The structure of the tame kernels of quadratic number fields (II)

by

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1. Introduction. Let F be a quadratic number field and O_F the ring of its integers. Some methods of determining the structure of the 2-Sylow subgroup of the tame kernel K_2O_F have been established. The results of [13–15] give the 4-rank and the 8-rank of K_2O_F . We refer to [8] for the results on relative quadratic extensions. When the discriminant has at most three divisors, the 4-rank of K_2O_F has been given explicitly in [13] and [14].

Recently, the second author [16] introduced sign matrices via Legendre symbols to determine the 4-rank of K_2O_F . In the relative quadratic extension case, the sign matrices defined via local Hilbert symbols to compute the 4-rank of the tame kernel appeared earlier in [8]. In [16], the second author defined the type of a square-free integer d (see Section 4 below) and determined a lower bound for the 4-rank of K_2O_F (where $F = \mathbb{Q}(\sqrt{d})$) for each type of quadratic number field F. To be more precise, he found all types of real quadratic fields for which always $r_4(K_2O_F) \geq 1$, and for any other type he showed that there is a set of d of positive density for which $r_4(K_2O_F) = 0$ and a set of positive density for which $r_4(K_2O_F) \geq 1$. For imaginary quadratic fields, he also established similar results.

In this paper, we use the method developed in [16] to determine all possible values of $r_4(K_2O_F)$ for each type of real quadratic number field F. In particular, for each type of real quadratic field we determine the maximum possible value of $r_4(K_2O_F)$ and we show that each integer between the lower and upper bounds occurs as a value of the 4-rank of K_2O_F for infinitely many F.

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2. Preliminaries. We introduce the following notations:

- $F = \mathbb{Q}(\sqrt{d})$ with $d \in \mathbb{N}$ square-free.
- O_F is the ring of integers of F.
- K_2O_F is the tame kernel of F.
- $\nabla^2 = \{ \alpha \in K_2 O_F \mid \alpha = \beta^2 \text{ for some } \beta \in K_2 O_F \}.$
- ${}_{2}K_{2}O_{F} = \{x \in K_{2}O_{F} \mid x^{2} = 1\}.$
- $S(d) = \{\pm 1, \pm 2\}.$
- $r_4(K_2O_F)$ or r_4 for short denotes the 4-rank of K_2O_F .
- Given integers a and b with $b \neq 0$, $\left(\frac{a}{b}\right)$ denotes the Jacobi symbol. In particular, $\left(\frac{a}{b}\right)$ is the Legendre symbol if b is an odd prime.

It follows from J. Browkin and A. Schinzel [3] that ${}_{2}K_{2}O_{F}$ $(F=\mathbb{Q}(\sqrt{d}))$ is generated by $\{-1, m\}$, $m \mid d$, together with $\{-1, u_i + \sqrt{d}\}$ if $\{-1, \pm 2\} \cap$ $NF \neq \emptyset$, where $u_i \in \mathbb{Z}$ is such that $d = u_i^2 - c_i w_i^2$ for some $w_i \in \mathbb{Z}$ and $c_i \in \{-1, \pm 2\} \cap NF$. Suppose that $m \mid d$ and m > 0, and assume that $m \equiv 1$ $\pmod{4}$ if $d \equiv 1 \pmod{8}$. Then from [15] we know that there exists a prime $p \equiv 1 \pmod{4}$ such that $\delta pmZ^2 = X^2 + dY^2$ is solvable for $\delta = 1$ or 2. If $2 \in NF$, then $d = u^2 - 2w^2$, where $u, w \in \mathbb{Z}$. Assume that u > 0 and $u + w \equiv 1 \pmod{4}$; if $d \equiv 1 \pmod{8}$, then from [15] we know that there is a prime $p \equiv 1 \pmod{4}$ such that $pm(u+w)Z^2 = X^2 + dY^2$ is solvable. On the other hand, it is proved in [16] that: (i) $\{-1, m\} \in \nabla^2$ if and only if $\varepsilon pZ^2 = X^2 - dY^2$ is solvable for $\varepsilon \in S(d)$, where $p \equiv 1 \pmod{4}$ is a prime such that $\eta pmZ^2 = X^2 + dY^2$ is solvable for $\eta = 1$ or 2; (ii) if $2 \in NF$, then $\{-1, m(u+\sqrt{d})\} \in \nabla^2$ if and only if $\varepsilon pZ^2 = X^2 - dY^2$ is solvable for $\varepsilon \in S(d)$, where $p \equiv 1 \pmod{4}$ is a prime such that $pm(u+w)Z^2 = X^2 + dY^2$ is solvable. So, to determine the 4-rank of K_2O_F , we need only consider the solvability of the above indefinite equations $\varepsilon pZ^2 = X^2 - dY^2$.

Let $d=2^{\sigma}l_1\cdots l_n$ be the prime factorization, where $\sigma=0$ or 1. Consider the vector $v(p,\varepsilon)=(\delta_1,\ldots,\delta_n)$, where $\delta_i=\left(\frac{\varepsilon p}{l_i}\right)$ with $\varepsilon\in S(d)$ for $1\leq i\leq n$. Then by Legendre's Theorem on the Diophantine equation $aX^2+bY^2+cZ^2=0$ (see [10]) we have

LEMMA 2.1 ([16]). With the notation as above, we have $\{-1, m\} \in \nabla^2$ or $\{-1, m(u+\sqrt{d})\} \in \nabla^2$ if and only if $v(p, \varepsilon) = (1, \ldots, 1)$ for some $\varepsilon \in S(d)$.

Let $n_i \mid d$ for $1 \leq i \leq t$. Suppose $\eta_i p_i n_i Z^2 = X^2 + dY^2$ (or $\eta_i p_i n_i (u+w) Z^2 = X^2 + dY^2$) are solvable for primes $p_i \equiv 1 \pmod{4}$ and $\eta_i = 1$ or $2 \pmod{4}$. We have

LEMMA 2.2 ([16]). $\{-1, n_1 \cdots n_t\} \in \nabla^2$ if and only if

$$v(p,\varepsilon) = \left(\left(\frac{\varepsilon}{l_1} \right) \prod_{i=1}^t \delta_{i1}, \dots, \left(\frac{\varepsilon}{l_n} \right) \prod_{i=1}^t \delta_{in} \right) = (1, \dots, 1)$$

for some $\varepsilon \in S(d)$.

Recall from [16] that a set $S = \{m_1, \ldots, m_k\}$ is called a system of ∇ -representatives of F if $\{-1, m_1\}, \ldots, \{-1, m_k\}$ generate ${}_2K_2O_F \cap (K_2F)^2$ and $m_1 \pmod{(F^{*2} \cup 2F^{*2})}, \ldots, m_k \pmod{(F^{*2} \cup 2F^{*2})}$ are multiplicatively independent. For the exact value of k and a system of ∇ -representatives of real quadratic number fields F, we have the following

LEMMA 2.3. Let $F = \mathbb{Q}(\sqrt{d})$, $d \in \mathbb{N}$ square-free, be a real quadratic field and $d = 2^{\sigma}l_1 \cdots l_n$ the prime factorization, where $\sigma = 0$ or 1. Then we can choose a system of ∇ -representatives as follows:

- (i) $\{l_1, ..., l_{n-1}, u + \sqrt{d}\}\$ if either (a) $l_i \equiv 1 \pmod{8} \ (1 \le i \le n)$ and $u + w \equiv 1 \pmod{4}$ or (b) $d \not\equiv 1 \pmod{8}$ and $2 \in NF$;
- (ii) $\{l_1, \ldots, l_{n-1}\}\$ if either (a) $d \not\equiv 1 \pmod{8}$ and $2 \not\in NF$ or (b) $d \equiv 1 \pmod{8}$, $2 \not\in NF$ and $l_i \equiv 1 \pmod{4}$ $(1 \le i \le n)$ or (c) $d \equiv 1 \pmod{8}$, $2 \in NF$ and $u + w \equiv 3 \pmod{4}$;
- (iii) $\{l_1l_2, l_1l_3, \dots, l_1l_m, l_{m+1}, \dots, l_{n-1}, u + \sqrt{d}\}\ if\ d \equiv 1 \pmod{8}, \ 2 \in NF$ with $u + w \equiv 1 \pmod{4}$ and $l_i \equiv 3 \pmod{4} \ (1 \le i \le m), \ l_j \equiv 1 \pmod{4} \ (m+1 \le j \le n);$
- (iv) $\{l_1 l_2, l_1 l_3, \dots, l_1 l_m, l_{m+1}, \dots, l_{n-1}, l_1 (u + \sqrt{d})\}$ if $d \equiv 1 \pmod{8}$, $2 \in NF$ with $u + w \equiv 3 \pmod{4}$ and $l_i \equiv 3 \pmod{4}$ $(1 \le i \le m)$, $l_i \equiv 1 \pmod{4}$ $(m + 1 \le j \le n)$;
- (v) $\{l_1 l_2, l_1 l_3, \dots, l_1 l_m, l_{m+1}, \dots, l_{n-1}\}\ if\ d \equiv 1 \pmod{8},\ 2 \not\in NF\ and l_i \equiv 3 \pmod{4}\ (1 \le i \le m),\ l_i \equiv 1 \pmod{4}\ (m+1 \le j \le n).$

Proof. The proof of this lemma can be found in [14] and [16].

For the convenience of the reader, we recall some notations from [16].

Suppose that $S = \{m_1, \ldots, m_k\}$ is a system of ∇ -representatives of $F = \mathbb{Q}(\sqrt{d})$, where $d \in \mathbb{N}$ is square-free and $d = 2^{\sigma}l_1 \cdots l_n$ ($\sigma \in \{0, 1\}$) is the prime factorization. Assume that the equations $\eta_i p_i m_i Z^2 = X^2 + dY^2$ (or $\eta_i p_i m_i (u + w) Z^2 = X^2 + dY^2$) are solvable for primes $p_i \equiv 1 \pmod{4}$ and $\eta_i \in \{1, 2\}$ ($1 \leq i \leq k$). Let $E = (\varepsilon_1, \ldots, \varepsilon_k) \in S(d)^k$. Put $\delta_{i,j} = \left(\frac{\varepsilon_i \eta_i p_i}{l_j}\right)$ for $1 \leq i \leq k$ and $1 \leq j \leq n$. We call the matrix $M(d, S, E) = (\delta_{i,j})_{k \times n}$ the sign matrix with respect to $S = \{m_1, \ldots, m_k\}$ and $E = (\varepsilon_1, \ldots, \varepsilon_k) \in S(d)^k$. As a particular case, taking $E = (1, \ldots, 1)$, we obtain the sign matrix

$$M(d,S) = \left[\left(\frac{\eta_i p_i}{l_j} \right) \right],$$

where

$$\left(\frac{\eta_i p_i}{l_j}\right) = \begin{cases} \left(\frac{m_i}{l_j}\right) \left(\text{resp.}, \left(\frac{(u+w)m_i}{l_j}\right)\right) & \text{if } l_j \nmid m_i, \\ \left(\frac{d/m_i}{l_j}\right) \left(\text{resp.}, \left(\frac{(u+w)d/m_i}{l_j}\right)\right) & \text{if } l_j \mid m_i, \end{cases}$$

which we call the sign matrix with respect to the set S of ∇ -representatives.

Sometimes we simply write M(d) for M(d, S, E) or M(d, S) if we do not need to emphasize S and E.

Now we list some properties of sign matrices. It follows from [14] and [16, Lemmas 2.3 and 2.9] that

LEMMA 2.4. Let S be a system of ∇ -representatives of $F = \mathbb{Q}(\sqrt{d})$, $d \in \mathbb{N}$ square-free, $m \in S$. Let P be the product of all entries in the row corresponding to m in each sign matrix with respect to S and $E = (1, \ldots, 1)$. If $m \mid d$, then

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P = \begin{cases} 1 & \textit{if either } d \equiv 1 \pmod{2} \ \textit{and } d \not\equiv 5 \pmod{8}; \\ & \textit{or } d \equiv 1 \pmod{2} \ \textit{and } m \not\equiv 3 \pmod{4}; \\ & \textit{or } d \equiv 0 \pmod{2}, \ m \equiv 3 \pmod{8} \ \textit{and } d/2 \equiv 1 \pmod{4}; \\ & \textit{or } d \equiv 0 \pmod{2}, \ m \equiv 7 \pmod{8} \ \textit{and } d/2 \equiv 3 \pmod{4}; \\ & \textit{or } d \equiv 0 \pmod{2}, \ m \equiv 1 \pmod{8}; \\ & -1 \quad \textit{otherwise.} \end{cases}
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If $m = u + \sqrt{d}$ and $d \equiv 1 \pmod{2}$, then the product of all entries in the row corresponding to $u + \sqrt{d}$ is 1.

