n, m) \) exists, then an \( OLHD(2an, am) \) exists also for \( a = 12, 16, 20, \) and 24.

2. Criteria for Evaluating Computer Experiments

Even though the factors of LHDs can be scaled to be uniformly distributed in \([-1, 1]\), this does not ensure good space filling properties for a given number of runs. Moreover, this uniformity does not guaranty that the design possesses low correlations among its higher order terms, such as quadratic and two-factor interactions.

Following Steinberg and Lin (2003), Georgiou (2009) defined general evaluation criteria by calculating the alias matrices for fitting a first-order model when second-order effects may be present. Suppose that \( X \) is an LHD with \( n \) runs and \( m \) factors. Let \( X_1 \) be the regression matrix for the first-order model, including a column of ones and the \( m \) columns of \( X \). Let \( X_{int} \) be the \( n \times (m(m-1)/2) \) matrix with all the possible two-factor interactions and \( X_{quad} \) be the \( n \times m \) matrix with all the pure quadratic terms. The alias matrices for the first-order model associated with the two-factor interactions and pure quadratic terms are given by

\[
T = A_{int} = (X_1^T X_1)^{-1} X_1^T X_{int},
\]

\[
Q = A_{quad} = (X_1^T X_1)^{-1} X_1^T X_{quad},
\]

respectively. Designs that are suitable for screening are expected to have relatively small absolute values in these bias matrices. To evaluate the performance of an LHD concerning its two-factor interactions, the measures

\[
\text{ave}(|t|) = E(|t|) = \frac{2 \sum_{i=1}^{m+1} \sum_{j=1}^{m(m-1)/2} |t_{ij}|}{m(m^2 - 1)}, \quad \text{and} \quad \max t = \max_{i,j} |t_{ij}|
\]
were proposed. Similarly, to evaluate the performance of an LHD concerning its quadratic terms, the measures
\[
\text{ave}(|q|) = E(|q|) = \frac{\sum_{i=1}^{m+1} \sum_{j=1}^{m} |q_{ij}|}{m(m+1)}, \quad \text{and} \quad \max q = \max_{i,j} |q_{ij}|
\]
were proposed.

Another useful criterion was proposed by Morris and Mitchell (1995). This criterion is based on inter-point distances and can be used as a measure of the space-filling ability of a design. The rectangular distance \(d_R(s, u)\) of two points (runs) \(s\) and \(u\) of the design matrix \(X\) is \(d_R(s, u) = \sum_{i=1}^{m} |s_i - u_i|\), while their Euclidean distance \(d_E(s, u) = (\sum_{i=1}^{m} (s_i - u_i)^2)^{1/2}\). For a given design and a selected distance (rectangular or Euclidean), define a distance list \(D = (D_1, \ldots, D_\ell)\) in which the elements are the distinct values of inter-point distances, sorted from the smallest to the largest. The value of the index can be as large as \(n(n-1)/2\). Let \(J_i\) be the number of pairs of runs in the design that have distance \(D_i\). Then, a design \(X\) is called a maximin design if it sequentially maximizes \(D_i\) and minimizes \(J_i\) in the following order: \((D_1, J_1, D_2, J_2, \ldots, D_\ell, J_\ell)\). A scalar-valued function which can be used to rank competing designs is needed. The ranking should be done in such a way that the maximin design receives the highest ranking. A family of such functions, indexed by \(p\), is
\[
\Phi_p = \left( \sum_{i=1}^{\ell} J_i D_i^{-p} \right)^{1/p},
\]
where \(p\) is a positive integer. For a large enough \(p\), the design that minimizes \(\phi_p\) is a maximin design. When evaluating the designs in the examples to follow, we give the row vectors \(D\) and \(J\). This enables the reader to calculate \(\Phi_p\) for any value of \(p\). As an example, in the given numerical results we present the values of \(\Phi_p\) for \(p = 100\), that are obtained using both rectangular and Euclidean distance. In \(D\) and \(J\) we assign a subscript \(E\) or \(R\) to distinguish them, similarly, in \(\Phi_p\).

**Lemma 3.** (Georgiou (2009, Lem. 1)). Let \(X\) be an OLHD in the unit cube \([-1, 1]^{n \times m}\), with \(n\) runs and \(m\) factors having levels
\[
\begin{pmatrix}
-n + 1 & -n + 3 & \cdots & n - 3 & n - 1 \\
-n + 1 & \cdots & n - 1 & n - 1 & n - 1
\end{pmatrix}.
\]

Let \(X_1 = [1_n \ X]\) be the regression matrix for the first-order model, including a column of ones and all columns of \(X\). Then, the matrix \((X_1^T X_1)^{-1}\) is a diagonal matrix of order \(m + 1\) and its diagonal is \((n^{-1}, \gamma^{-1}, \gamma^{-1}, \ldots, \gamma^{-1})\), where
\[
\gamma = \frac{n(n+1)}{3(n-1)}.
\]
Lemma 4. (Georgiou (2009, Lem. 2)). Let $X$ be as in Lemma 3. Then

$$E(|q|) \geq \frac{\gamma}{n(m+1)} = LBE_q$$

and

$$\max |q_{ij}| \geq \frac{\gamma}{n} = LB_{\max q},$$

where $\gamma$ is given by (2.1).

Remark 2. A simple lower bound for $E(|t|)$ and $\max |t_{ij}|$ is zero because in the case of interactions one can construct LHDs with their two-factor interactions mean orthogonal and also orthogonal to every column of the LHD.

