

New bounds for equiangular line sets

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Definition

If $X = \{x_1, x_2, \dots, x_N\} \subset \mathbb{S}^{n-1}$ (unit sphere in \mathbb{R}^n) and $\langle x_i, x_j \rangle = a$ or b for all $i \neq j$, then we call X is a spherical two-distance set.

Q : What is the maximum cardinality of a spherical two-distance set?

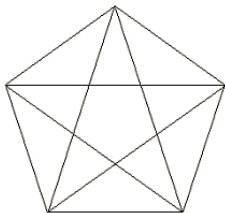


Figure: The maximum spherical two-distance set in \mathbb{R}^2 : Pentagon.

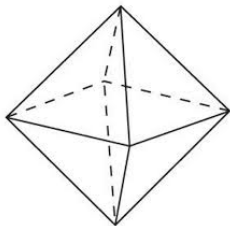


Figure: The maximum spherical two-distance set in \mathbb{R}^3 : Octahedron.

Musin used Delsarte's linear programming method to prove that

$$g(n) = \frac{n(n+1)}{2} \quad \text{if } 7 \leq n \leq 39, n \neq 22, 23$$

and $g(23) = 276$ or 277 .

We use the semidefinite programming (SDP) method showing that

$$g(n) = \frac{n(n+1)}{2}, \quad 7 \leq n \leq 93, n \neq 22, 46, 78. \quad (1)$$

In particular, $g(23) = 276$.

Definition

A set of lines in \mathbb{R}^n is called *equiangular* if the angle between each pair of lines is the same.

- An equiangular line set can be defined as an unit vectors set $S = \{x_i\}_{i=1}^M$ such that $|\langle x_i, x_j \rangle| = c, 1 \leq i < j \leq M$ for some $c > 0$.
- A equiangular line set can be defined as a spherical two-distance set with inner product value c and $-c$.
- Question : What is the maximum cardinality of an equiangular line set in \mathbb{R}^n ?

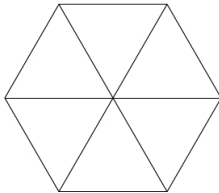


Figure: Maximum equiangular lines in \mathbb{R}^2 : 3 lines through opposite vertices of a regular hexagon.

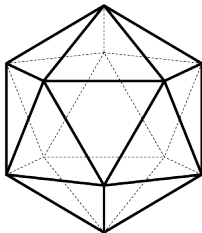


Figure: Maximum equiangular lines in \mathbb{R}^3 : 6 lines through opposite vertices of the icosahedron.

Known results

Let $M(n)$ denote the maximum size of an equiangular line set in \mathbb{R}^n

- Hanntjes found $M(n)$ for $n = 2$ and 3 in 1948.
- Van Lint and Seidel found the largest number of equiangular lines for $4 \leq n \leq 7$ in 1966.
- Lemmens and Seidel used linear-algebraic methods to determine $M(n)$ for most values of n in the region $8 \leq n \leq 23$ in 1973.

n	$M(n)$	$1/\alpha$		n	$M(n)$	$1/\alpha$
2	3	2		17	48-50	5
3	6	$\sqrt{5}$		18	48-61	5
4	6	$3; \sqrt{5}$		19	72-76	5
5	10	3		20	90-96	5
6	16	3		21	126	5
$7 \leq n \leq 13$	28	3		22	176	5
14	28-29	$3; 5$		23	276	5
15	36	5		$24 \leq n \leq 42$	≥ 276	5
16	40-41	5		43	≥ 344	7

Table: Known bounds on $M(n)$ in small dimensions

Our results

Theorem (Barg and Yu 2014)

We use the semidefinite programming (SDP) method to show that $M(n) = 276$ for $24 \leq n \leq 41$ and $M(43) = 344$.

n	$M(n)$	SDP bound		n	$M(n)$	SDP bound
3	6	6		18	48-61	61
4	6	6		19	72-76	76
5	10	10		20	90-96	96
6	16	16		21	126	126
$7 \leq n \leq 13$	28	28		22	176	176
14	28-29	30		23	276	276
15	36	36		$24 \leq n \leq 41$	276	276
16	40-41	42		42	≥ 276	288
17	48-50	51		43	344	344

Table: Bounds on $M(n)$ including new results

Gegenbauer polynomials

Let $G_k^{(n)}(t)$, $k = 0, 1, \dots$ denote the Gegenbauer polynomials of degree k . They are defined recursively as follows: $G_0^{(n)} \equiv 1$, $G_1^{(n)}(t) = t$, and

$$G_k^{(n)}(t) = \frac{(2k + n - 4)tG_{k-1}^{(n)}(t) - (k - 1)G_{k-2}^{(n)}(t)}{k + n - 3}, \quad k \geq 2.$$