Let A and B be sign matrices. A is said to be *equivalent* to B (denoted by $A \cong B$) if some of the following operations, which are called *elementary* operations, applied to A yield B:

- (I) Multiplying row i of A by row j. (This corresponds to replacing m_i by $m_i m_j$ in the set of ∇ -representatives of F.)
- (II) Interchanging the *i*th and *j*th rows. (This corresponds to interchanging m_i and m_j .)
- (II') Interchanging the *i*th and *j*th columns. (This corresponds to interchanging l_i and l_j .)
- (III) Multiplying the *i*th row by a vector $(\varepsilon_1, \ldots, \varepsilon_n)$, where $\varepsilon_i = \left(\frac{\varepsilon}{l_i}\right)$ with $\varepsilon \in S(d)$ and l_1, \ldots, l_n are all the odd prime divisors of d with l_i corresponding to the *i*th column. (This corresponds to changing the *i*th entry in the set $E = (\varepsilon_1, \ldots, \varepsilon_k)$.)

Elementary operations (II') are often used to fix the places of columns of a sign matrix. When applying elementary operations (II'), one must remember the congruences of l_i and l_j (mod 8) since it is possible that $\left(\frac{\varepsilon}{l_i}\right) \neq \left(\frac{\varepsilon}{l_j}\right)$ in an elementary operation (III) if $l_i \not\equiv l_j \pmod{8}$.

Note that, for a real quadratic field $F = \mathbb{Q}(\sqrt{d})$, if d has exactly n odd prime divisors l_1, \ldots, l_n , then we have only finitely many different sign matrices with respect to a system of ∇ -representatives of F, any two of which are equivalent. Suppose that M(d) is a sign matrix with respect to a system of ∇ -representatives of F. It is easy to see that there exists an element $\{-1, m\} \in {}_{2}K_{2}O_{F}$ such that $\{-1, m\} \in {}_{2}V_{2}$ if and only if there

exists a totally 1 row (i.e. its entries are all 1) by applying some elementary row operations on M(d) if necessary.

LEMMA 2.5 ([16]). Let $F = \mathbb{Q}(\sqrt{d})$ be a real quadratic field, where d square-free has n odd prime divisors. Assume that a sign matrix is of size $k \times n$. We view any sign matrix as one over $\mathbb{Z}/2\mathbb{Z}$. Then $r_4(K_2O_F)$ coincides with the maximum of k-r, where r runs through the ranks of all sign matrices of F.

LEMMA 2.6 ([16]). Let $n \geq 2$ be an integer. Assume that for $1 \leq i < j \leq n$, $1 \leq k < n$ we are given $\varepsilon_{ij} \in \{\pm 1\}$ and odd integers t_k . Then there are infinitely many integers d such that d has exactly n odd prime divisors l_1, \ldots, l_n with $\binom{l_i}{l_j} = \varepsilon_{ij}$ and $l_k \equiv t_k \pmod{8}$ where $1 \leq i < j \leq n$, $1 \leq k \leq n$.

3. Matrices over \mathbb{F}_2 . Let M and N be matrices over \mathbb{F}_2 . We write $M \sim N$ if N can be obtained from M by some elementary transformations.

For a matrix $A = (a_{ij})$ over \mathbb{F}_2 , we use A^T for its transpose, r(A) for the rank of A, and 1 + A for the matrix $(1 + a_{ij})$. In case A is of size $n \times n$, we call A skew symmetric if $a_{ij} + a_{ji} = 1$ for $1 \le i \ne j \le n$.

LEMMA 3.1. Let $M = (\delta_{i,j})$ be an $n \times n$ skew symmetric matrix over \mathbb{F}_2 . If n is even, then $r(M) \geq n/2$. If n is odd, then $r(M) \geq (n-1)/2$. Moreover, if n is odd and there exists a totally 1 row which can be expressed as a linear combination of some rows of M, then $r(M) \geq (n+1)/2$.

Proof. Let $P = M + M^T = (p_{ij})$. Then $p_{ij} = 0$ if i = j; and $p_{ij} = 1$ if $i \neq j$.

- (1) n is even. We have r(P) = n, hence $r(M) \ge n/2$.
- (2) n is odd. It is easy to see that r(P) = n 1. Hence $r(M) \ge (n 1)/2$. It is enough to prove that $r(M) \ge (n + 1)/2$ when a totally 1 row can be expressed as a linear combination of some rows of M. We may assume that

$$\delta_1 + \dots + \delta_t = (1, \dots, 1),$$

where $\delta_i = (\delta_{i,1}, ..., \delta_{i,n}), i = 1, ..., t$.

When t is odd, adding rows 2 to t to the first row and doing the same for columns, and then adding the first (new) row to rows 2 to t, we can partition the equivalent form of M into

$$M \sim \begin{pmatrix} 1 & \cdots & \cdots & 1 & 1 & \cdots & \cdots & 1 \\ 0 & & & & & & & \\ \vdots & & A & & & & B \\ 0 & & & & & & \\ \hline 0 & & & & & & \\ \vdots & & B^T & & & & C \\ 0 & & & & & & \end{pmatrix}$$

$$\begin{cases} \delta_{1,j} = 1, \ j = 1, \dots, n; \\ \delta_{i,1} = 0, \ i = 2, \dots, n, \end{cases}$$

where the blocks A, B and C are of sizes $(t-1) \times (t-1), (t-1) \times (n-t)$ and $(n-t) \times (n-t)$, respectively. It is easy to see that both A and C are skew symmetric. The above discussion implies that $r\binom{A}{B^T}\binom{B}{C} \geq (n-1)/2$ since t-1 and n-t are even. Thus $r(M) \geq (n+1)/2$.

Suppose that t is even. First we add rows 2 to t to the first row, and then do the same with columns. Next we add the last column to columns t+1 to n-1, and then do the same row transformations. Now we have

$$M \sim \begin{pmatrix} 0 & 1 & \cdots & \cdots & 1 & 0 & \cdots & \cdots & 0 & 1 \\ \vdots & & A & & & B & & * \\ 0 & & & & & \vdots \\ 1 & * & \cdots & \cdots & * & * & \cdots & \cdots & * & * \end{pmatrix}$$

$$\delta_{i,j} = \begin{cases} 1, & i = 1 \text{ and } j = 2, \dots, t, n; \\ & \text{or } i = n \text{ and } j = 1; \\ 0, & i = 1 \text{ and } j = t + 2, \dots, n - 1; \\ & \text{or } i = 1, \dots, n - 1 \text{ and } j = n, \end{cases}$$

where the blocks A, B and C are skew symmetric of sizes $(t-1) \times (t-1)$, $(t-1) \times (n-t-1)$ and $(n-t-1) \times (n-t-1)$, respectively. By using the same argument as in the case of t odd, we obtain

$$r \begin{pmatrix} 0 & 1 & \cdots & 1 & 0 & \cdots & 0 \\ \vdots & A & & B & & & \\ 0 & & & & & & \\ \hline 0 & & & & & & \\ \vdots & B^T & & C & & & \\ 0 & & & & & & \\ \end{pmatrix} \ge (n-1)/2,$$

hence $r(M) \ge (n+1)/2$.

LEMMA 3.2. Suppose that $M = (\delta_{i,j})$ is an $n \times n$ skew symmetric matrix over \mathbb{F}_2 . Let t be the number of rows of M with the sum of all entries 1. Assume that $t \geq 1$.

- (i) If n is odd, then $r(M) \ge (n+1)/2$.
- (ii) If n is even and the totally 1 row can be expressed as a linear combination of some rows of M, then $r(M) \ge n/2 + 1$.

Proof. Applying some elementary transformations if necessary, we may assume that the sum of all entries is 1 in each of the first t rows, and 0 in others.

(i) First suppose that t is odd. Add rows 1 to n-1 to the last row, and next do the same with columns. Then the matrix M can be partitioned into the following equivalent form:

$$M \sim \left(egin{array}{ccccc} & & & & & 1 \\ & M_1 & & M_2 & \vdots \\ & & & & 1 \\ & & & & 0 \\ & & & & 0 \\ 1 + M_2^T & & M_3 & \vdots \\ & & & & 0 \\ 1 & \cdots & 1 & 0 & \cdots & 0 & 1 \end{array}
ight),$$

where the submatrices M_1 and M_3 are skew symmetric of sizes $t \times t$ and $(n-t-1) \times (n-t-1)$ respectively. Note that

$$M \sim \begin{pmatrix} & & & & 1 \\ & 1 + M_1 & & M_2 & \vdots \\ & & & & 1 \\ & & & & 0 \\ & & & & 0 \\ & 1 + M_2^T & & M_3 & \vdots \\ & & & & 0 \\ 0 & \cdots & 0 & 0 & \cdots & 0 & 1 \end{pmatrix}.$$

By Lemma 3.1 we have $r(M) \ge (n-1)/2 + 1 = (n+1)/2$.

Now assume that t is even. If $\delta_{11}=0$, with the same procedure as above and applying some elementary transformations if necessary, we see that there exist integers $1 \le k \le t$ and $1 \le l \le n-t$ such that

$$M \sim \begin{pmatrix} 0 & 0 & \cdots & 0 & 1 & \cdots & 1 & 1 & \cdots & 1 & 0 & \cdots & 0 & 1 \\ 1 & & & & & & & & & \\ \vdots & M_1 & & M_2 & & M_3 & & M_4 & \vdots \\ 1 & & & & & & & & \\ \vdots & 1 + M_2^T & & M_5 & & M_6 & & M_7 & \vdots \\ 0 & & & & & & & & \\ \frac{0}{1} & & & & & & & \\ \vdots & 1 + M_3^T & & 1 + M_6^T & & M_8 & & M_9 & \vdots \\ 0 & & & & & & & \\ 1 & & & & & & \\ \vdots & 1 + M_4^T & & 1 + M_7^T & & 1 + M_9^T & & M_{10} & \vdots \\ 1 & 1 & \cdots & 1 & 1 & \cdots & 1 & 0 & \cdots & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}$$

where the submatrices M_1 , M_5 , M_8 and M_{10} are skew symmetric of sizes

 $(k-1)\times(k-1), (t-k)\times(t-k), l\times l$ and $(n-t-l-1)\times(n-t-l-1),$ respectively. Add the last column to the ith $(i=k+1,\ldots,k+l),$ and do the same with rows. Then

ame with rows. Then
$$M \sim \begin{bmatrix} 0 & 0 & \cdots & 0 & 0 & \cdots & 0 & 0 & \cdots & 0 & 1 \\ 1 & & & & & & & & \\ \vdots & M_1 & & 1+M_2 & & 1+M_3 & & M_4 & \vdots \\ 1 & & & & & & & & \\ 1 & & & & & & & \\ \vdots & M_2^T & & M_5 & & 1+M_6 & & M_7 & \vdots \\ 1 & & & & & & & & \\ \frac{1}{1} & & & & & & & \\ \vdots & M_3^T & & M_6^T & & M_8 & & M_9 & \vdots \\ 1 & & & & & & & \\ \vdots & 1+M_4^T & & 1+M_7^T & & 1+M_9^T & & M_{10} & \vdots \\ 1 & & & & & & & \\ 1 & & & & & & \\ \vdots & 1+M_4^T & & 1+M_7^T & & 1+M_9^T & & M_{10} & \vdots \\ 1 & & & & & & \\ 1 & & & & & & \\ \end{bmatrix}$$
 clows from Lemma 3.1 that $r(M) \geq (n-1)/2 + 1 = (n+1)/2$.

It follows from Lemma 3.1 that $r(M) \ge (n-1)/2 + 1 = (n+1)/2$. When $\delta_{11} = 1$, the proof is similar.

(ii) Attaching to M an additional totally 1 row and an additional totally 0 (i.e. its entries are all 0) column, we obtain an $(n+1) \times (n+1)$ matrix

$$\widehat{M} = \begin{pmatrix} & & 0 \\ & M & \vdots \\ & & \vdots \\ 1 & \cdots & 1 & 0 \end{pmatrix}.$$

Clearly, we have $r(\widehat{M}) = r(M)$ and (i) implies that $r(M) \ge n/2 + 1$.

LEMMA 3.3. Let $M = (\delta_{i,j})$ be a $(t+n) \times (t+n+1)$ matrix over \mathbb{F}_2 with $\delta_{i,j} + \delta_{j,i} = 1$ for $1 \le i \ne j \le t+n$ and assume $t \ge 1$. Suppose that the sum of all entries in any of the first t rows is 1, and in any of the last n rows is 0.

- (i) If t + n is even and the two rows $(1, ..., 1, 0) =: (1^{...t+n}, 0)$ and $(1^{...t}, 0^{...n+1})$ can be expressed as linear combinations of some rows in M, then $r(M) \ge (t+n)/2 + 1$.
- (ii) If t + n is odd and the two rows $(1^{...t+n+1})$ and $(1^{...t}, 0^{...n+1})$ can be expressed as linear combinations of some rows in M, then $r(M) \ge (t + n + 1)/2 + 1$.