A design that satisfies any of the lower bounds given in Lemma 4 is said to be quadratic-optimal. Moreover, any design with $E(|t|) = 0$ or $\max |t_{ij}| = 0$ is called interaction-optimal. Note that if a design is interactions-optimal for $\max |t_{ij}|$, then it is also interaction-optimal for $E(|t|)$, and vice versa. In the case of nonorthogonal designs, further research is needed to find sharper lower bounds that probably depend on the number of runs $n$ and the number of factors $m$ constituting the design.

3. The Main Constructions

Using suitable vectors with zero periodic autocorrelation functions we construct new infinite families of OLHDs. To find such vectors is much easier than searching for the whole design. The idea is to use orthogonal matrices and their full fold-over to construct the OLHD.

Theorem 1. Let $D_b$ be an orthogonal $n \times n$ matrix with the absolute value of each column a permutation of $(b+1, b+3, \ldots, b+2n-1)$, where $b$ is any natural number. Then there exists an OLHD with $2nk$ runs and $n$ factors, for any $k = 1, 2, \ldots$.

Proof. Since $D_b$ is orthogonal,

$$D_b^T D_b = z_b I_n,$$

where $z_b = \sum_{i=1}^{n} (b + 2i - 1)^2 = \frac{n(4n^2 + 6bn + 3b^2 - 1)}{3}$.

For $k = 1, 2, \ldots$, take

$$X_k = \left( D_0^T, D_2^T, \cdots, D_{2n(k-1)}^T, -D_0^T, -D_2^T, \cdots, -D_{2n(k-1)}^T \right)^T.$$

It is easy to verify that the levels of each column of $X_k$ are a permutation of $(1, 3, 5, \ldots, 2nk - 1, -1, -3, -5, \ldots, -2nk - 1)$. The columns of $X_k$ are pairwise orthogonal since the columns of $D_b$ are pairwise orthogonal. So we have that

$$X_k^T X_k = \left( \sum_{\ell=0}^{k-1} D_{2n\ell}^T D_{2n\ell} \right) I_n = \left( 2 \sum_{j=1}^{nk} (2j - 1)^2 \right) I_n = \left( \frac{2nk(2nk - 1)(2nk + 1)}{3} \right) I_n.$$
and thus matrix $X_k$ is an OLHD.

For every suitable set of four or eight vectors, Theorem 1 provides a new multiplication method and infinite families of OLHD. To provide some multiplication methods and give infinite families of LHDs with flexible run sizes, we describe a simple algorithm for finding suitable sets of vectors. These vectors can then be used in the Goethals-Seidel or Kharaghani array to provide the orthogonal matrix needed in Theorem 1.

3.1. The algorithm

We apply a simple algorithm to search for suitable vectors. For finding an $OLHD(8n, 4n)$, we need only search for four vectors $A_1, A_2, A_3, A_4$ of length $n$ satisfying (1.1). Let $S_n$ be the group of all permutations on $n$ symbols. Our algorithm can be described as follows:

1. Select a permutation $\pi$ from $S_{4n}$. Let $v = (v_1, v_2, \ldots, v_{4n}) = \pi(1 + b, 3 + b, \ldots, 8n + b - 1)$ be the corresponding vector for the permutation $\pi$ and $b$ an indeterminate commuting variable.
2. Set $A_1 = (a_1 v_1, a_2 v_2, \ldots, a_n v_n)$, $A_2 = (a_{n+1} v_{n+1}, a_{n+2} v_{n+2}, \ldots, a_{2n} v_{2n})$, $A_3 = (a_{2n+1} v_{2n+1}, a_{2n+2} v_{2n+2}, \ldots, a_{4n} v_{4n})$, and $A_4 = (a_{3n+1} v_{3n+1}, a_{3n+2} v_{3n+2}, \ldots, a_{4n} v_{4n})$.
3. Using vectors $A_1, A_2, A_3,$ and $A_4$ with equation (1.1), create a system of $[n/2]$ equations (for $s = 1, \ldots, [n/2]$).
4. Solve this system to determine $a_i$ with the restriction $a_i \in \{-1, 1\}$, $i = 1, \ldots, 4n$.
5. If a solution in Step 4 does not exist, then go to Step 1 and continue.

Based on (1.1), for each solution of such vectors of length $n$ there are $2^4 4! n^4$ equivalent solutions ($2^4$ possible multiplications of the vectors by $-1$, $4!$ permutations of the four vectors and $n$ cyclic permutation for each vector). This suggests that there are a large number of solutions in the search space and it would be easy to find one. If we wish to search for vectors that are suitable for constructing an $OLHD(8n+1, 4n)$, we replace the corresponding vector $v$ in step 1 by $u = (1, \ldots, 4n)$ and apply the algorithm in the same way.

Selection of permutation $\pi$ in Step 1 can either be random or one may chose to do an exhaustive search (for this method) by selecting all permutations of $S_{4n}$ one by one. For finding an $OLHD(16n, 8n)$ or $OLHD(16n + 1, 8n)$, we can search for either vectors, $A_1, A_2, A_3, A_4$ of length $2n$ satisfying (1.1) or vectors $A_1, A_2, A_3, A_4, A_5, A_6, A_7, A_8$ of length $n$ satisfying both (1.1) and (1.2). The algorithm used in this case is similar.
3.2. Results and examples

Using the results found by applying the algorithm, we establish here the construction of OLHD with \( m = 12, 16, 20, 24 \) factors and flexible run sizes. The examples shown in this section are helpful for understanding the construction method and will be applied in Section 4 to provide some new multiplication techniques.

Corollary 2 describes how one can construct \( OLHD(24k, 12) \) using Theorem 1. A set of the four vectors of length 3 is provided, and the required calculations are given. To obtain the orthogonal matrix, we use the four vectors in the Goethal-Seidel array and follow the proof of Theorem 1.