Define a matrix $Y_k^n(u, v, t), k \geq 0$

$$(Y_k^n(u, v, t))_{ij} = u^i v^j ((1 - u^2)(1 - v^2))^{k/2} G_k^{(n-1)} \left(\frac{t - uv}{\sqrt{(1 - u^2)(1 - v^2)}} \right)$$

and a matrix $S_k^n(u, v, t)$ by setting

$$S_k^n(u, v, t) = \frac{1}{6} \sum_{\sigma \in S_3} Y_k^n(\sigma(u, v, t)), \quad (2)$$

S. Bochner (1941) proved that

$$\sum_{(x,y,z) \in C^3} S_k^n(x \cdot y, x \cdot z, y \cdot z) \succeq 0.$$

I.J. Schoenberg (1942) proved that

$$\sum_{x,y \in C^2} G_k^n(\langle x, y \rangle) \geq 0.$$

$$\begin{aligned} & \min c^T x \\ & \text{subject to } F_0 + \sum_{i=1}^m F_i x_i \succeq 0 \end{aligned}$$

where $c, x \in \mathbb{R}^m$ and F_i is an n by n symmetric matrix $\forall i$. The sign " \succeq " means that the matrix is positive semidefinite.

Theorem (Gerzon, absolute bounds)

If there are M equiangular lines in \mathbb{R}^n , then $M \leq \frac{n(n+1)}{2}$.

Gerzon bounds are known to be attained only for $n = 2, 3, 7$, and 23 .

Theorem (Neumann)

If there are M equiangular lines in \mathbb{R}^n with angle $\arccos \alpha$ and $M > 2n$, then $1/\alpha$ is an odd integer.

Theorem (Lemmens and Seidel)

$M_{1/3}(n) = 2(n - 1)$ for $n \geq 16$, where $M_\alpha(n)$ is the maximum size of an equiangular line set when the value of the angle is $\arccos \alpha$.

Theorem (Relative bounds)

$$M_\alpha(n) \leq \frac{n(1 - \alpha^2)}{1 - n\alpha^2} \quad (3)$$

valid for all α such that the denominator is positive.

Theorem

Let \mathcal{C} be an equiangular line set with inner product values either a or $-a$. Let p be a positive integer. The cardinality $|\mathcal{C}|$ is bounded above by the solution of the following semi-definite programming problem :

$$1 + \frac{1}{3} \max(x_1 + x_2) \quad (4)$$

subject to

$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \frac{1}{3} \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix} (x_1 + x_2) + \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} (x_3 + x_4 + x_5 + x_6) \succeq 0 \quad (5)$$

$$\begin{aligned} S_k^n(1, 1, 1) + S_k^n(a, a, 1)x_1 + S_k^n(-a, -a, 1)x_2 + S_k^n(a, a, a)x_3 \\ + S_k^n(a, a, -a)x_4 + S_k^n(a, -a, -a)x_5 + S_k^n(-a, -a, -a)x_6 \succeq 0 \end{aligned} \quad (6)$$

$$3 + G_k^{(n)}(a)x_1 + G_k^{(n)}(-a)x_2 \geq 0, \quad (7)$$

where $k = 0, 1, \dots, p$ and $x_j \geq 0, j = 1, \dots, 6$.