Proof. We partition M into $\begin{pmatrix} M_1 & M_2 & \alpha_1 \\ 1+M_2^T & M_3 & \alpha_2 \end{pmatrix}$, where the submatrices M_1 and M_3 are skew symmetric of sizes $t \times t$ and $n \times n$ respectively, and $\begin{pmatrix} \alpha_1 \\ \alpha_2 \end{pmatrix}$ is a column vector.

(i) If
$$(\alpha_1) \neq \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix}$$
 or $(\alpha_2) \neq \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$, then by Lemma 3.2(i) we have $r(M) \geq (t+n)/2 + 1$. Now we assume that $(\alpha_1) = \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix}$ and $(\alpha_2) = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$.

Consider the following $(t + n + 1) \times (t + n + 1)$ matrix:

$$\widehat{M} = \begin{pmatrix} M_1 & M_2 & \alpha_1 \\ 1 + M_2^T & M_3 & \alpha_2 \\ \alpha_1^T & 1 + \alpha_2^T & * \end{pmatrix},$$

where * is the sum of all entries in the last column of M. It follows from the hypothesis that

$$\widehat{M} \sim \begin{pmatrix} M_1 & M_2 & \alpha_1 \\ 1 + M_2^T & M_3 & \alpha_2 \\ 1 + \alpha_1^T & 1 + \alpha_2^T & * \end{pmatrix}.$$

By Lemma 3.2(ii) we have $r(M) = r(\widehat{M}) \ge (t+n+1+1)/2 = (t+n)/2+1$.

(ii) As above, we can obtain a $(t+n+1) \times (t+n+1)$ matrix

$$\widehat{M} = \begin{pmatrix} M_1 & M_2 & \alpha_1 \\ 1 + M_2^T & M_3 & \alpha_2 \\ 1 + \alpha_1^T & \alpha_2^T & * \end{pmatrix}.$$

By hypothesis, we have

$$\widehat{M} \sim \left(\begin{array}{ccc} M_1 & M_2 & \alpha_1 \\ \\ 1 + M_2^T & M_3 & \alpha_2 \\ \\ 1 + \alpha_1^T & 1 + \alpha_2^T & 1 + * \end{array} \right).$$

By Lemma 3.2(i), the result follows.

LEMMA 3.4. Let $M = (\delta_{i,j})$ be a $(t+n+s+m-1) \times (t+n+s+m)$ matrix over \mathbb{F}_2 with $\delta_{i,j} + \delta_{j,i} = 1$ for $1 \leq i \neq j \leq t+n$. Assume that t, n and s are positive integers. Suppose that M satisfies the following conditions:

- (a) $\delta_{i,j} = \delta_{j,i} \text{ when } t + n + 1 \le i \ne j \le t + n + s + m 1;$
- (b) $t + n \equiv 1 \pmod{2}$;
- (c) $s + m \ge 2$;
- (d) either $(1^{...t}, 0^{...n}, 1^{...s}, 0^{...m})$ or $(0^{...t}, 1^{...n+s}, 0^{...m})$ can be expressed as a linear combination of some rows in M.

Then
$$r(M) \ge (t + n + 1)/2$$
.

Proof. By Lemma 3.1, we may assume that each of the last s+m-1 rows of M can be expressed as a linear combination of some of the first t+n rows. Thus it suffices to consider the submatrix A formed by the first t+n+1 rows and the first t+n+1 columns of M. As in the proof of Lemma 3.2(ii), we can show that there exist integers $1 \le k \le t$ and $1 \le l \le n-t$ such that A can be partitioned as:

where A_1 , A_5 , A_8 and A_{10} are skew symmetric of sizes $k \times k$, $(t-k) \times (t-k)$, $l \times l$ and $(n-t-l) \times (n-t-l)$, respectively, and $*=\delta_{t+n+1,t+n+1}$.

Suppose that $(1^{...t}, 0^{...n}, 1^{...s}, 0^{...m})$ is a linear combination of some rows of M. Then we can attach an extra row to the above equivalent form of A to get a $(t + n + 2) \times (t + n + 1)$ matrix:

$$\widehat{A} = \begin{pmatrix} A_1 & A_2 & A_3 & A_4 & \vdots \\ A_1 & A_2 & A_3 & A_4 & \vdots \\ & & & 1 \\ & & & 0 \\ \\ 1 + A_2^T & A_5 & A_6 & A_7 & \vdots \\ & & & 0 \\ \\ 1 + A_3^T & 1 + A_6^T & A_8 & A_9 & \vdots \\ & & & 1 \\ & & & 0 \\ \\ 1 + A_4^T & 1 + A_7^T & 1 + A_9^T & A_{10} & \vdots \\ & & & 0 \\ 1 & \cdots & 1 & 0 & \cdots & 0 & 1 & \cdots & 1 & 0 & \cdots & 0 * \\ 1 & \cdots & \cdots & \cdots & 1 & 0 & \cdots & \cdots & 0 & 1 \end{pmatrix}$$

Note that

and

$$\widehat{A} \sim \begin{pmatrix} A_1 & 1 + A_2 & 1 + A_3 & A_4 & \vdots \\ A_1 & 1 + A_2 & 1 + A_3 & A_4 & \vdots \\ & & & & 0 \\ & & & & 0 \\ A_2^T & A_5 & 1 + A_6 & A_7 & \vdots \\ & & & & & 0 \\ A_3^T & A_6^T & A_8 & A_9 & \vdots \\ & & & & & 0 \\ & & & & 0 \\ 1 + A_4^T & 1 + A_7^T & 1 + A_9^T & A_{10} & \vdots \\ 1 & \cdots & 1 & 0 & \cdots & 0 & 1 & \cdots & 1 & 0 & \cdots & 0 & 0 \\ 0 & \cdots & 0 & 1 & \cdots & 1 & 1 & 0 & \cdots & 0 & 1 \end{pmatrix} \quad \text{if } * = 0.$$

By Lemma 3.1 we have $r(A) = r(\widehat{A}) \ge (t + n - 1)/2 + 1$ and the result follows.

When $(0^{\dots t}, 1^{\dots n+s}, 0^{\dots m})$ is a linear combination of some rows of M, the proof is the same as above.

LEMMA 3.5. Let $M = (\delta_{i,j})$ be a $(t + n + s + m - 1) \times (t + n + s + m)$ matrix over \mathbb{F}_2 with $\delta_{i,j} + \delta_{j,i} = 1$ for $1 \leq i \neq j \leq t + n$, where t, n and s are positive integers. Suppose that M satisfies the following conditions:

- (a) $\delta_{i,j} = \delta_{j,i}$ when $t + n + 1 \le i \ne j \le t + n + s + m 1$; (b) the sum of all entries is 1 in any of the first t + n rows, and is 0 in any of the last s + m - 1 rows;
- (c) $t \equiv n \equiv s \pmod{2}$;

(d) both $(1^{\dots t}, 0^{\dots n}, 1^{\dots s}, 0^{\dots m})$ and $(0^{\dots t}, 1^{\dots n+s}, 0^{\dots m})$ can be expressed as linear combinations of some rows in M.

Then $r(M) \ge (t+n)/2 + 2$.

Proof. We divide the proof into two cases.

CASE 1: $t \equiv n \equiv s \equiv 1 \pmod{2}$. We construct a $(t+n+s+m-1) \times (t+n+1)$ matrix $\widehat{M} = (M_1, \alpha)$, where the submatrix M_1 is formed by the first t+n columns of M, and the column vector α is the sum of the last s+m columns of M. As done in Lemma 3.4, we partition the submatrix A of \widehat{M} which is formed by the first t+n rows of \widehat{M} into

where the submatrices A_1 , A_5 , A_8 and A_{10} are skew symmetric of sizes $k \times k$, $(t-k) \times (t-k)$, $l \times l$ and $(n-t-l) \times (n-t-l)$, respectively, and $1 \le k \le t$, $1 \le l \le n$. Consider the following $(t+n+3) \times (t+n+1)$ matrix \widehat{A} which is formed by attaching three additional rows to the above equivalent form of A:

$$\widehat{A} = \begin{pmatrix} A_1 & A_2 & A_3 & A_4 & \vdots \\ A_1 & A_2 & A_3 & A_4 & \vdots \\ & & & 1 \\ & & & 0 \\ \\ 1 + A_2^T & A_5 & A_6 & A_7 & \vdots \\ & & & & 0 \\ \\ 1 + A_3^T & 1 + A_6^T & A_8 & A_9 & \vdots \\ & & & & 0 \\ 1 + A_4^T & 1 + A_7^T & 1 + A_9^T & A_{10} & \vdots \\ & & & & 0 \\ 1 & \cdots & 1 & 0 & \cdots & 0 & 1 & \cdots & 1 & 0 & \cdots & 0 & * \\ 1 & \cdots & \cdots & \cdots & 1 & 0 & \cdots & \cdots & \cdots & 0 & 1 \\ 0 & \cdots & \cdots & \cdots & 0 & 1 & \cdots & \cdots & \cdots & 0 & 1 \\ 0 & \cdots & \cdots & \cdots & \cdots & 0 & 1 & \cdots & \cdots & \cdots & 0 & 1 \\ 0 & \cdots & \cdots & \cdots & \cdots & 0 & 1 & \cdots & \cdots & \cdots & \cdots & 1 & 1 \end{pmatrix}$$

Note that the (t+n+1)th row is the sum of all row vectors of the above equivalent form of A. We have $r(M) \geq r(\widehat{A})$ and

and

$$\widehat{A} \sim \begin{pmatrix} A_1 & A_2 & 1 + A_3 & A_4 & \vdots \\ 1 + A_2^T & 1 + A_5 & 1 + A_6 & A_7 & \vdots \\ & & & & & & & & & \\ 1 + A_2^T & 1 + A_5 & 1 + A_6 & A_7 & \vdots \\ & & & & & & & & & \\ A_3^T & A_6^T & A_8 & A_9 & \vdots \\ & & & & & & & & \\ 1 + A_4^T & 1 + A_7^T & 1 + A_9^T & A_{10} & \vdots \\ & & & & & & & & \\ 1 & \cdots & 1 & 1 & \cdots & 1 & 1 & \cdots & 1 & 0 \\ 0 & \cdots & 0 & 1 & \cdots & 1 & 0 & \cdots & 0 & 1 & \cdots & 1 & 0 \\ 1 & \cdots & 0 & 1 \end{pmatrix}$$
 if $* = 0$.

By Lemma 3.2(ii) we have $r(\widehat{A}) \ge (t+n+1+1)/2+1$ and the result follows.

CASE 2: $t \equiv n \equiv s \equiv 0 \pmod{2}$. We construct a $(t+n+s+m-1) \times (t+n+2)$ matrix $\widehat{M} = (M_1, \alpha, \beta)$, where the submatrix M_1 is formed by the first t+n columns of M, the column vector α is just the (t+n+1)th column of M and the column vector β is the sum of the last s+m-1 columns of M. We partition the submatrix A of size $(t+n+1) \times (t+n+2)$ and formed by the first t+n+1 rows of \widehat{M} into

$$A = \begin{pmatrix} A_1 & A_2 & \alpha_1 & \beta_1 \\ 1 + A_2^T & A_3 & \alpha_2 & \beta_2 \\ \alpha_1^T & \alpha_2^T & * & *' \end{pmatrix},$$

where the blocks A_1 and A_3 are skew symmetric of sizes $t \times t$ and $n \times n$ respectively, $* = \delta_{t+n+1,t+n+1}$ and $*' = \sum_{j=t+n+2}^{t+n+s+m} \delta_{i,j}$. Attaching to A two additional rows, we obtain a $(t+n+3)\times(t+n+2)$ matrix

$$\widehat{A} = \begin{pmatrix} A_1 & A_2 & \alpha_1 & \beta_1 \\ 1 + A_2^T & A_3 & \alpha_2 & \beta_2 \\ & & & & \\ \alpha_1^T & \alpha_2^T & * & *' \\ 1 & \cdots & 1 & 0 & \cdots & 0 & 1 & 1 \\ 0 & \cdots & 0 & 1 & \cdots & 1 & 1 & 1 \end{pmatrix}.$$

With the same procedure as in the first case, we have

$$\widehat{A} \sim \begin{pmatrix} A'_1 & A'_2 & 0 & \beta'_1 \\ 1 + (A'_2)^T & A'_3 & 0 & \beta'_2 \\ & & & & \\ \alpha_1^T & & \alpha_2^T & * *' \\ 1 & \cdots & 1 & 1 & \cdots & 1 & 0 & 0 \\ 0 & \cdots & 0 & 1 & \cdots & 1 & 1 & 1 \end{pmatrix}.$$

If $\binom{\beta_1'}{\beta_2'}$ is a totally 1 column, then by Lemmas 3.1 and 3.2(i),

$$r \begin{pmatrix} A'_1 & 1 + (A'_2)^T \\ A'_2 & A'_3 \\ (\beta'_1)^T & (\beta'_2)^T \end{pmatrix} \ge (t+n)/2 + 1.$$

If $\binom{\beta_1'}{\beta_2'}$ is not a totally 1 column, then by Lemma 3.3(ii),

$$r\begin{pmatrix} A_1' & A_2' & 0\\ 1 + (A_2')^T & A_3' & 0\\ 1 & \cdots & 1 & 1 & \cdots & 1 & 0 \end{pmatrix} \ge (t+n)/2 + 1.$$

So $r(M) \ge r(\widehat{A}) \ge (t+n)/2 + 2$ and the lemma is proved.