**Corollary 2.** There exists an OLHD with \( n = 24k \) runs and \( m = 12 \) factors for any \( k = 1, 2, \ldots \).

**Proof.** Define the vectors

\[
A_1 = (b + 15, -(b + 5), b + 19), \quad A_2 = (b + 17, -(b + 21), b + 23), \\
A_3 = (b + 1, b + 3, -(b + 7)), \quad A_4 = (b + 9, b + 11, b + 13)
\]

where \( b \) can be any real number. It is easy to show that

\[
P_{A_1}(0) + P_{A_2}(0) + P_{A_3}(0) + P_{A_4}(0) = 12b^2 + 288b + 2300, \\
P_{A_1}(s) + P_{A_2}(s) + P_{A_3}(s) + P_{A_4}(s) = 0 \quad \text{for} \quad s = 1, 2.
\]

For a given \( k \in \{1, 2, \ldots \} \), set \( b = 24(k - 1) \) and define \( D_b = GS(A_1, A_2, A_3, A_4) \) to be the Goethal-Seidel array constructed by Corollary 1, where the vectors \( A_1, A_2, A_3, A_4 \) are given as (3.1). It is obvious that

\[
D_b^T D_b = z_b I_{12},
\]

where \( z_b = 12b^2 + 288b + 2300 \). The result follows from Theorem 1.

We illustrate the result of Corollary 2 with the help of two examples in which we construct \( OLHD(24k, 12) \) for \( k = 1 \) and for \( k = 2 \).

**Example 1.** Set \( k = 1 \) and \( b = 24(k - 1) = 0 \). Using Corollary 1 with the four vectors as (3.1) and \( b = 0 \), we obtain a \( 12 \times 12 \) orthogonal matrix \( D_0 \). By applying the method described in the proof of Theorem 1, we obtain an OLHD

\[
X_1 = \begin{bmatrix} D_0 \\ -D_0 \end{bmatrix}
\]
with 24 runs and 12 factors, where \( D_0 \) is

\[
D_0 = \begin{bmatrix}
15 & -5 & 19 & 23 & -21 & 17 & -7 & 3 & 1 & 13 & 11 & 9 \\
19 & 15 & -5 & -21 & 17 & 23 & 3 & 1 & -7 & 11 & 9 & 13 \\
-5 & 19 & 15 & 17 & 23 & -21 & 1 & -7 & 3 & 9 & 13 & 11 \\
21 & -11 & -23 & 19 & 15 & -5 & -13 & -9 & -11 & 3 & 1 & -7 \\
-11 & -23 & 21 & -5 & 19 & 15 & -9 & -11 & -13 & -7 & 3 & 1 \\
7 & -3 & -1 & 11 & 13 & 9 & 15 & -5 & 19 & 21 & -23 & -17 \\
-3 & -1 & 7 & 13 & 9 & 11 & 19 & 15 & -5 & 17 & 21 & -23 \\
-1 & 7 & -3 & 9 & 11 & 13 & -5 & 19 & 15 & -23 & -17 & 21 \\
\end{bmatrix}.
\]

This design has \( E(|t|) = \max |t_{ij}| = 0, E(|q|) = 25/897 = LB_{Eq}, \max |q_{ij}| = 25/69 = LB_{max_q}, D_R = [164/23, 8, 188/23, 192/23, 200/23, 204/23, 208/23, 212/23, 216/23, 288/23], J_R = [24, 24, 48, 24, 48, 24, 24, 24, 24, 24, 24, 24], \Phi_{100}^E = 0.145, D_E = [2.949, 4.170], J_E = [264, 12], \text{and } \Phi_{100}^E = 0.359.

**Example 2.** Set \( k = 2 \) and \( b = 24(k-1) \), so \( b = 24 \). Using Corollary 1 with the four vectors as \( (\mathbf{1}) \) and \( b = 24 \), we obtain a 12 × 12 orthogonal matrix \( D_{24} \). By applying the method described in the proof of Theorem 1 we obtain an OLHD

\[
X_2 = \begin{bmatrix}
D_0 \\
D_{24} \\
-D_0 \\
-D_{24}
\end{bmatrix}
\]

with 48 runs and 12 factors, where \( D_0 \) is as in Example 1, and

\[
D_{24} = \begin{bmatrix}
39 & -29 & 43 & -45 & 41 & -31 & 27 & 25 & 35 & 37 & 33 \\
43 & 39 & -29 & -45 & 41 & 47 & 27 & 25 & -31 & 35 & 37 \\
-29 & 43 & 39 & 41 & 47 & -45 & 25 & -31 & 27 & 33 & 37 \\
\end{bmatrix}.
\]
This design has $E(|t|) = \max |t_{ij}| = 0$, $E(|q|) = 49/1833 = LB_{eq}$, $\max |q_{ij}| = 49/141 = LB_{\text{max}, q}$, $D_R = [164/47, 184/47, 4, 192/47, 200/47, 204/47, 208/47, 212/47, 216/47, 288/47, 360/47, 364/47, 368/47, 392/47, 396/47, 400/47, 404/47, 408/47, 412/47, 416/47, 420/47, 424/47, 428/47, 432/47, 436/47, 440/47, 444/47, 448/47, 452/47, 456/47, 464/47, 468/47, 472/47, 476/47, 480/47, 488/47, 492/47, 496/47, 500/47, 504/47, 576/47, 864/47], J_R = [24, 24, 24, 24, 24, 24, 24, 24, 24, 24, 24, 24, 24, 24, 36, 8, 8, 8, 8, 8, 8, 8, 8, 8, 20, 36, 48, 60, 72, 60, 48, 36, 20, 32, 8, 8, 32, 24, 48, 24, 48, 24, 32, 32, 24, 12], \Phi_{100}^R = 0.296, D_E = [1.443, 1.769, 2.041, 2.603, 2.620, 2.636, 2.733, 2.749, 2.765, 2.796, 2.812, 2.827, 2.843, 2.858, 2.873, 2.888, 2.903, 2.918, 2.933, 2.948, 2.962, 2.977, 3.006, 3.020, 3.035, 3.119, 3.133, 3.147, 3.681, 3.821, 5.403], J_E = [264, 24, 12, 8, 8, 8, 8, 8, 8, 8, 20, 36, 48, 60, 72, 60, 48, 36, 20, 8, 8, 8, 8, 8, 8, 8, 8, 8, 24, 264, 12], \text{and } \Phi_{100}^E = 0.733.