SDP bound table

n	1/5	1/7	1/9	1/11	1/13	1/15	max	Gerzon	angle
22	176	39	29	26	25	24	176	253	1/5
23	276	42	31	28	26	25	276	276	1/5
24	276	46	33	29	27	26	276	300	1/5
25	276	50	35	31	29	28	276	325	1/5
26	276	54	37	32	30	29	276	351	1/5
27	276	58	40	34	31	30	276	378	1/5
28	276	64	42	36	33	31	276	406	1/5
29	276	69	44	37	34	33	276	435	1/5
30	276	75	47	39	36	34	276	465	1/5
31	276	82	49	41	37	35	276	496	1/5
32	276	90	52	43	39	37	276	528	1/5
33	276	99	55	45	40	38	276	561	1/5
34	276	108	57	46	42	39	276	595	1/5
35	276	120	60	48	43	41	276	630	1/5
36	276	132	64	50	45	42	276	666	1/5
37	276	148	67	52	47	44	276	703	1/5
38	276	165	70	54	48	45	276	741	1/5
39	276	187	74	57	50	46	276	780	1/5
40	276	213	78	59	52	48	276	820	1/5
41	276	246	82	61	53	49	276	861	1/5
42	276	288	86	63	55	51	288	903	1/7
43	276	344	90	66	57	52	344	946	1/7
44	276	422	95	68	59	54	422	990	1/7
45	276	540	100	71	60	56	540	1035	1/7
46	276	736	105	73	62	57	736	1081	1/7
47	276	1128	110	76	64	59	1128	1128	1/7
48	276	1128	116	78	66	60	1128	1176	1/7
49	276	1128	122	81	68	62	1128	1225	1/7
50	276	1128	129	84	70	64	1128	1275	1/7
51	276	1128	136	87	72	65	1128	1326	1/7
52	276	1128	143	90	74	67	1128	1378	1/7
53	276	1128	151	93	76	69	1128	1431	1/7
54	276	1128	160	96	78	70	1128	1485	1/7
55	276	1128	169	100	81	72	1128	1540	1/7
56	276	1128	179	103	83	74	1128	1596	1/7
57	276	1128	190	106	85	76	1128	1653	1/7
58	276	1128	201	110	87	77	1128	1711	1/7
59	276	1128	214	114	90	79	1128	1770	1/7
60	276	1128	228	118	92	81	1128	1830	1/7
61	279	1128	244	122	94	83	1128	1891	1/7
62	290	1128	261	126	97	85	1128	1953	1/7
63	301	1128	280	130	99	87	1128	2016	1/7
64	313	1128	301	134	102	89	1128	2080	1/7

SDP bound table (Cont.)

n	1/5	1/7	1/9	1/11	1/13	1/15	max	Gerzon	angle
65	326	1128	325	139	105	91	1128	2145	1/7
66	339	1128	352	144	107	92	1128	2211	1/7
67	353	1128	382	148	110	94	1128	2278	1/7
68	367	1128	418	153	113	97	1128	2346	1/7
69	382	1128	460	159	115	99	1128	2415	1/7
70	398	1128	509	164	118	101	1128	2485	1/7
71	416	1128	568	170	121	103	1128	2556	1/7
72	434	1128	640	176	124	105	1128	2628	1/7
73	453	1128	730	182	127	107	1128	2701	1/7
74	473	1128	845	188	130	109	1128	2775	1/7
75	494	1128	1000	195	134	112	1128	2850	1/7
76	517	1128	1216	202	137	114	1216	2926	1/9
77	542	1128	1540	210	140	116	1540	3003	1/9
78	568	1128	2080	217	144	118	2080	3081	1/9
79	596	1128	3160	225	147	121	3160	3160	1/9
80	626	1128	3160	234	151	123	3160	3240	1/9
81	658	1128	3160	243	154	126	3160	3321	1/9
82	693	1128	3160	252	158	128	3160	3403	1/9
83	731	1128	3160	262	162	130	3160	3486	1/9
84	772	1128	3160	272	166	133	3160	3570	1/9
85	816	1128	3160	283	170	136	3160	3655	1/9
86	866	1128	3160	294	174	138	3160	3741	1/9
87	920	1128	3160	307	178	141	3160	3828	1/9
88	979	1128	3160	320	182	143	3160	3916	1/9
89	1046	1128	3160	333	186	146	3160	4005	1/9
90	1120	1128	3160	348	191	149	3160	4095	1/9
91	1203	1128	3160	364	196	152	3160	4186	1/9
92	1298	1128	3160	380	200	154	3160	4278	1/9
93	1406	1128	3160	398	205	157	3160	4371	1/9
94	1515	1128	3160	417	210	160	3160	4465	1/9
95	1556	1128	3160	438	215	163	3160	4560	1/9
96	1599	1128	3160	460	220	166	3160	4656	1/9
97	1644	1128	3160	485	226	169	3160	4753	1/9
98	1691	1128	3160	511	231	172	3160	4851	1/9
99	1739	1128	3160	540	237	176	3160	4950	1/9
100	1790	1128	3160	571	243	179	3160	5050	1/9
101	1842	1128	3160	606	249	182	3160	5151	1/9
102	1897	1128	3160	644	255	185	3160	5253	1/9
103	1954	1128	3160	686	262	189	3160	5356	1/9
104	2014	1128	3160	734	268	192	3160	5460	1/9
105	2077	1128	3160	787	275	196	3160	5565	1/9
106	2142	1128	3160	848	282	199	3160	5671	1/9
107	2211	1128	3160	917	289	203	3160	5778	1/9

SDP bound table (Cont.)