Similarly, we can prove

LEMMA 3.6. Let $M = (\delta_{i,j})$ be a $(t+n+s+m-1) \times (t+n+s+m)$ matrix over \mathbb{F}_2 with $\delta_{i,j} + \delta_{j,i} = 1$ for $1 \leq i \neq j \leq t+n$, where t, n and sare positive integers. Suppose that M satisfies the following conditions:

(a)
$$\delta_{i,j} = \delta_{j,i}$$
 when $t + n + 1 \le i \ne j \le t + n + s + m - 1$;
(b)
$$\sum_{j=1}^{t+n+s+m} \delta_{i,j} = \begin{cases} 1, & i = 1, \dots, t; \ t+n+1, \dots, t+n+s; \\ 0, & i = t+1, \dots, t+n; \ t+n+s+1, \dots, \\ & t+n+s+m-1; \end{cases}$$

$$t + n + s + m - 1$$
;

(c) both $(1^{...t}, 0^{...n}, 1^{...s}, 0^{...m})$ and $(0^{...t}, 1^{...n+s}, 0^{...m})$ can be expressed as linear combinations of some rows in M.

Then:

- (i) $r(M) \ge (t+n)/2 + 2$ if $t \equiv n \equiv s \pmod{2}$;
- (ii) $r(M) \ge (t+n)/2 + 1$ if $t \equiv n \not\equiv s \pmod{2}$;
- (iii) $r(M) \ge (t + n + 1)/2 + 1$ if $t \not\equiv n \pmod{2}$.
- **4.** All values of $r_4(K_2O_F)$. Let $F = \mathbb{Q}(\sqrt{d})$, where $d \in \mathbb{N}$ is squarefree and has at least three odd prime divisors. In this section, we recall the notion of type of a quadratic number field and for each type of real quadratic number field F we give all possible values of $r_4 := r_4(K_2O_F)$.

Notation. Let d have prime factorization

$$d = 2^{\sigma} l_1 \cdots l_m p_1 \cdots p_n q_1 \cdots q_s r_1 \cdots r_t,$$

where $\sigma \in \{0,1\}, l_k \equiv 1 \pmod{8}, p_k \equiv 3 \pmod{8}, q_j \equiv 5 \pmod{8}$ and $r_i \equiv 7 \pmod{8}$ are different odd primes $(0 \le k \le m, 0 \le h \le n, 0 \le j \le s)$ and $0 \le i \le t$). We say that d has type $2^{\sigma}(m, n, s, t)$. We also say that the quadratic field $F = \mathbb{Q}(\sqrt{d})$ has type $2^{\sigma}(m, n, s, t)$.

For any given type T, let d(T) denote the set of all positive integers of type T, i.e., $d(T) = \{d \mid d \in \mathbb{N} \text{ of type } T\}$. We keep the above notations throughout this section. Clearly we have

LEMMA 4.1. Let d have type $2^{\sigma}(m, n, s, t)$, where $\sigma \in \{0, 1\}$ and n, s, tare positive integers. In a sign matrix M(d), arrange the first t+n columns to correspond to $r_1, \ldots, r_t, p_1, \ldots, p_n$ and the last m columns to l_1, \ldots, l_m . Then it is impossible to make any of the following rows of M(d) to be a totally 1 row by applying elementary operations (III) only:

- $\begin{array}{lll} \text{(a) } (-1^{\dots t},1^{\dots n+s+m}); & \text{(b) } (1^{\dots t},-1^{\dots n},1^{\dots s+m}); \\ \text{(c) } (1^{\dots t},-1^{\dots n},1^{\dots s+m}); & \text{(d) } (-1^{\dots t+n+s},1^{\dots m}); \end{array}$
- (e) $(\varepsilon_1, \dots, \varepsilon_{t+n+s}, -1^{\dots m}), \ \varepsilon_i \in \{\pm 1\}, \ i = 1, \dots, t+n+s.$

We need the following

Assumption. Notations as above. Let $n \geq 2$ be an integer. For $1 \leq k$ $\leq n, 1 \leq i < j \leq n$, we are given $\varepsilon_k, \varepsilon_{ij} \in \{\pm 1\}$. For any integer $0 \leq t \leq n$, there exist infinitely many $d \in \mathbb{N}$ with prime factorization $d = 2^{\sigma} p_1 \cdots p_n$, where $\sigma = 0$ or 1, and primes $p_i \equiv 1 \pmod{8}$ $(1 \le i \le t)$ and $p_j \equiv -1$ $\pmod{8}$ $(t+1 \le j \le n)$ such that $\left(\frac{u+w}{p_k}\right) = \varepsilon_k$ for $1 \le k \le n$ and $\left(\frac{p_i}{p_i}\right) = \varepsilon_{ij}$ for $1 \leq i < j \leq n$.

We conjecture that the above Assumption always holds.

Theorem 4.2. Under the above Assumption for types $2^{\sigma}(m,0,0,0)$ and $2^{\sigma}(m,0,0,t)$, where $\sigma=0$ or 1, for real quadratic fields F, we have the following tables of possible values of r_4 (with all congruences mod 2):

Table I

m .						
	Type		$\min r_4$	$\max r_4$		
(m, 0, s, 0)	$s \equiv 0$	0	1	s + m - 1		
	$s \equiv 1$	1	0	s+m-1		
(m, n, 0, 0)	$n \equiv 0$	0	0	n/2 + m - 1		
	$n \equiv$	1	0	(n-1)/2 + m		
(m, 0, 0, t)	$t \equiv 0$)	1	t/2+m		
	$t \equiv 1$	1	1	(t+1)/2 + m		
(m, n, s, 0)	$n \equiv 0$	$s \equiv 0$	1	n/2 + s + m - 1		
		$s \equiv 1$	1	n/2 + s + m		
	$n \equiv$	1	1	(n-1)/2 + s + m		
(m, 0, s, t)	$t \equiv 0$	$s \equiv 0$	1	t/2 + s + m - 1		
		$s \equiv 1$	1	t/2 + s + m		
	$t \equiv 1$	1	1	(t-1)/2 + s + m		
(m, n, 0, t)	t+n =	≡ 0	1	(t+n)/2 + m		
	$t+n$ \equiv	≣ 1	1	(t+n+1)/2+m		
(m, n, s, t)	$t+n\equiv 0 t\equiv s$		1	(t+n)/2 + s + m - 1		
	$t \not\equiv s$		1	(t+n)/2 + s + m		
	$t+n$ \equiv	≣ 1	1	(t+n-1)/2 + s + m		
(m,0,0,0)			0	m		

Table II

	Type		$\min r_4$	$\max r_4$
2(m,0,s,0)	$s \equiv 0$)	0	s+m-2
	$s \equiv 1$		0	s + m - 1
2(m, n, 0, 0)	$n \equiv 0$	0	1	n/2 + m
	$n \equiv$	1	0	(n-1)/2 + m
2(m,0,0,t)	$t \equiv 0$)	1	t/2+m
	$t \equiv 1$		1	(t+1)/2 + m
2(m, n, s, 0)	$n \equiv 0$	$s \equiv 0$	1	n/2 + s + m - 1
		$s \equiv 1$	1	n/2 + s + m
	$n \equiv$	1	1	(n-1)/2 + s + m
2(m, 0, s, t)	$t \equiv 0$	$s \equiv 0$	1	t/2 + s + m - 1
		$s \equiv 1$	1	t/2 + s + m
	$t \equiv 1$	_	1	(t-1)/2 + s + m
2(m, n, 0, t)	t+n =	≡ 0	1	(t+n)/2 + m
	$t+n$ \equiv	≡ 1	1	(t+n+1)/2+m
2(m,n,s,t)	$t + n \equiv 0$	$t \equiv s$	1	(t+n)/2 + s + m - 1
		$t \not\equiv s$	1	(t+n)/2 + s + m
	$t + n \equiv 1$		1	(t+n-1)/2 + s + m
2(m,0,0,0)			0	m

For each type T and each integer k between the minimum and maximum values of r_4 for this type, there exist infinitely many real quadratic number fields of type T with $r_4 = k$.

Proof. Since all the minimums of r_4 have been determined in [16], it suffices to consider the maximums and the value set of r_4 . For each type T,

the maximum of r_4 is ensured by the results of Section 3. For every integer k between the minimum and maximum values of r_4 , we will construct a sign matrix $M_k(d)$ such that the maximal number of totally 1 rows of all equivalent forms of $M_k(d)$ is exactly k.

As remarked in [16], a totally 1 row (if any) of a sign matrix can be obtained by applying elementary operations (I) and (II), and by at most one elementary operation (III). So, for each type T we construct a sign matrix $M_k(d)$ with respect to a system of ∇ -representatives and $E = \{1, \ldots, 1\}$. Every equivalent form of $M_k(d)$ will be obtained by the application of elementary operations (I) and (II), and by applying an elementary operation (III) at the last step.

We may assume that n, s and t are positive integers, and only m can be 0. In a sign matrix, the first t columns will correspond to the primes r_1, \ldots, r_t , columns t+1 to t+n will correspond to the primes p_1, \ldots, p_n , columns t+n+1 to t+n+s will correspond to the primes q_1, \ldots, q_s , and columns t+n+s+1 to t+n+s+m will correspond to the primes l_1, \ldots, l_m .

Case (A): T = (m, 0, s, 0) with $m + s \ge 3$:

 (A_1) : s is even. First assume that m > 0. Suppose that $S = \{q_1, \ldots, q_s, l_1, \ldots, l_{m-1}\}$ is a system of ∇ -representatives. It follows from Lemma 2.6 and the law of quadratic reciprocity that we may choose $d \in d(T)$ such that

$$M_k(d) = egin{pmatrix} 1 & \cdots & \cdots & \cdots & 1 \\ \ddots & & & dots \\ & 1 & \cdots & \cdots & 1 \\ & & -1 & \cdots & \cdots & 1 \\ & & & \ddots & & dots \\ & & & & -1 & -1 \end{pmatrix}$$

$$\begin{cases} \delta_{i,i} = \delta_{i,s+m} = -1, & k+1 \le i \le s+m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $1 \leq k \leq s+m-1$. According to Lemma 2.4 and the definition of sign matrix, the above matrices are sign matrices with respect to S and $E = \{1, \ldots, 1\}$. It is easy to see that the number of totally 1 rows in $M_k(d)$ is no less than k. This implies that $r_4 \geq k$ for the real quadratic number fields as above. If we view $M_k(d)$ as a matrix over $\mathbb{Z}/2\mathbb{Z}$, then the rank of $M_k(d)$ is s+m-1-k. Thus if we apply elementary operations (I) and (II) to $M_k(d)$ only, then we see easily that the rank of every equivalent form of $M_k(d)$ is also s+m-1-k. Therefore we must apply an elementary operation (III) to $M_k(d)$ if we want to obtain an extra totally 1 row. Since k > 0, when applying elementary operations (I) and (II) only, one cannot

obtain the following row in any equivalent form of $M_k(d)$:

$$(-1^{...s}, 1^{...m}).$$

Now we see that the rank of $M_k(d)$ is unchanged under elementary operations (III). It follows from Lemma 2.5 that $r_4 = k$ for $M_k(d)$. Note that if k = 0 in the above sign matrix, multiplying the first row by rows from 2 to s and applying an elementary operation (III) with $\varepsilon = 2$, one can obtain an equivalent form of $M_0(d)$ whose first row has entries 1 everywhere. Therefore r_4 can be any integer k with $1 \le k \le s + m - 1$.

Now we suppose that m=0 and $S=\{q_1,\ldots,q_{s-1}\}$ is a system of ∇ -representatives. Choose d such that

$$M_k(d) = \begin{pmatrix} 1 & \cdots & \cdots & \cdots & 1 \\ \ddots & & & \vdots \\ & 1 & \cdots & \cdots & 1 \\ & & -1 & \cdots & \cdots & 1 \\ & & & \ddots & & \vdots \\ & & & & -1 & -1 \end{pmatrix}$$

$$\begin{cases} \delta_{i,i} = \delta_{i,s} = -1, & k+1 \le i \le s-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $1 \le k \le s - 1$. If k = 0, applying the same elementary operations as in the case m > 0, we can see that $M_0(d)$ is equivalent to a matrix whose first row is totally 1. Hence $1 \le r_4 \le s - 1$ for this type.

Observe that, for m = 0 and m > 0, the sign matrices $M_k(d)$ we described are essentially the same. So, in the following cases, we only consider m > 0.