Using similar arguments we present in Corollary 3 a construction method for $OLHD$ $(32k, 16)$. A set of the eight required vectors of length 2 are presented and, since in this setting we have eight vectors satisfying the desired properties, we apply the Kharaghani array and Theorem 1 to get the result.

**Corollary 3.** There exists an $OLHD$ with $n = 32k$ runs and $m = 16$ factors for any $k = 1, 2, \ldots$

**Proof.** Take

$$A_1 = (b + 1, b + 3), \quad A_2 = (b + 5, -(b + 7)), \quad A_3 = (b + 9, -(b + 11)),
\quad A_4 = (b + 13, b + 15), \quad A_5 = (b + 17, -(b + 19)), \quad A_6 = (b + 21, b + 23),
\quad A_7 = (b + 25, b + 27), \quad A_8 = (b + 29, -(b + 31))$$

(3.2)

where $b$ can be any real number. The rest of the proof is similar to the proof of Corollary 2 (using the Kharaghani array) and is omitted.

In the next example we show how one can construct an $OLHD$ with $n = 32k$ runs and $m = 16$ factors for $k = 1$. Designs with such parameters were previously known in the literature, constructed by a different approach (see, for example, Sun, Liu and Lin (2010)).

**Example 3.** Set $k = 1$ and $b = 32(k - 1)$, so $b = 0$. Using the eight vectors in (3.2) with $b = 0$, we obtain the $16 \times 16$ orthogonal matrix $D_0$. By applying the method described in the proof of Theorem 1, we obtain an $OLHD$

$$X_1 = \begin{bmatrix} D_0 \\ -D_0 \end{bmatrix}$$
with 32 runs and 16 factors, where $D_0$ is

$$
\begin{bmatrix}
\end{bmatrix}
$$

This design has $E(|t|) = \max |t_{ij}| = 0$, $E(|q|) = 11/527 = LB_{Eq}$, max $|q_{ij}| = 11/31 = LB_{max_q}$, $D_R = [272/31, 336/31, 352/31, 368/31, 384/31, 512/31], J_R = [32, 192, 128, 64, 64, 16], \Phi_{100}^R = 0.118, D_E = [3.370, 4.765], J_E = [480, 16]$ and $\Phi_{100}^E = 0.316$.

A design with the same number of runs and factors was constructed in Sun, Liu and Lin (2010). Their design has the same values of all criteria except for $D_R$ and $J_R$ values, which are $D_R = [272/31, 288/31, 320/31, 384/31, 512/31]$ and $J_R = [32, 64, 128, 256, 16]$. Note that our design is better than the design of Sun, Liu and Lin (2010) with respect to the rectangular distance, since they have equal $D_1$ and $J_1$ as our design but a $D_2$ less than ours.

**Corollary 4.** There exists an OLHD with $n = 40k$ runs and $m = 20$ factors for any $k = 1, 2, \ldots$.

**Proof.** Take

$$
\left\{
\begin{aligned}
    A_1 &= (b + 21, b + 5, -(b + 27), b + 29, b + 23), \\
    A_2 &= (b + 25, b + 31, b + 33, b + 35, -(b + 37)), \\
    A_3 &= (b + 39, b + 1, -(b + 3), -(b + 7), -(b + 9)), \\
    A_4 &= (b + 11, b + 13, -(b + 15), b + 17, -(b + 19))
\end{aligned}\right. 
$$

(3.3)

where $b$ can be any real number. The rest of the proof is similar to the proof of Corollary 2 and is omitted.
Example 4. Set \( k = 1 \) and \( b = 40(k - 1) \), so \( b = 0 \). Using Corollary 1 with the vectors as \((\text{x})\) and \( b = 0 \), we obtain a \( 20 \times 20 \) orthogonal matrix \( D_0 \). By applying the method described in the proof of Theorem 1, we obtain an OLHD

\[
X_1 = \begin{bmatrix} D_0 \\ -D_0 \end{bmatrix}
\]

with 40 runs and 20 factors, where \( D_0 \) is constructed by using the vectors as \((\text{x})\) with \( b = 0 \) in Corollary 1. This design has \( E(|t|) = \max |t_{ij}| = 0, E(|q|) = 41/2457 = LBE_q, \max |q_{ij}| = 41/117 = LBM_{\max q} \), \( D_R = [160/13, 484/39, 164/13, 512/39, 172/13, 40/3, 524/39, 176/13, 532/39, 536/39, 548/39, 184/13, 556/39, 560/39, 188/13, 568/39, 44/3, 192/13, 580/39, 584/39, 196/13, 200/13, 800/39], J_R = [40, 40, 40, 64, 32, 40, 40, 40, 16, 8, 8, 36, 64, 32, 72, 64, 24, 36, 8, 8, 8, 40, 20], \Phi_{100}^R = 0.085, D_E = [3.744, 5.295], J_E = [760, 20], \) and \( \Phi_{100}^F = 0.285. \)

Corollary 5. There exists an OLHD with \( n = 48k \) runs and \( m = 24 \) factors for any \( k = 1, 2, \ldots \).