n	1/5	1/7	1/9	1/11	1/13	1/15	max	Gerzon	angle
108	2282	1128	3160	997	297	206	3160	5886	1/9
109	2358	1128	3160	1090	305	210	3160	5995	1/9
110	2437	1128	3160	1200	313	214	3160	6105	1/9
111	2521	1128	3160	1332	321	218	3160	6216	1/9
112	2609	1128	3160	1493	330	222	3160	6328	1/9
113	2702	1128	3160	1695	339	226	3160	6441	1/9
114	2800	1128	3160	1954	348	230	3160	6555	1/9
115	2904	1128	3160	2300	357	234	3160	6670	1/9
116	3015	1128	3160	2784	367	238	3160	6786	1/9
117	3132	1128	3160	3510	378	242	3510	6903	1/11
118	3257	1128	3160	4720	388	247	4720	7021	1/11
119	3390	1128	3160	7140	399	251	7140	7140	1/11
120	3532	1128	3160	7140	411	256	7140	7260	1/11
121	3684	1128	3160	7140	423	260	7140	7381	1/11
122	3848	1128	3160	7140	436	265	7140	7503	1/11
123	4024	1128	3160	7140	449	270	7140	7626	1/11
124	4214	1128	3160	7140	462	275	7140	7750	1/11
125	4419	1128	3160	7140	477	280	7140	7875	1/11
126	4643	1128	3160	7140	492	285	7140	8001	1/11
127	4887	1128	3160	7140	508	290	7140	8128	1/11
128	5153	1128	3160	7140	524	295	7140	8256	1/11
129	5447	1128	3160	7140	541	301	7140	8385	1/11
130	5770	1128	3160	7140	560	306	7140	8515	1/11
131	6130	1128	3160	7140	579	312	7140	8646	1/11
132	6531	1130	3160	7140	599	317	7140	8778	1/11
133	6982	1158	3160	7140	620	323	7140	8911	1/11
134	7493	1187	3160	7140	643	329	7493	9045	1/5
135	8075	1218	3160	7140	667	336	8075	9180	1/5
136	8747	1249	3160	7140	692	342	8747	9316	1/5
*137	9528	1282	3160	7140	719	348	9528	9453	1/5
*138	10450	1315	3160	7140	747	355	10450	9591	1/5
*139	11553	1350	3160	7140	778	362	11553	9730	1/5

Theorem (Barg and Yu)

We use the semidefinite programming method to show that $M(n) = 276$ for $24 \leq n \leq 41$ and $M(43) = 344$ and we get tighter upper bounds for $M(n)$ when $n \leq 136$.

Spherical t -design

Definition (Delsarte at el. 77')

Let t be a natural number. A finite subset X of the unit sphere S^{n-1} is called a *spherical t -design* if, for any polynomial $f(x) = f(x_1, x_2, \dots, x_n)$ of degree at most t , the following equality holds :

$$\frac{1}{|S^{n-1}|} \int_{S^{n-1}} f(x) d\sigma(x) = \frac{1}{|X|} \sum_{x \in X} f(x). \quad (8)$$

The set X is a spherical design if

$$\sum_{x \in X} f(x) = 0 \quad \forall f(x) \in \text{Harm}_j(\mathbb{R}^n), 1 \leq j \leq t. \quad (9)$$

Delsarte at el 77' proved that the cardinality of a spherical t -design X is bounded below by

$$|X| \geq \binom{n+e-1}{n-1} + \binom{n+e-2}{n-1}, \quad |X| \geq 2 \binom{n+e-1}{n-1}$$

for $t = 2e$ and $t = 2e + 1$.

The spherical t -design is called *tight* if any one of these bound is attained.

Spherical designs of harmonic index t

Definition

A spherical design of harmonic index t is a finite subset $X \subset S^{n-1}$ such that

$$\sum_{x \in X} f(x) = 0 \quad \forall f(x) \in \text{Harm}_t(\mathbb{R}^n). \quad (10)$$

- 1 A lower bound of the size of a spherical design of harmonic index t has been derived by Bannai, Okuda and Tagami 13'.
- 2 A lower bound of a spherical design of harmonic index 4 in S^{n-1} is $\frac{(n+1)(n+2)}{6}$. If the lower bound on the cardinality is attained, we call it a tight spherical design of harmonic index 4.

Tight spherical designs of harmonic index 4

- 1 Bannai, Okuda and Tagami 13' showed that a tight design of harmonic index 4 has cardinality $\frac{(n+1)(n+2)}{6}$ and give arise to an equiangular line set in \mathbb{R}^n with angle $\arccos \sqrt{\frac{3}{n+4}}$.
- 2 If tight harmonic index 4-designs on S^{n-1} exist, then $n = 2$ or n must be of the form $n = 3(2k - 1)^2 - 4 = 12k^2 - 12k - 1$ for some integer $k \geq 3$, and the configuration is a set of equiangular lines with the angle $\arccos \frac{1}{2k-1}$ in the $(12k^2 - 12k - 1)$ -dimensional Euclidean space.