(A₂): s is odd. We choose $S = \{q_1, \ldots, q_s, l_1, \ldots, l_{m-1}\}$ as a system of ∇ -representatives. Put

$$M_k(d) = egin{pmatrix} 1 & \cdots & \cdots & \cdots & 1 \\ \ddots & & & \vdots \\ & 1 & \cdots & \cdots & 1 \\ & & -1 & \cdots & -1 \\ & & & \ddots & \vdots \\ & & & -1 & -1 \end{pmatrix}$$

$$\begin{cases} \delta_{i,i} = \delta_{i,s+m} = -1, \ k+1 \le i \le s+m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le s+m-1$. Thus r_4 can be any integer k for $0 \le k \le s+m-1$.

Case (B): T = (m, n, 0, 0) with $m + n \ge 3$:

(B₁): n is odd. Suppose that $S = \{p_1, \ldots, p_n, l_1, \ldots, l_{m-1}\}$ is a system of ∇ -representatives. Choose $d \in d(T)$ such that

$$\begin{cases} \delta_{i,j} = -1, & 1 \leq j \leq 2(k-1) \text{ and } j+2 \leq i \leq n \\ \delta_{i,j} = -1, & 2k < i \leq j \leq n; \\ \delta_{i,i} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k-1; \\ \delta_{i,i-1} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,n+m} = (-1)^i, & 2k \leq i \leq n; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le (n-1)/2$. Applying elementary operations (I), we have the following equivalent form of $M_{k+m-1}(d)$:

$$\begin{cases} \delta_{i,i} = -1, & 0 \le i \le 2k; \\ \delta_{i,i+1} = (-1)^i, & 0 \le i \le 2k - 1; \\ \delta_{i,i-1} = (-1)^{i-1}, & 0 \le i \le 2k; \\ \delta_{i,i} = \delta_{i,n+m} = -1, & 2k + 1 \le i \le n; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le (n-1)/2$. It is easy to see that the number of totally 1 rows in the above matrices is k+m-1. If we let $\delta_{n,n} = \delta_{n,n+m} = 1$ in $M_{(n-1)/2}(d)$, then the number of totally 1 rows in the above matrix is (n-1)/2 + m. Choose $d \in d(T)$ such that

$$M_h(d) \cong \left(egin{array}{ccccccc} -1 & & & & & -1 \ & \ddots & & & & dots \ & -1 & & & & -1 \ & & 1 & & & 1 \ & & \ddots & & & dots \ & & & 1 & & 1 \ & & & -1 & & -1 \ & & & \ddots & & dots \ & & & & \ddots & dots \ & & & & \ddots & dots \ & & & & -1 & -1 \ \end{array}
ight)$$

$$\begin{cases} \delta_{i,i} = \delta_{i,n+m} = -1, & 1 \le i \le n \text{ or } n+h+1 \le i \le n+m+1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le h \le m-1$. Then $r_4 = h, 0 \le h \le m-1$.

Finally, we prove that $r_4 \leq (n-1)/2 + m$ for any choice of M(d): First suppose that m=0. Note that the product of all entries in each row of any $M \cong M(d)$, where M is obtained from M(d) by applying elementary operations (I) and (II), is 1. We see that there exist no totally -1 row since n is odd. By Lemma 3.1 one can check that $r_4 \leq (n-1)/2$. Now assume that m>0. We view any sign matrix M(d) as a matrix over \mathbb{F}_2 . If some row in the last m-1 rows cannot be expressed as a linear combination of some of the first n rows, then r(M(d)) > (n-1)/2. Returning to the sign matrix, we have $r_4 \leq (n-1)/2 + m$. So we may assume that each of the last m-1 rows can be expressed as a linear combination of some of the first n rows of M(d). We need only consider the submatrix of M(d) formed by the first n rows and first n columns. By Lemma 3.1, we have $r_4 < (n-1)/2 + m + 1$.

So, the value set of r_4 is $\{0, \ldots, (n-1)/2 + m\}$ for this type.

(B₂): n is even. Then $d \equiv 1 \pmod{8}$. By Lemma 2.3 we choose $S = \{p_1p_2, \ldots, p_1p_n, l_1, \ldots, l_{m-1}\}$ as a system of ∇ -representatives. Let $\left(\frac{p_j}{p_1}\right) = \left(\frac{l_i}{p_1}\right) = 1$ for all $2 \leq j \leq n$ and $1 \leq i \leq m-1$. Write the sign matrix

$$M(d) = \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix},$$

where the submatrix N is of size $(n+m-2)\times(n+m-1)$, as in case (B_1) . Dealing with the submatrix N as in case (B_1) , we obtain $0 \le r_4 \le (n-2)/2 + m = n/2 + m - 1$.

Now we prove that $r_4 < n/2 + m$: Attaching to the matrix M(d) an extra row $\alpha = (\alpha_1, \dots, \alpha_{n+m})$, where $\alpha_1 = \left(\frac{d/p_1}{p_1}\right)$, $\alpha_i = \left(\frac{p_1}{p_i}\right)$ for $2 \le i \le n$, and $\alpha_{n+k} = \left(\frac{p_1}{l_k}\right)$ for $1 \le k \le m$, we obtain an $(n+m-1) \times (n+m)$ matrix $\widehat{M} = \binom{\alpha}{M(d)}$. Notice that $\prod_{i=1}^{n+m} \alpha_i = -1$. By Lemma 2.4 the number of totally 1 rows in every equivalent form of M(d) is the same as in \widehat{M} . Multiplying the ith row $(i=2,\dots,n)$ of \widehat{M} by the first row, by Lemma 3.3 we can easily show that $r_4 < n/2 + m$.

CASE (C): T=(m,0,0,t) with $m+t\geq 3$: We have $2\in NF$ and $d=u^2-2w^2, u,w\in\mathbb{N}$. Choose a system of ∇ -representatives $S=\{r_1,\ldots,r_t,l_1,\ldots,l_{m-1},u+\sqrt{d}\}$ if $d\not\equiv 1\pmod 8$; or $\{r_1r_2,\ldots,r_1r_t,l_1,\ldots,l_{m-1},u+\sqrt{d}\}$ if $d\equiv 1\pmod 8$. We set

$$M(d) = \begin{pmatrix} N \\ * * \cdots * \end{pmatrix},$$

where the submatrix N is of size $(t+m-1)\times(t+m)$ and the last row is arranged to correspond to $u+\sqrt{d}$. It follows from Case (B) that the number of totally 1 rows in N can vary from 0 to t/2+m-1 if t is even, and to (t-1)/2+m if t is odd. We note that $\{-1, u+\sqrt{d}\}\in\nabla^2$ if and only if there exists $\varepsilon\in\{\pm 1,\pm 2\}$ such that $\left(\frac{\varepsilon(u+w)}{p}\right)=1$ for every odd prime $p\mid d$ (see [13]). By assumption, we may choose the last row such that $1\leq r_4\leq (t+1)/2+m$ if t is odd, or $1\leq r_4\leq t/2+m$ if t is even.

Case (D): T = (m, n, s, 0) with $m + n + s \ge 3$:

(D₁): $n \equiv 1 \pmod{2}$. Suppose that $S = \{p_1, \ldots, p_n, q_1, \ldots, q_n, l_1, \ldots, l_{m-1}\}$ is a system of ∇ -representatives. By Lemma 3.1 we have $r_4 \leq (n-1)/2 + s + m$. As in case (B₁), we can choose $d \in d(T)$ such that

$$\begin{cases} \delta_{i,i} = -1, & 0 \le i \le 2k; \\ \delta_{i,i+1} = (-1)^i, & 0 \le i \le 2k - 1; \\ \delta_{i,i-1} = (-1)^{i-1}, & 0 \le i \le 2k; \\ \delta_{i,i} = \delta_{i,n+s+m} = -1, \ 2k + 1 \le i \le n \\ & \text{or } n+h+1 \le i \le n + s+m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $1 \le k \le (n-1)/2$ and $0 \le h \le s+m-1$. Then $r_4 = k+h$. One can easily check that r_4 is also 1 if k = h = 0. Hence $1 \le r_4 \le (n-1)/2 + s + m - 1$. When k = (n-1)/2 and h = s+m-1, if we let $\delta_{n,n} = \delta_{n,n+s+m} = 1$ in the above matrix, then $r_4 = (n-1)/2 + s + m$. So $1 \le r_4 \le (n-1)/2 + s + m$ for this type.

(D₂): $n \equiv 0 \pmod{2}$ and $s \equiv 1 \pmod{2}$. Then $d \equiv 5 \pmod{8}$. Suppose that $S = \{p_1, \ldots, p_n, q_1, \ldots, q_n, l_1, \ldots, l_{m-1}\}$ is a system of ∇ -representatives. Choose $d \in d(T)$ such that $M_{k+h}(d)$ is

$$\begin{cases} \delta_{i,j} = -1, & 1 \leq j \leq 2(k-1) \text{ and } j+2 \leq i \leq n \\ & \text{or } 1 \leq i \leq n \text{ and } n+1 \leq j \leq n+s \\ & \text{or } n+1 \leq i \leq n+s \text{ and } 1 \leq j \leq n; \end{cases} \\ \delta_{i,j} = -1, & 2k < i \leq j \leq n; \\ \delta_{i,i} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k-1; \\ \delta_{i,i-1} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,n+s+m} = (-1)^i, & 2k \leq i \leq n; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le n/2$ and the submatrices $N_h(d)$ $(0 \le h \le s + m - 1)$ are the same as in case (A_2) . Applying elementary operations (I), we obtain the following equivalent form:

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq 2k; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq 2k; \\ \delta_{i,i} = \delta_{i,n+s+m} = -1, \ 2k+1 \leq i \leq n; \\ \delta_{1,j} = -1, & n+1 \leq j \leq n+s; \\ \delta_{i,j} = -1, & n+1 \leq i \leq n+s \text{ and } 1 \leq j \leq n; \\ \delta_{i,j} = 1, & \text{otherwise.} \end{cases}$$

Multiplying the first two rows by all rows 2i (i = 2, ..., k) and rows 2k + 1to n, we see that they will be $(-1^{\dots n+s}, 1^{\dots m})$ and $(-1^{\dots n}, 1^{\dots s+m})$, respectively. We can convert them to be totally 1 rows by applying an elementary operation (III) with $\varepsilon = 2$ and $\varepsilon = -2$, respectively. So we have $1 \le r_4 \le n/2 + s + m$. The fact that $r_4 < n/2 + s + m + 1$ follows from Lemmas 3.1 and 3.2(ii).

(D₃): $n \equiv s \equiv 0 \pmod{2}$. So $d \equiv 1 \pmod{8}$. Choose $S = \{p_1 p_2, \dots, p_1 p_n, \dots, p_n p_n,$ $q_1, \ldots, q_s, l_1, \ldots, l_{m-1}$ as a system of ∇ -representatives. As in case (B₂), we write

$$M(d) = \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix},$$

where the submatrix N is of size $(n+m-2)\times(n+m-1)$, as in case (D_1) . One can easily check that $1 \le r_4 \le n/2 + s + m - 1$.

As done in case (B₂), we consider the $(n+s+m-1)\times(n+s+m)$ matrix

$$\widehat{M} = \begin{pmatrix} \alpha \\ M(d) \end{pmatrix},$$

where

$$\alpha = \left(\left(\frac{d/p_1}{p_1} \right), \left(\frac{p_1}{p_2} \right), \dots, \left(\frac{p_1}{p_n} \right), \left(\frac{p_1}{q_1} \right), \dots, \left(\frac{p_1}{q_s} \right), \dots, \left(\frac{p_1}{l_1} \right), \dots, \left(\frac{p_1}{l_m} \right) \right).$$

Multiplying the *i*th rows (i = 2, ..., n) of \widehat{M} by the first row, we obtain a new equivalent form of \widehat{M} and partition it into

$$\begin{pmatrix} M_1 & M_2 & \alpha_1 \\ M_2^T & M_3 & \alpha_2 \end{pmatrix},$$

where the blocks M_1 and M_3 are of sizes $n \times n$ and $(s+m-1) \times (s+m-1)$ respectively, and $\binom{\alpha_1}{\alpha_2}$ is the last column. We view the above equivalent form of \widehat{M} as a matrix over \mathbb{F}_2 . Consider the $n \times (n+1)$ matrix (M_1, β) , where the column vector β is the sum of all columns of M_2 and the column vector α_1 . It follows from Lemma 3.3 that $r_4 < n/2 + s + m$.

So, for this type, we have $1 \le r_4 \le n/2 + s + m - 1$.