Proof. Take

\[
A_1 = (b + 1, b + 27, b + 3), \quad A_2 = (b + 5, b + 7, -(b + 9)), \\
A_3 = (b + 11, -(b + 13), -(b + 15)), \quad A_4 = (b + 17, b + 19, -(b + 21)), \\
A_5 = (b + 23, -(b + 25), b + 29), \quad A_6 = (b + 31, b + 33, -(b + 35)), \\
A_7 = (b + 37, b + 39, b + 41), \quad A_8 = (b + 43, b + 45, -(b + 47))
\]

where \( b \) can be any real number. The rest of the proof is similar to the proof of Corollary 2 (using the Kharaghani array) and is omitted.

Example 5. Set \( k = 1 \) and \( b = 48(k - 1) \), so \( b = 0 \). Using the vectors as \((\text{x})\) with \( b = 0 \), we obtain the \( 24 \times 24 \) orthogonal matrix \( D_0 \). By applying the method described in the proof of Theorem 1, we obtain an OLHD

\[
X_1 = \begin{bmatrix} D_0 \\ -D_0 \end{bmatrix}
\]

with 48 runs and 24 factors, where \( D_0 \) is constructed as \((\text{x})\) with \( b = 0 \).

This design has \( E(|t|) = \max |t_{ij}| = 0, E(|q|) = 49/3525 = LBE_q, \max |q_{ij}| = 49/141 = LBM_{\max q} \), \( D_R = [612/47, 652/47, 736/47, 772/47, 780/47, 784/47, 788/47, 804/47, 808/47, 812/47, 828/47, 832/47, 836/47, 860/47, 1152/47], J_R = [48, 48, 288, 144, 48, 48, 48, 48, 48, 48, 48, 48, 144, 24], \Phi_{100}^R = 0.080, D_E = [4.084, 5.776], J_E = [1104, 24], \) and \( \Phi_{100}^F = 0.263. \)

Corollary 6 is our first construction with an odd number of runs \( (n = 24k+1) \). These constructions are interesting since, by using them, one can obtain another construction for OLHD with \( n - 1 \) runs (see [Y2] ([1998, Sec. 2.2])).
Corollary 6. There exists an OLHD with \( n = 24k + 1 \) runs and \( m = 12 \) factors for any \( k = 1, \ldots \).

Proof. Take

\[
A_1 = (b + 7, -(b + 2), b + 9), \quad A_2 = (b + 8, -(b + 10), b + 11), \\
A_3 = (b, b + 1, -(b + 3)), \quad A_4 = (b + 4, b + 5, b + 6)
\]

where \( b \) can be any real number. It is easy to show that

\[
\begin{align*}
PA_1(0) + PA_2(0) + PA_3(0) + PA_4(0) &= 12b^2 + 132b + 506, \\
PA_1(s) + PA_2(s) + PA_3(s) + PA_4(s) &= 0 \text{ for } s = 1, 2.
\end{align*}
\]

For \( b \in \{1, \ldots \} \), let \( D_b = GS(A_1, A_2, A_3, A_4) \) by the Goethal-Seidel array using Corollary 1 and the vectors as \((3.5)\). Then

\[
X_k^T = \begin{bmatrix}
D_1^T & D_1^T & \ldots & D_1^T & 0_{1 \times 12} & -D_1^T & -D_1^T & \ldots & -D_1^T
\end{bmatrix}^T
\]

where \( 0_{1 \times 12} \) is the zero matrix of dimensions \( 1 \times 12 \). We have to show that \( X_k \) is the desired OLHD with \( m = 12 \) factors and \( n = 24k + 1 \) runs.

(i) For \( b \in \{1, \ldots \} \) we have that each column of the matrix \( \begin{bmatrix} D_b & -D_b \end{bmatrix} \) is a permutation of \((b, b + 1, b + 2, \ldots, b + 11, -b, -b - 1, -b - 2, \ldots, -b - 11)\). Thus, for \( k \in \{1, \ldots \} \), each column of \( X_k \) is a permutation of \((0, 1, 2, 3, 4, 5, 6, \ldots, 12k, -1, -2, -3, -4, -5, -6, \ldots, -12k)\).

(ii) The columns of \( X_k \) are pairwise orthogonal since the columns of \( D_b \) are pairwise orthogonal. Thus

\[
X_k^T X_k = 2 \sum_{\ell=0}^{k-1} D_{12\ell+1}^T D_{12\ell+1} = 2 \sum_{\ell=1}^{12k} \ell^2 I_{12}
\]

\[
= 2 \sum_{\ell=0}^{k-1} (12(12\ell + 1)^2 + 132(12\ell + 1) + 506) I_{12}
\]

\[
= (4k(12k + 1)(24k + 1)) I_{12}.
\]

From (i) and (ii) we conclude that for \( k \in \{1, \ldots \} \), the matrix \( X_k \) is the desired OLHD with \( 24k + 1 \) runs and 12 factors.