New relative bounds

Theorem (Okuda, Yu 2014)

Let $n \geq 3$. Then the following holds:

①

$$M_{\alpha}(n) \leq 2 + (n - 2) \frac{(1 - \alpha)^3}{\alpha((n - 2)\alpha^2 + 6\alpha - 3)}$$

for each $\alpha \in (0, 1)$ with

$$(1 - \alpha)^3(-(n - 2)\alpha^2 + 6\alpha + 3) \geq (1 + \alpha)^3((n - 2)\alpha^2 + 6\alpha - 3) \geq 0.$$

②

$$M_{\alpha}(n) \leq 2 + (n - 2) \frac{(1 + \alpha)^3}{\alpha(-(n - 2)\alpha^2 + 6\alpha + 3)}$$

for each $\alpha \in (0, 1)$ with

$$(1 + \alpha)^3((n - 2)\alpha^2 + 6\alpha - 3) \geq (1 - \alpha)^3(-(n - 2)\alpha^2 + 6\alpha + 3) \geq 0,$$

where $M_{\alpha}(n)$ is the maximum size of an equiangular line set in \mathbb{R}^n and the value of the angle is $\arccos \alpha$.

Example

Let us consider the cases where $n_k := 3(2k - 1)^2 - 4$ and $\alpha_k := 1/(2k - 1)$ for an integer $k \geq 2$. Note that in such cases, Lemmens–Seidel's relative bound (3) does not work since $1 - n_k \alpha_k^2 = -2(4k^2 - 4k - 1)/(2k - 1)^2 < 0$. One can compute that

$$(1 - \alpha_k)^3 (-(n_k - 2)\alpha_k^2 + 6\alpha_k + 3) = \frac{96(k - 1)^3 k}{(2k - 1)^5},$$

$$(1 + \alpha_k)^3 ((n_k - 2)\alpha_k^2 + 6\alpha_k - 3) = \frac{96(k - 1)k^3}{(2k - 1)^5},$$

and hence

$$(1 + \alpha_k)^3 ((n_k - 2)\alpha_k^2 + 6\alpha_k - 3) \geq (1 - \alpha_k)^3 (-(n_k - 2)\alpha_k^2 + 6\alpha_k + 3) \geq 0.$$

Therefore, by our new relative bounds Theorem, we have

$$\begin{aligned} M_{\alpha_k}(n_k) &\leq 2 + (n - 2) \frac{(1 + \alpha)^3}{\alpha(-(n - 2)\alpha^2 + 6\alpha + 3)} \\ &= 2(k - 1)(4k^3 - k - 1). \end{aligned}$$

Nonexistence of tight spherical designs of harmonic index 4

Observe that

$$\frac{(n_k + 1)(n_k + 2)}{6} - 2(k-1)(4k^3 - k - 1) = 2(k-1)(2k-1)(4k^2 - 4k - 1) > 0$$

when $k \geq 2$.

Therefore, we have $\frac{(n_k+1)(n_k+2)}{6} > 2(k-1)(4k^3 - k - 1)$, when $k \geq 2$.

Corollary

For each $n \geq 3$, there does not exist a tight harmonic index 4-design on S^{n-1} .

Spherical designs of harmonic index T

Definition

Let T be a subset of \mathbb{N} . A spherical design of harmonic index T is a finite subset $X \subset S^{n-1}$ such that

$$\sum_{x \in X} f(x) = 0 \quad \forall f(x) \in \text{Harm}_t(\mathbb{R}^n), \text{ with } t \in T.$$

Y. Zhu, E. Bannai, E. Bannai, K-T. Kim and W-H. Yu completely discuss the non-existence of tight spherical designs of harmonic index 6, 8, asymptotic results for all even numbers, $\{6,2\}, \{6,4\}, \{8,6\}, \{8,4\}, \{8,2\}, \{10,6,2\}, \{12,8,4\}$. The paper is available on [arxiv:1507.05373](https://arxiv.org/abs/1507.05373).

Open problems

- 1 $M(14) = 28$ or 29 . $M(16) = 40$ or 41 . Can we determine them?
- 2 The constructions and upper bounds for complex equiangular lines.
- 3 How to prove that $M_\alpha(n)$ has long stable ranges in general?

$$\frac{1}{5} \quad 23 - 60 \quad 276$$

$$\frac{1}{7} \quad 47 - 131 \quad 1128$$

$$\frac{1}{9} \quad 79 - 227 \quad 3160$$

$$\frac{1}{11} \quad 119 - 349 \quad 7140$$

...