Case (E): T=(m,0,s,t) with $m+s+t\geq 3$: Everything here is the same as in Case (D). With similar constructions of sign matrices M(d), we have

$$1 \le r_4 \le \begin{cases} t/2 + s + m - 1 & \text{if } t \equiv 0 \pmod{2} \text{ and } s \equiv 0 \pmod{2}; \\ t/2 + s + m & \text{if } t \equiv 0 \pmod{2} \text{ and } s \equiv 1 \pmod{2}; \\ (t - 1)/2 + s + m & \text{if } t \equiv 1 \pmod{2}. \end{cases}$$

Case (F): T = (m, n, 0, t) with $m + n + t \ge 3$:

(F₁): $t+n \equiv 1 \pmod{2}$. Let $S = \{r_1, \ldots, r_t, p_1, \ldots, p_n, l_1, \ldots, l_{m-1}\}$ be a system of ∇ -representatives. First we assume that t is even. As in case (B₁), we have $1 \leq r_4 \leq (t+n-1)/2 + m$. Choose $d \in d(T)$ such that

$$\begin{cases} \delta_{i,i} = -1, & 1 \le i \le t + n - 1; \\ \delta_{i,i+1} = (-1)^i, & 1 \le i \le t + n - 1; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \le i \le t + n - 1; \\ \delta_{i,j} = 1, & \text{otherwise.} \end{cases}$$

Multiplying both rows t-1 and t by all rows 2i+1 $(i=0,\ldots,t/2-2)$, we obtain a new equivalent form of M(d), in which both row t-1 and row tare

 $(-1^{...t}, 1^{...n+m}).$

They will be totally 1 rows if one applies an elementary operation (III) with $\varepsilon = -2$. Then $r_4 = (t + n + 1)/2 + m$. It follows from Lemmas 2.4 and 3.1 that $r_4 < (t+n+1)/2 + m+1$. The proof for the case $t \equiv 1 \pmod{2}$ is similar.

So, for this type, we have $1 \le r_4 \le (t+n+1)/2 + m$.

 (F_2) : $t \equiv n \equiv 1 \pmod{2}$. Then $d \equiv 5 \pmod{8}$. Suppose that S = $\{r_1,\ldots,r_t,p_1,\ldots,p_n,l_1,\ldots,l_{m-1}\}$ is a system of ∇ -representatives. By a discussion similar to case (\mathbb{C}_1) (see below), one can easily see that r_4 can be any k for $1 \le k \le (t+n)/2 + m - 1$. That r_4 be (t+n)/2 + m follows by putting

$$\begin{cases} \delta_{i,i} = -1, & 1 \le i \le t - 1 \\ & \text{or } t + 1 \le i \le t + n - 1; \\ \delta_{i,i+1} = (-1)^i, & 1 \le i \le t - 1; \\ \delta_{i,i-1} = (-1)^{i-1}, & 2 \le i \le t; \\ \delta_{i,i+1} = (-1)^{i+1}, & t + 1 \le i \le t + n - 1; \\ \delta_{i,i-1} = (-1)^i, & t + 1 \le i \le t + n; \\ \delta_{i,j} = 1, & \text{otherwise.} \end{cases}$$

On the other hand, Lemma 3.2(ii) implies that $r_4 < (t+n)/2 + m + 1$. So we have $1 \le r_4 \le (t+n)/2 + m$.

 (F_3) : $t \equiv n \equiv 0 \pmod{2}$. Then $d \equiv 1 \pmod{8}$. Choose $S = \{r_1r_2, r_1r_3, \ldots, r_1r_t, r_1p_1, \ldots, r_1p_n, l_1, \ldots, l_{m-1}\}$ as a system of ∇ -representatives. As in case (B_2) , by Lemma 3.2(i) one can easily show that $r_4 \leq (t+n)/2 + m$. As in cases (B_2) and (F_1) , r_4 can be any integer k with $1 \leq k \leq (t+n)/2 + m$.

CASE (G): T = (m, n, s, t) with $m + n + s + t \ge 3$:

(G₁): $t \equiv n \not\equiv s \pmod{2}$. Then $d \equiv 5 \pmod{8}$. Let $S = \{r_1, r_2, \ldots, r_t, p_1, \ldots, p_n, q_1, \ldots, q_s, l_1, \ldots, l_{m-1}\}$ be a system of ∇ -representatives. With a similar choice of the entries of M(d) as in case (\mathbb{C}_1), we see that r_4 can be any integer k with $1 \leq k \leq (t+n)/2 + s + m - 1$. When s is even, we choose $d \in d(T)$ such that

$M(d)\cong$	$\begin{pmatrix} -1 & -1 & & & 1 \\ -1 & -1 & & & 1 \\ & & \ddots & & \vdots \end{pmatrix}$	$\begin{array}{cccccccccccccccccccccccccccccccccccc$	$\left \begin{array}{cccccccccccccccccccccccccccccccccccc$
	$ \begin{array}{rrrr} -1 & -1 & 1 \\ -1 & -1 & 1 \\ & & -1 \end{array} $		 ⋮ ⋮
	-1 ··· ·· ·· -1 1 ··· ·· · · · 1 1		$\begin{array}{cccccccccccccccccccccccccccccccccccc$
	: : : 1 ···· ··· 1	-1 -1 -1 -1 1	: :: :: :: : : : : : : 1 ··· 11 ··· 1
	-1 ··· ··· -1 : : : : -1 ··· ·· -1	: :	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$
			·. : 11)

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\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq t+n-1; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq t-1; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq t-1; \\ \delta_{i,i+1} = (-1)^{i-1}, & t+1 \leq i \leq t+n-1; \\ \delta_{i,i-1} = (-1)^i, & t+1 \leq i \leq t+n-1; \\ \delta_{i,j} = -1, & t+n+1 \leq i \leq t+n+s \text{ and } 1 \leq j \leq t+n; \\ \delta_{t,j} = -1, & t+n+1 \leq j \leq t+n+s; \\ \delta_{t+1,j} = -1, & 1 \leq j \leq t \text{ or } t+n+1 \leq j \leq t+n+s; \\ \delta_{i,j} = 1, & \text{otherwise.} \end{cases}
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It is easy to check that $r_4 = (t+n)/2 + s + m$ for the above choice. When s is odd, choose $d \in d(T)$ such that

	$\int -1 -1$					-1	-1	1	1
	-1 -1					1 · · ·	1	1	1
		··.				:	:	:	:
		-1	-1			:	:	:	:
		-1	-1			1 · · ·	1	1	··· 1
				-1 -1		1	1	1	1
				-1 -1		1 · · ·	1	1	1
$M(d) \cong$				٠٠.		:	:	:	:
111 (w) —				-1 -	-1	$1 \cdots$	1	1	1
				-1 -	-1	1	1	1	1
	-1	• • •	-1	$-1 \cdots \cdots -$	-1	1 · · ·	1	1	1
	:		:	:	:	:	:	:	:
	-1	• • •	-1	$-1 \cdots \cdots -$	-1	1 · · ·	1	1	··· 1
								1	1
									·. :
,	/								11/

$$\begin{cases} \delta_{i,i} = -1, & 1 \le i \le t + n; \\ \delta_{i,i+1} = (-1)^i, & 1 \le i \le t + n; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \le i \le t + n; \\ \delta_{1,j} = -1, & t + n + 1 \le j \le t + n + s; \\ \delta_{i,j} = -1, & t + n + 1 \le i \le t + n + s \text{ and } 1 \le j \le t + n; \\ \delta_{i,j} = 1, & \text{otherwise.} \end{cases}$$

Multiplying both rows t + n - 1 and t + n by all rows 2i + 1 (i = 0, ..., (t+n)/2-2), we obtain a new equivalent form of M(d), in which both row t + n - 1 and row t + n are

$$(-1^{\dots t+n}, 1^{\dots s+m}).$$

Applying an elementary operation (III) with $\varepsilon = -1$, we see that all -1 entries in this row are transformed into 1. Next, multiplying the first row by all rows 2i (i = 2, ..., t/2), we see that it will become

$$(-1^{\dots t}, 1^{\dots n}, -1^{\dots s}, 1^{\dots m}).$$

Applying an elementary operation (III) with $\varepsilon = -2$, we see that it becomes a totally 1 row. Thus $r_4 = (t+n)/2 + s + m$ for the above choice.

By Lemmas 3.2(ii) and 4.1, one can easily prove that $r_4 < (t+n)/2 + s + m + 1$. So, for this type, $1 \le r_4 \le (t+n)/2 + s + m$.

 (G_2) : $t \equiv n \equiv s \pmod{2}$. We have $d \equiv 1 \pmod{8}$. Choose $S = \{r_1r_2, \ldots, r_1r_t, r_1p_1, \ldots, r_1p_n, q_1, \ldots, q_s, l_1, \ldots, l_{m-1}\}$ as a system of ∇ -representatives. As in case (B_2) , by Lemmas 3.5 and 4.1, one can prove that $r_4 < (t+n)/2 + s + m$. With similar choices of entries of M(d) to those in case (B_2) , we have $1 \leq r_4 \leq (t+n)/2 + s + m - 1$.

(G₃): $t + n \equiv 1 \pmod{2}$. Suppose that $S = \{r_1, r_2, \ldots, r_t, p_1, \ldots, p_n, q_1, \ldots, q_s, l_1, \ldots, l_{m-1}\}$ is a system of ∇ -representatives. By similar constructions of M(d) to that in case (D₁), we have $1 \leq r_4 \leq (t+n-1)/2 + s + m$. The maximums of r_4 are ensured by Lemmas 3.3, 3.4 and 4.1.

CASE (H): T = (m, 0, 0, 0) with $m \ge 3$: We have $2 \in NF$ and $d = u^2 - 2w^2$, $u, w \in \mathbb{Z}$. Choose a system of ∇ -representatives $S = \{l_1, \ldots, l_{m-1}, u + \sqrt{d}\}$ if $u + w \equiv 1 \pmod{4}$, or $S = \{l_1, \ldots, l_{m-1}\}$ if $u + w \equiv 3 \pmod{4}$. Choose $d \in d(T)$ such that

$$M_k(d) = \begin{pmatrix} 1 & & & 1 \\ & \ddots & & & \vdots \\ & & 1 & & 1 \\ & & -1 & & -1 \\ & & & \ddots & \vdots \\ & & & & -1 - 1 \\ * & \cdots & \cdots & * & * \end{pmatrix}$$

$$\begin{cases} \delta_{i,i} = \delta_{i,n+m} = -1, \ k+1 \le i \le m-1, \ 0 \le k \le m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where the last row is arranged to correspond to $u + \sqrt{d}$ if $u + w \equiv 1 \pmod{4}$, and it will disappear if $u + w \equiv 3 \pmod{4}$. It is easy to check that $0 \le r_4 \le m$.

Case (A): T = 2(m, 0, s, 0) with $m+s \ge 3$: Suppose that $S = \{q_1, \ldots, q_s, l_1, \ldots, l_{m-1}\}$ is a system of ∇ -representatives.

 (\mathbb{A}_1) : $s \equiv 0 \pmod{2}$. We choose $d \in d(T)$ such that

$$M_{k+m-1}(d) = \begin{pmatrix} 1 & & & & -1 \\ & \ddots & & & & \vdots \\ & 1 & & & -1 \\ & & -1 & & & 1 \\ & & & \ddots & & \vdots \\ & & & -1 & & 1 \\ & & & & 1 & 1 \\ & & & & \ddots & \vdots \\ & & & & 1 & 1 \end{pmatrix}$$

$$\begin{cases} \delta_{i,s+m} = -1, \ 0 \le i \le k; \\ \delta_{i,i} = -1, & k+1 \le i \le s; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $1 \le k \le s$. Then $r_4 = k - 1 + m - 1$, $1 \le k \le s$. Choose $d \in d(T)$ such that

$$M_h(d) = \begin{pmatrix} 1 & & & & -1 \\ -1 & & & & & 1 \\ & \ddots & & & & \vdots \\ & & -1 & & & 1 \\ & & & 1 & & & 1 \\ & & & 1 & & & 1 \\ & & & \ddots & & & \vdots \\ & & & & 1 & & & 1 \\ & & & & -1 & & -1 \\ & & & & \ddots & & \vdots \\ & & & & & -1 - 1 \end{pmatrix}$$

$$\begin{cases} \delta_{i,i} = -1, & 2 \le i \le s - 1; \\ \delta_{i,i} = \delta_{i,s+m} = -1, & s+h+1 \le i \le s+m-1; \\ \delta_{1,s+m} = -1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le h \le m-1$. Thus r_4 can be any integer h for $0 \le h \le m-1$. Since the product of all entries in any of the first s rows is -1 and s is even, $r_4 \le s + m - 2$. Hence $0 \le r_4 \le s + m - 2$.

 (A_2) : $s \equiv 1 \pmod{2}$. With the above constructions, we have $0 \leq r_4 \leq s + m - 2$. It is sufficient to show that $r_4 = s + m - 1$ for some M(d). In fact, if we choose $d \in d(T)$ such that

$$M(d) = \begin{pmatrix} -1 & \cdots & -1 & & & 1 \\ \vdots & \ddots & \vdots & & & \vdots \\ -1 & \cdots & -1 & & & 1 \\ & & & 1 & & 1 \\ & & & & \ddots & \vdots \\ & & & & 1 & 1 \end{pmatrix}$$

$$\begin{cases} \delta_{i,j} = -1, \ 1 \le i \le s \text{ and } 1 \le j \le s; \\ \delta_{i,j} = 1, \text{ otherwise} \end{cases}$$

and apply an elementary operation (III) with $\varepsilon = 2$, then M(d) is equivalent to a matrix with all entries 1. So $r_4 = s + m - 1$.