Example 6. Set \( k = 1, b = 12k - 11 \Rightarrow b = 1 \). Using Corollary 1 and the vectors as \((3.5)\) with \( b = 1 \), we obtain the \( 12 \times 12 \) orthogonal matrix \( D_1 \). By applying the method described in the proof of Corollary 6, we obtain an OLHD

\[
X_1 = \begin{bmatrix}
D_1 & 0_{1 \times 12} \\
0_{1 \times 12} & -D_1
\end{bmatrix}
\]
with 25 runs and 12 factors, where $D_1$ is

$$
D_1 = \begin{bmatrix}
8 & -3 & 10 & 12 & -11 & 9 & -4 & 2 & 1 & 7 & 6 & 5 \\
10 & 8 & -3 & -11 & 9 & 12 & 2 & 1 & -4 & 6 & 5 & 7 \\
-3 & 10 & 8 & 9 & 12 & -11 & 1 & -4 & 2 & 5 & 7 & 6 \\
-12 & 11 & -9 & 8 & -3 & 10 & -6 & -7 & -5 & 1 & -4 & 2 \\
11 & -9 & -12 & 10 & 8 & -3 & -7 & -5 & -6 & 2 & 1 & -4 \\
-9 & -12 & 11 & -3 & 10 & 8 & -5 & -6 & -7 & -4 & 2 & 1 \\
-4 & -2 & -1 & 6 & 7 & 5 & -3 & 10 & 11 & -12 & -9 \\
-2 & -1 & 4 & 7 & 5 & 6 & 10 & 8 & -3 & -9 & 11 & -12 \\
-1 & 4 & -2 & 5 & 6 & 7 & -3 & 10 & 8 & -12 & -9 & 11 \\
-7 & -6 & -5 & 1 & 4 & -2 & -11 & 12 & 9 & 8 & -3 & 10 \\
-6 & -5 & -7 & -2 & -1 & 4 & 9 & -11 & 12 & 10 & 8 & -3 \\
-5 & -7 & -6 & 4 & -2 & -1 & 12 & 9 & -11 & -3 & 10 & 8
\end{bmatrix}.
$$

This design has $E(|t|) = \max |t_{ij}| = 0$, $E(|q|) = 1/36 = LB_{Eq}$, max $|q_{ij}| = 13/36 = LB_{max q}$, $D_R = [13/2, 22/3, 49/6, 25/3, 17/2, 53/6, 9, 55/6, 28/3, 19/2, 13]$, $J_R = [24, 24, 24, 48, 24, 48, 24, 24, 24, 24, 12]$, $\Phi^R_{100} = 0.159$, $D_E = [2.125, 3.005, 4.249]$, $J_E = [24, 264, 12]$, and $\Phi^E_{100} = 0.486$.

**Corollary 7.** There exists an OLHD with

i. $n = 32k + 1$ runs and $m = 16$ factors,

ii. $n = 40k + 1$ runs and $m = 20$ factors,

iii. $n = 48k + 1$ runs and $m = 24$ factors,

for any $k = 1, \ldots$.

**Proof.** Take

i. $\begin{cases}
A_1 = (b + 1, b + 2), & A_2 = (b + 3, -(b + 4)), & A_3 = (b + 5, -(b + 6)), \\
A_4 = (b + 7, b + 8), & A_5 = (b + 9, -(b + 10)), & A_6 = (b + 11, b + 12), \\
A_7 = (b + 13, b + 14), & A_8 = (b + 15, -(b + 16)),
\end{cases}$

ii. $\begin{cases}
A_1 = (b + 11, b + 3, -(b + 14), b + 15, b + 12), \\
A_2 = (b + 13, b + 16, b + 17, b + 18, -(b + 19)), \\
A_3 = (b + 20, b + 1, -(b + 2), -(b + 4), -(b + 5)), \\
A_4 = (b + 6, b + 7, -(b + 8), b + 9, -(b + 10)),
\end{cases}$

iii. $\begin{cases}
A_1 = (b + 1, b + 14, b + 2), & A_2 = (b + 3, b + 4, -(b + 5)), \\
A_3 = (b + 6, -(b + 7), -(b + 8)), & A_4 = (b + 9, b + 10, -(b + 11)), \\
A_5 = (b + 12, -(b + 13), b + 15), & A_6 = (b + 16, b + 17, -(b + 18)), \\
A_7 = (b + 19, b + 20, b + 21), & A_8 = (b + 22, b + 23, -(b + 24)),
\end{cases}$
where $b$ can be any real number. The rest of the proof is similar to the proof of Corollary 6 (using the Kharaghani array for cases $i$ and $iii$) and is omitted.

**Remark 3.** Note that another class of $OLHD(n, m)$ with fold-over structure can be constructed using the given $OLHD(n + 1, m)$, as was described in [YG (1998)].

### 4. Designs Derived by Multiplication Techniques

Using the results of Section 3, we obtain several multiplication techniques and new infinite families of OLHDs.

**Lemma 5.** [Lin et al. (2010), Thm. 3]. Suppose that an $OLHD(n, m)$ is available, where $n$ is a multiple of 4, such that a Hadamard matrix of order $n$ exists. Then:

(i) an $OLHD(2an, am)$, for $a = 1, 2, 4, 8$, can be constructed;

(ii) an $OLHD(2an + 1, am)$, for $a = 1, 2, 4, 8$, can be constructed.

The multiplication in Lemma 5 is done by multiplying the number of runs by $2^c$ and the number of factors by $2^{c-1}$ for $c = 1, 2, 3, 4$. Note that for the multiplication technique provided by Theorem 2, this is not a restriction.

**Theorem 2.** Suppose that an $OLHD(n, m)$ is available where $n$ is a multiple of 4 such that a Hadamard matrix of order $n$ exists. Then:

(i) an $OLHD(2an, am)$, for $a = 12, 16, 20, 24$, can be constructed;

(ii) an $OLHD(2an + 1, am)$, for $a = 12, 16, 20, 24$, can be constructed.