CASE (B): T = 2(m, n, 0, 0) with $m + n \ge 3$: We have $d \not\equiv 1 \pmod{8}$ and $2 \not\in NF$. Suppose that $S = \{p_1, \ldots, p_n, l_1, \ldots, l_{m-1}\}$ is a system of ∇ -representatives.

 (\mathbb{B}_1) : $n \equiv 0 \pmod{2}$. Then $d/2 \equiv 1 \pmod{4}$. Choose $d \in d(T)$ such that

$$\begin{cases} \delta_{i,i} = -1, & 0 \le i \le 2k; \\ \delta_{i,i+1} = (-1)^i, & 0 \le i \le 2k; \\ \delta_{i,i-1} = (-1)^{i-1}, & 0 \le i \le 2k; \\ \delta_{i,i} = \delta_{i,n+m} = -1, 2k+1 \le i \le n \\ & \text{or } n+e+1 \le i \le n+m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le n/2$ and $0 \le e \le m-1$. When $k \le n/2-1$, multiplying the nth row by all rows 2j $(j=1,\ldots,k)$ and rows 2k+1 to n-1, we see that it will be

$$(-1^{\dots n},1^{\dots m}).$$

When k = n/2, multiplying both rows n-1 and n by all rows 2j (j = 1, ..., k-1), one can see that they will be

$$(-1^{...n}, 1^{...m}).$$

Applying an elementary operation (III) with $\varepsilon = 2$, we see that the above rows will become totally 1. It follows that $r_4 = k + e + 1$, i.e. $1 \le r_4 \le n/2 + m$.

Finally, by Lemma 3.1 one can easily prove that $r_4 < n/2 + m + 1$ for any choice of M(d).

 (\mathbb{B}_2) : $n \equiv 1 \pmod{2}$. Then $d/2 \equiv 3 \pmod{4}$. Choose $d \in d(T)$ such that $M_{k+e}(d)$ is

$$\begin{cases} \delta_{i,i} = (-1)^i, & 1 \le i \le 2k; \\ \delta_{i,j} = -1, & 1 \le i < j \le n; \\ \delta_{i,i} = -1, & 2k+1 \le i \le n; \\ \delta_{i,n+m} = (-1)^{i-1}, & 2k+1 \le i \le n; \\ \delta_{i,i} = \delta_{i,n+m} = -1, & n+e+1 \le i \le n+m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le (n-1)/2$ and $0 \le e \le m-1$. Applying elementary operations (I) and (II), we have the following equivalent form:

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq 2k; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq 2k; \\ \delta_{i,i} = \delta_{i,n+m} = -1, & 2k+1 \leq i \leq n-1 \\ & \text{or } n+e+1 \leq i \leq n+m-1; \\ \delta_{n,n} = -1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le (n-1)/2$, $0 \le e \le m-1$. Multiplying row n by all rows 2l-1 $(l=1,\ldots,k)$ and rows 2k+1 to n-1, we see that it will be $(-1^{\ldots n},1^{\ldots m})$. It will become a totally 1 row after an elementary operation (III) with $\varepsilon=-2$. So $r_4=k+e+1$, i.e., $1 \le r_4 \le (n-1)/2+m$. Note that if we put $\delta_{n,n}=1$, $\delta_{n,n+m}=-1$ in the above matrix when k=e=0, then $r_4=0$.

When $m \geq 1$, the fact that $r_4 < (n-1)/2 + m + 1$ follows from Lemma 3.1. When m = 0, consider the $n \times n$ matrix $\widehat{M} = \binom{M(d)}{\alpha}$, where the row vector α is the sum of all rows of M(d). By Lemma 3.2 we have $r_4 < (n-1)/2 + 1$. Hence, for this type, $0 \leq r_4 \leq (n-1)/2 + m$.

CASE (C): T = 2(m, 0, 0, t) with $m + t \ge 3$: We have $d \equiv 1 \pmod{8}$ and $d = u^2 - 2w^2, u, w \in \mathbb{Z}$. Let $S = \{r_1, \ldots, r_t, l_1, \ldots, l_{m-1}, u + \sqrt{d}\}$ be a system of ∇ -representatives. We write

$$M(d) = \begin{pmatrix} N(d) \\ * \cdots & * \end{pmatrix},$$

where the submatrix N(d) is of size $(t+m-1)\times(t+m)$, and the last row is arranged to correspond to $u+\sqrt{d}$.

 (\mathbb{C}_1) : $t \equiv 0 \pmod{2}$. Then $d/2 \equiv 1 \pmod{4}$. By Lemma 3.3, we have $r_4 \leq t/2 + m$. Choose $d \in d(T)$ such that $N_{k+h}(d)$ is

$$\begin{cases} \delta_{i,i} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,j} = -1, & 1 \leq i < j \leq t; \\ \delta_{i,i} = -1, & 2k+1 \leq i \leq t; \\ \delta_{i,t+m} = -1, & 1 \leq i \leq 2k; \\ \delta_{i,t+m} = (-1)^i, & 2k+1 \leq i \leq t; \\ \delta_{i,i} = \delta_{i,t+m} = -1, & t+h+1 \leq i \leq t+m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le t/2$ and $0 \le h \le m-1$. By elementary operations (I) and (II), we have the following equivalent form:

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq 2k; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq 2k; \\ \delta_{i,i} = \delta_{i,t+m} = -1, & 2k+1 \leq i \leq t-1 \\ & \text{or } t+h+1 \leq i \leq t+m-1; \\ \delta_{t,t} = -1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $1 \le k \le t/2$ and $0 \le h \le m-1$. One can easily check that $r_4 = k+h$ for the above choice. So, by assumption, we may choose the last row of M(d) such that $1 \le r_4 \le t/2 + m$.

 (\mathbb{C}_2) : $t \equiv 1 \pmod{2}$. Then $d/2 \equiv 3 \pmod{4}$. This is the same as the case $t \equiv 1 \pmod{2}$ of case (C).

Case (D): T=2(m,n,s,0) with $m+n+s\geq 3$: Then $2\not\in NF$. Suppose that $S=\{p_1,\ldots,p_n,q_1,\ldots,q_s,l_1,\ldots,l_{m-1}\}$ is a system of ∇ -representatives. Deal with M(d) as in case ($\mathbb B$).

 (\mathbb{D}_1) : $n \equiv 0 \pmod{2}$. Then $d/2 \equiv 1 \pmod{4}$. With suitable choices of M(d) as in cases (\mathbb{A}) and (\mathbb{B}_1) , we can easily check that r_4 can be any integer k with

$$1 \leq k \leq \begin{cases} n/2 + s + m & \text{if } s \equiv 1 \pmod{2}; \\ n/2 + s + m - 1 & \text{if } s \equiv 0 \pmod{2}. \end{cases}$$

It follows from Lemma 3.1 that $r_4 < n/2 + s + m + 1$ if $s \equiv 1 \pmod{2}$. On the other hand, when $s \equiv 0 \pmod{2}$, the product of all entries in any of the first n rows of M(d) is 1 and the product of all entries in row i (i = n + 1, ..., n + s) is -1. By Lemmas 3.1 and 3.2, one can easily prove that $r_4 < n/2 + s + m$.

 (\mathbb{D}_2) : $n \equiv 1 \pmod 2$. Then $d/2 \equiv 3 \pmod 4$. By a similar discussion to that in case (\mathbb{B}_2) , the number of totally 1 rows in the first n rows of M(d) can range from 1 to (n-1)/2+1. If $s \equiv 1 \pmod 2$, by a similar construction of M(d) to that in case (\mathbb{A}_2) , the number of totally 1 rows in the first n+s rows is (n-1)/2+s+1. So $1 \le r_4 \le (n-1)/2+s+m$. Now, we assume $s \equiv 0 \pmod 2$. We want to verify that r_4 can be (n-1)/2+s+m. In fact, choose $d \in d(T)$ such that

$$\begin{cases} \delta_{i,i} = -1, & 1 \le i \le n; \\ \delta_{i,i+1} = (-1)^i, & 1 \le i \le n-1; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \le i \le n-1; \\ \delta_{n,j} = -1, & n+1 \le j \le n+s; \\ \delta_{i,j} = -1, & n+1 \le i \le n+s \text{ and } 1 \le j \le n; \\ \delta_{i,j} = 1, & \text{otherwise.} \end{cases}$$

Hence $r_4 = (n-1)/2 + s + m$. So, for this type, r_4 can be any integer k with $1 \le k \le (n-1)/2 + s + m$. Note that $r_4 \le (n-1)/2 + s + m$ is ensured by Lemma 3.1.

CASE (\mathbb{E}): T=2(m,0,s,t) with $m+s+t\geq 3$: Suppose that $S=\{r_1,\ldots,r_t,q_1,\ldots,q_s,l_1,\ldots,l_{m-1}\}$ is a system of ∇ -representatives. Deal with M(d) as in case (\mathbb{D}).

 (\mathbb{E}_1) : $t \equiv 0 \pmod{2}$ and $s \equiv 0 \pmod{2}$. Then $d/2 \equiv 1 \pmod{4}$. With similar choices of entries of M(d) to those in cases (\mathbb{A}_1) and (\mathbb{B}_2) , we find that r_4 can be any integer k with $1 \leq k \leq t/2 + s + m - 2$. Taking n = 0 in Lemma 3.3(i), we can prove that $r_4 \leq t/2 + s + m - 1$. Now we are going to show that r_4 can be t/2 + s + m - 1. Consider the matrix

Multiplying row t by row t+1, we obtain an equivalent form

$$\begin{cases} \delta_{i,i} = -1, & 1 \le i \le t; \\ \delta_{i,i+1} = (-1)^i, & 1 \le i \le t; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \le i \le t; \\ \delta_{i,t+s+m} = -1, & t+1 \le i \le t+s; \\ \delta_{i,j} = 1, & \text{otherwise.} \end{cases}$$

Hence $r_4=t/2+s+m-1$. So, for this type, we have $1\leq r_4\leq t/2+s+m-1$.

 (\mathbb{E}_2) : $t \equiv 0 \pmod{2}$ and $s \equiv 1 \pmod{2}$. Then $d/2 \equiv 1 \pmod{4}$. It follows from Lemma 3.1 that $r_4 \leq t/2 + s + m$. Choose $d \in d(T)$ such that

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq 2k; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq 2k; \\ \delta_{i,i} = \delta_{i,t+s+m} = -1, & 2k+1 \leq i \leq t; \\ \delta_{1,j} = -1, & t+1 \leq j \leq t+s; \\ \delta_{i,j} = -1, & t+1 \leq i \leq t+s \text{ and } 1 \leq j \leq t; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le t/2$ and the submatrices N_h $(0 \le h \le s + m - 1)$ are the same as in case (\mathbb{A}_2) . Then $r_4 = k + h + 1$, i.e., $1 \le r_4 \le t/2 + s + m$.