**Proof.** The proof provides a detailed procedure for the construction of these OLHDs. The construction of the designs in (i) is given using the Kronecker product construction of Theorem 1 in [Lin et al. (2010)], constructing the required matrices $A, B, C,$ and $D$ for each case. We choose $B$ to be the given $OLHD(n, m)$. Matrix $D$ is obtained by taking $m$ columns from a Hadamard matrix of order $n$. Design $C$ is chosen to be the $OLHD(2a, a)$ constructed, for $a = 12$ in Example 1, for $a = 16$ in Example 3, for $a = 20$ in Example 4, and for $a = 24$ in Example 5.

Note that design $C$ has a fold-over structure and can be written as $C = \begin{bmatrix} D_0 \\ -D_0 \end{bmatrix}$.

Now let $A = \begin{bmatrix} S_0 \\ S_0 \end{bmatrix}$, where $S_0$ is obtained by taking $a$ columns from a Hadamard matrix of order $2a$. With our choices for $A, B, C,$ and $D$, conditions (i), (ii), (iii), and (iv) in Theorem 1 of [Lin et al. (2010)] are satisfied. This proves part (i) of Theorem 2. The proof for part (ii) is similar.
Note that by repeated application of Theorem 2, one can obtain many infinite series of OLHDs.

5. Properties of the Derived Designs

In this section we investigate the properties of the constructed designs and give some comparisons with known designs from the literature. In particular, we compare the generated designs with those of Lin et al. (2010), Sun, Liu and Lin (2009), and Sun, Liu and Lin (2010) with respect to the number of factors they can examine, their orthogonality and their space-filling properties.

**Corollary 8.** Let \( X = (x_1, \ldots, x_{12}) \) be an LHD with \( n = 2a \) or \( n = 2a + 1 \) runs and \( m = a \) factors, \( a = 12, 16, 20, 24 \) as constructed in this paper. Then,

(i) any quadratic effect of a factor or any two-factor interaction is orthogonal to all the main effects in \( X \).

(ii) \( X \) is a quadratic-optimal LHD with respect to the \( \max |q_{ij}| \) and \( E(|q|) \) criteria.

(iii) \( X \) is an interaction-optimal LHD with respect to the \( \max |t_{ij}| \) and \( E(|t|) \) criteria.

Note that Corollary 8 also holds for some of the constructed designs given in Lin et al. (2010), and for all the designs constructed by Sun, Liu and Lin (2009) and Sun, Liu and Lin (2010).

In Table 1 we compare the number of factors that OLHDs of the same run sizes can examine. In the first column of this table we give the run size, while in the second we give the number of factors that our designs can examine. In columns “LBST Factors” and “SLL Factors” we present the number of factor of the designs constructed by Lin et al. (2010) and Sun, Liu and Lin (2010), respectively. In the last three columns of that table we give the required parameters to be used in Theorem 2 to generate our designs. Note that the designs up to 96 runs, presented in Table 1, can also be constructed by the methods in Section 3 and thus can be of fold-over structure. The fold-over structure gives designs that, in general, have better properties than the designs constructed by Theorem 2, or by Lin et al. (2010).

In Table 1 there are three designs having the same run and factors sizes as known designs in the literature. These are the \( OLHD(32, 16) \), discussed in Example 3, the \( OLHD(94, 24) \) constructed by different methods in this paper (Corollary 5, \( k = 2 \) and Theorem 2) and by Theorem 3 of Lin et al. (2010), and the \( OLHD(192, 48) \) constructed by Theorem 2 of this paper and by Theorem 3 of Lin et al. (2010).

In Table 2 we give the criteria values for the three construction methods for \( OLHD(96, 24) \). The results show that the design having the fold-over structure
Table 1. OLHDs constructed by Theorem 2.

<table>
<thead>
<tr>
<th>Runs</th>
<th>Factors</th>
<th>LBST Factors</th>
<th>SLL Factors</th>
<th>Construction</th>
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<td>8</td>
<td>4</td>
<td>1 1 12</td>
</tr>
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<td>12</td>
<td>16</td>
<td>1 1 16</td>
</tr>
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</tr>
<tr>
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<td>24</td>
<td>12</td>
<td>8</td>
<td>1 1 24</td>
</tr>
<tr>
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<td>24</td>
<td>16</td>
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<td>48</td>
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<td>384</td>
<td>512</td>
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<td>384</td>
<td>512</td>
<td>192 96 24</td>
</tr>
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</table>

(Corollary 5) is much better than the designs constructed by the Kronecker product methods, given either in Theorem 2 or Lin et al. (2010), with respect to the orthogonality and space-filling criteria. Note that the design of Theorem 2 is better than the design of Lin et al. (2010) with respect to orthogonality, while the opposite seems to be true concerning the space-filling criteria.

In Table 3 we give the criteria values for the two construction methods for OLHD(192, 48). The results show that designs constructed by Kronecker product methods, in Theorem 2 or in Lin et al. (2010), have similar properties with respect to both orthogonality and space-filling criteria. The design constructed in Theorem 2 seems to be slightly superior to the design constructed in Lin et al. (2010) with respect to space-filling criteria and correlation of the main effects,
Table 2. OLHD(96,24) properties.

<table>
<thead>
<tr>
<th></th>
<th>Corollary 5, $k = 2$</th>
<th>Theorem 2</th>
<th>Thm. 3, Lin et al. (2010)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$E(</td>
<td>t</td>
<td>)$</td>
<td>0</td>
</tr>
<tr>
<td>max $</td>
<td>t_{ij}</td>
<td>$</td>
<td>0</td>
</tr>
<tr>
<td>$E(</td>
<td>q</td>
<td>)$</td>
<td>$\frac{97}{7125} = 0.0136$</td>
</tr>
<tr>
<td>max $</td>
<td>q_{ij}</td>
<td>$</td>
<td>$\frac{97}{285} = 0.3404$</td>
</tr>
<tr>
<td>$D_E$</td>
<td>$[2.021, 2.475, 2.858, \ldots]$</td>
<td>$[0.103, 3.994, 3.995, \ldots]$</td>
<td>$[2.304, 2.308, 2.320, \ldots]$</td>
</tr>
<tr>
<td>$J_E$</td>
<td>$[1104, 48, 24, \ldots]$</td>
<td>$[48, 2, 2, \ldots]$</td>
<td>$[2, 2, 2, \ldots]$</td>
</tr>
<tr>
<td>$\Phi^E_{100}$</td>
<td>0.531</td>
<td>10.079</td>
<td>0.473</td>
</tr>
<tr>
<td>$D_R$</td>
<td>$[612, 652, 736, \ldots]$</td>
<td>$[1208, 1212, \ldots]$</td>
<td>$[528, 544, 112, \ldots]$</td>
</tr>
<tr>
<td>$J_R$</td>
<td>$[48, 48, 208, \ldots]$</td>
<td>$[48, 2, 20, \ldots]$</td>
<td>$[4, 4, 4, \ldots]$</td>
</tr>
<tr>
<td>$\Phi^R_{100}$</td>
<td>0.161</td>
<td>2.057</td>
<td>0.191</td>
</tr>
</tbody>
</table>

Table 3. OLHD(192,48) properties.

<table>
<thead>
<tr>
<th></th>
<th>Theorem 2</th>
<th>Thm. 3, Lin et al. (2010)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$E(</td>
<td>q</td>
<td>)$</td>
</tr>
<tr>
<td>max $</td>
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<td>$</td>
</tr>
<tr>
<td>$E(</td>
<td>t</td>
<td>)$</td>
</tr>
<tr>
<td>max $</td>
<td>t_{ij}</td>
<td>$</td>
</tr>
<tr>
<td>$D_E$</td>
<td>$[3.867, 3.920, 3.921, \ldots]$</td>
<td>$[3.247, 3.253, 3.262, \ldots]$</td>
</tr>
<tr>
<td>$J_E$</td>
<td>$[2, 4, 2, \ldots]$</td>
<td>$[1, 1, 1, \ldots]$</td>
</tr>
<tr>
<td>$\Phi^E_{100}$</td>
<td>0.265</td>
<td>0.318</td>
</tr>
<tr>
<td>$D_R$</td>
<td>$[2280, 2328, 2376, \ldots]$</td>
<td>$[1824, 1840, 1856, \ldots]$</td>
</tr>
<tr>
<td>$J_R$</td>
<td>$[2, 2, 20, \ldots]$</td>
<td>$[4, 8, 4, \ldots]$</td>
</tr>
<tr>
<td>$\Phi^R_{100}$</td>
<td>0.085</td>
<td>0.107</td>
</tr>
</tbody>
</table>

while the opposite is true for the correlation of the quadratic effect.

6. Discussion

The LHD presented by Butler (2001) are orthogonal in a class of trigonomet-
ric regression models, while Ye (1998) and Steinberg and Lin (2006) constructed orthogonal designs with run sizes being a power of two; in particular, the designs presented in Steinberg and Lin (2006) have a run size of $2^k$, where $k = 2^t$. We have proposed new procedures for constructing OLHDs with 12, 16, 20, and 24 factors and flexible run sizes, without the restrictions needed in Butler (2001), Ye (1998), or Steinberg and Lin (2006). We presented a multiplication technique that extends a known result of Lin et al. (2010). In particular, we show that if an $OLH(n, m)$ exists, then an $OLH(24n, 12m)$, an $OLH(32n, 16m)$, an $OLH(40n, 20m)$, an $OLH(48n, 24m)$, an $OLH(24n + 1, 12m)$, an $OLH(32n + 1, 16m)$, an $OLH(40n + 1, 20m)$, and an $OLH(48n + 1, 24m)$ exist. By applying the proposed methods, we gave several examples of new OLHDs. So, in the provided examples we presented for the first time an OLHD with $n = 24k$ or $n = 24k + 1$ runs and $m = 12$ factors, $n = 40k$ or $n = 40k + 1$ runs and $m = 20$ factors, and $n = 48k$ or $n = 48k + 1$ runs and $m = 24$ factors for all $k = 1, 2, 3, \ldots$. The obtained designs were compared to known designs from the literature (Lin et al., 2010; Sun, Liu and Lin, 2009, 2010).

Finally, we showed that each of the proposed construction method generates OLHDs with the property that any quadratic effect or any two-factor interaction is orthogonal to all main effects in the constructed LHD.

The multiplication techniques for OLHDs are difficult. Known techniques can be used to construct an $OLH(2an, am)$ from an $OLH(n, m)$, (for $a = 1, 2, 4, 8$, see Lin et al. (2010), and for $a = 12, 16, 20, 24$ in this paper) and these techniques do not give the maximum possible number of factors. It would be interesting to give construction methods for other values of $a$. Another open problem is to find a way to double both the run size and the factor size of an $OLH(n, m)$. In general, it would be interesting to find how one may obtain an $OLH(an, am)$ from an $OLH(n, m)$ for some positive integer $a$.

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