 (\mathbb{E}_3) : $t \equiv 1 \pmod{2}$. Then $d/2 \equiv 3 \pmod{4}$. Choose $d \in d(T)$ such that

$$M_{k+h}(d) \cong \begin{pmatrix} -1 & -1 & & \cdots & \cdots & & \cdots & & 1 \\ -1 & -1 & & \cdots & \cdots & & \cdots & & 1 \\ & \ddots & & & & & \ddots & & \vdots \\ & & -1 & -1 & & \cdots & & \cdots & & 1 \\ & & & -1 & -1 & & \cdots & & \cdots & & 1 \\ & & & & -1 & & \cdots & & \cdots & & 1 \\ & & & & \ddots & & & \vdots & & \\ & & & & & -1 & & \cdots & & -1 \\ & & & & & \ddots & & & \vdots & \\ & & & & & & -1 & & \cdots & & -1 \\ 1 & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & 1 & & \\ \vdots & & & & & \vdots & & N_h & \\ 1 & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & 1 & & \end{pmatrix}$$

$$\begin{cases} \delta_{i,i} = -1, & 1 \le i \le 2k; \\ \delta_{i,i+1} = (-1)^i, & 1 \le i \le 2k; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \le i \le 2k; \\ \delta_{i,i} = \delta_{i,t+s+m} = -1, & 2k+1 \le i \le t; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le (t-1)/2$ and the submatrices N_h ($0 \le h \le s+m-2$ if s is even, or $0 \le h \le s+m-1$ if s is odd) are the same as in case (A). When s is odd, we have $1 \le r_4 \le (t-1)/2 + s + m - 1$. Furthermore, taking k = (t-1)/2 and putting $\delta_{t,t} = \delta_{t,t+s+m} = 1$ in the above sign matrix, we have $r_4 = (t-1)/2 + s + m$. Now we assume that s is even. It follows from the above choices of M(d) that $1 \le r_4 \le (t-1)/2 + s + m - 2$, and r_4 is (t-1)/2 + s + m - 1 if we take k = (t-1)/2 and put $\delta_{t,t} = \delta_{t,t+s+m} = 1$ in the above sign matrix. Choose $d \in d(T)$ such that

$$M(d) \cong \begin{pmatrix} -1 & -1 & \cdots & 1 & -1 & \cdots & -1 & 1 & \cdots & 1 \\ -1 & -1 & \cdots & 1 & 1 & \cdots & 1 & 1 & \cdots & 1 \\ & \ddots & & \vdots & \vdots & & \vdots & \vdots & & \vdots \\ & & -1 & -1 & 1 & 1 & \cdots & 1 & 1 & \cdots & 1 \\ & & & -1 & -1 & 1 & 1 & \cdots & 1 & 1 & \cdots & 1 \\ & & & & 1 & 1 & \cdots & 1 & 1 & \cdots & 1 \\ & & & & & 1 & 1 & \cdots & 1 & 1 & \cdots & 1 \\ \vdots & & & & \vdots & & \ddots & \vdots & \vdots & \vdots \\ -1 & \cdots & \cdots & \cdots & -1 & & & 1 & 1 & \cdots & 1 \\ & & & & & \ddots & \vdots & & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots \\ & & & & & \ddots & \vdots & \vdots \\ & & & & & 1 & 1 \end{pmatrix}$$

$$\begin{cases} \delta_{i,i} = -1, & 1 \le i \le t - 1; \\ \delta_{i,i+1} = (-1)^i, & 1 \le i \le t - 1; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \le i \le t - 1; \\ \delta_{1,j} = -1, & t + 1 \le j \le t + s; \\ \delta_{i,j} = -1, & t + 1 \le i \le t + s \text{ and } 1 \le j \le t; \\ \delta_{i,j} = 1, & \text{otherwise.} \end{cases}$$

Then we have $r_4 = (t-1)/2 + s + m$.

So, for this type, Lemma 3.1 implies that $1 \le r_4 \le (t-1)/2 + s + m$.

Case (F): T = 2(m, n, 0, t) with $t + n + m \ge 3$: Let $S = \{r_1, \ldots, r_t, p_1, \ldots, p_n, l_1, \ldots, l_{m-1}\}$ be a system of ∇ -representatives.

(\mathbb{F}_1): $t + n \equiv 1 \pmod{2}$. Then $d/2 \equiv 3 \pmod{4}$. Applying elementary operations (I) and (II) to M(d), we see from Lemma 3.1 that the number of totally 1 (or totally -1) rows in any equivalent form of M(d) is no more than (t + n + 1)/2 + m. Suppose that M'(d) is one of equivalent forms of

M(d) whose number of totally 1 (or totally -1) rows is (t+n+1)/2+m. If $(1^{\dots t}, -1^{\dots n}, 1^{\dots m})$ or $(-1^{\dots t}, 1^{\dots n+m})$ appears in M'(d), then by an elementary operation (III) we can obtain an extra totally 1 row. So $r_4 \leq (t+n+1)/2+m$. Now we show that every value of r_4 between 1 and (t+n+1)/2+m occurs. First assume that $t \equiv 1 \pmod{2}$. With a similar argument to that in case (\mathbb{B}), we choose $d \in d(T)$ such that $M_{k+e+h}(d)$ is equivalent to

` /		
$\begin{pmatrix} -1 & -1 \\ -1 & -1 \end{pmatrix}$		$\frac{1}{1}$
$\begin{bmatrix} -1 & -1 \\ & & \end{bmatrix}$	•••	1
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i -1 -1	• • • •	$\begin{array}{c c} & 1 \\ 1 & \end{array}$
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·		:
	•••	
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: :	-1	$\cdots -1$
1	··.	:
1 1	-1	
		$1 \cdots 1$
		$ \begin{array}{cccc} 1 & \cdots & 1 \\ -1 & \cdots & -1 \end{array} $
\		$\begin{bmatrix} \cdot \cdot \\ -1 & -1 \end{bmatrix}$
•		/

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq t+n \\ & \text{or } t+n+h+1 \leq i \leq t+n+m-1; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq 2k; \\ \delta_{i,i+1} = (-1)^{i-1}, & t+1 \leq i \leq t+2e; \\ \delta_{i,i-1} = (-1)^i, & t+1 \leq i \leq t+2e; \\ \delta_{t+1,j} = -1, & 1 \leq j \leq t; \\ \delta_{t+1,j} = -1, & 1 \leq j \leq t; \\ \delta_{i,t+n+m} = -1, & 2k+1 \leq i \leq t \\ & \text{or } t+2e+1 \leq i \leq t+n \\ & \text{or } t+n+h+1 \leq i \leq t+n+m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le (t-1)/2$, $0 \le e \le n/2$ and $0 \le h \le m-1$. When e = n/2, multiplying both rows t+n-1 and t+n by all rows t+2i $(i=1,\ldots,n/2-1)$, we obtain a new equivalent form of $M_{k+e+h}(d)$ whose (t+n-1)th and

$$(t+n)$$
th rows both are $(1^{\dots t}, -1^{\dots n}, 1^{\dots m}).$

By an elementary operation (III) with $\varepsilon=2$, they will be totally 1. Therefore one can easily check that $r_4=k+e+h+1$ for the above choices. So $1 \le r_4 \le (t+n+1)/2+m-1$. If we take $k=(t-1)/2,\ e=n/2,\ h=m-1$ and $\delta_{t,t}=\delta_{t,t+n+m}=1$ in the above sign matrix, we obtain $r_4=(t+n+1)/2+m$. Similarly, we can prove that $1 \le r_4 \le (t+n+1)/2+m$ when $t \equiv 1 \pmod{2}$.

 (\mathbb{F}_2) : $t + n \equiv 0 \pmod{2}$. Then $d/2 \equiv 1 \pmod{4}$. A similar argument to those in cases (\mathbb{B}) and (\mathbb{E}) implies that the number of totally 1 rows in the equivalent forms of M(d) can range from 1 to (t+n)/2 + m. So, for this type, by Lemma 3.3 we have $1 \leq r_4 \leq (t+n)/2 + m$.

CASE (G): T = 2(m, n, s, t) with $m + n + s + t \ge 3$: Suppose that $S = \{r_1, \ldots, r_t, p_1, \ldots, p_n, q_1, \ldots, q_s, l_1, \ldots, l_{m-1}\}$ is a system of ∇ -representatives. Since the upper bound can be determined by Lemmas 3.6 and 4.1, it suffices to show that every value of r_4 between the lower and upper bounds can occur.

 (\mathbb{G}_1) : $s \equiv 0 \pmod{2}$. We consider the following subcases:

 (\mathbb{G}_{11}) : $t+n\equiv 1\ (\mathrm{mod}\ 2)$. Then $d/2\equiv 3\ (\mathrm{mod}\ 4)$. First assume that $t\equiv 0\ (\mathrm{mod}\ 2)$. We choose $d\in d(T)$ such that $M_{k+e+f+h}(d)$ is equivalent to

$\begin{pmatrix} -1 & -1 & & \cdots \\ -1 & -1 & & & \end{pmatrix}$		$\begin{array}{ccc} \cdots & 1 \\ \cdots & 1 \end{array}$
-1 -1 -1 -1 -1		$egin{array}{ccc} & \vdots & & \vdots & \\ & \cdots & & 1 & \\ & \cdots & & 1 & \\ & \cdots & & -1 & \\ \end{array}$
· 		··· -1
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$
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	−1 ··.	1 ··· 11···-1 : :: ::
1 1	$-1 \\ -1$	$\begin{array}{cccc} 1 & \cdots & 1 & 1 & \cdots & -1 \\ 1 & \cdots & 1 & 1 & \cdots & 1 \end{array}$
	-1 ·····	
	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	N_{f+h}
	: 1	

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq t+n; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k \\ & \text{or } t+1 \leq i \leq t+2e; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq 2k \\ & \text{or } t+1 \leq i \leq t+2e; \\ \delta_{t+1,j} = -1, & 1 \leq j \leq t \\ & \text{or } t+n+1 \leq j \leq t+n+s; \\ \delta_{i,t+n+s+m} = -1, & 2k+1 \leq i \leq t \\ & \text{or } t+2e+1 \leq i \leq t+n-1; \\ \delta_{i,j} = -1, & t+n+1 \leq i \leq t+n+s \text{ and } t+1 \leq j \leq t+n; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le t/2$ and $0 \le e \le (n-1)/2$, and the submatrix

$$N_{f+h} = \begin{pmatrix} -1 & \cdots & -1 & 1 & \cdots & 1 \\ \vdots & & \vdots & & \vdots \\ -1 & \cdots & -1 & 1 & \cdots & 1 \\ & & -1 & & \cdots & 1 \\ & & & \ddots & & \vdots \\ & & & -1 & 1 & \cdots & 1 \\ & & & & \ddots & & \vdots \\ & & & & 1 & \cdots & 1 \\ & & & & \ddots & & \vdots \\ & & & & 1 & \cdots & 1 \\ & & & & \ddots & & \vdots \\ & & & & & 1 & \cdots & 1 \\ & & & & & \ddots & & \vdots \\ & & & & & 1 & \cdots & 1 \\ & & & & & \ddots & & \vdots \\ & & & & & & 1 & \cdots & 1 \\ & & & & & \ddots & & \vdots \\ & & & & & & 1 & \cdots & 1 \\ & & & & & & \ddots & & \vdots \\ & & & & & & 1 & \cdots & 1 \\ & & & & & & \ddots & & \vdots \\ & & & & & & 1 & \cdots & 1 \\ & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & \ddots & & \vdots \\ & & & & & & & & \ddots & & \vdots \\ & & & & & & & & \ddots & & \vdots \\ & & & & & & & & \ddots & & \vdots \\ & & & & & & & & & \ddots & & \vdots \\ & & & & & & & & & \ddots & & \vdots \\ & & & & & & & & & \ddots & & \vdots \\ & & & & & & & & & & \ddots & &$$

$$\begin{cases} \delta_{i,j} = -1, & 1 \le i \le f \text{ and } 1 \le j \le s; \\ \delta_{i,i} = \delta_{i,t+n+s+m} = -1, & f+1 \le i \le s \\ & \text{or } s+h+1 \le i \le s+m-1; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le f \le s$ and $0 \le h \le m-1$. Note that, multiplying row t+n by all rows 2i $(i=1,\ldots,k,t+1,\ldots,t+e)$ and rows k+1 to t, and then multiplying it by rows e+1 to t+n-1, we easily see that row t+n will be

$$(-1^{\dots t+n}, 1^{\dots s+m}).$$

Applying an elementary operation (III) with $\varepsilon = -1$, one can see that it will become totally 1. By Lemma 4.1, we have $r_4 = k + e + f + h + 1$, i.e., $1 \le r_4 \le (t+n-1)/2 + m + s$.

When t is odd, with a similar choice of entries of M(d) as above, we can show that $1 \le r_4 \le (t+n-1)/2 + m + s$.

 (\mathbb{G}_{12}) : $t \equiv n \equiv 0 \pmod{2}$. As in cases (\mathbb{E}_1) and (\mathbb{G}_{11}) , we can check that the number of totally 1 rows in the equivalent forms of M(d) can range from 1 to (t+n)/2 + s + m - 1. So $1 \leq r_4 \leq (t+n)/2 + s + m - 1$.

 (\mathbb{G}_{13}) : $t \equiv n \equiv 1 \pmod{2}$. With a similar argument to those in cases (\mathbb{B}_2) and (\mathbb{G}_{11}) , one can easily verify that the number of totally 1 rows in the equivalent forms of M(d) can range from 1 to (t+n)/2 + s + m. The assertion that r_4 can be (t+n)/2 + s + m follows from putting

	$\begin{pmatrix} -1 & -1 & & & 1 \\ -1 & -1 & & & 1 \\ & & \ddots & & \vdots \\ & & & -1 & -1 & 1 \\ & & & & 1 \end{pmatrix}$		-1 1 : :	$\begin{array}{cccccccccccccccccccccccccccccccccccc$	··· 1 ··· 1 ··· 1 ··· 1
$M(d)\cong$		-1 -1 -1 -1 ··. -1 -1 -1 -1	1		: : : : : : : : : : : : : : : : : : : :
	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$			$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	··· 1 1 1 1 1 1

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq t-1 \\ & \text{or } t+1 \leq i \leq t+n-1 \\ & \text{or } t+n+1 \leq i \leq t+n+s; \end{cases}$$

$$\delta_{i,i+1} = (-1)^i, & 1 \leq i \leq t-1;$$

$$\delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq t-1;$$

$$\delta_{i,i+1} = (-1)^{i-1}, & t+1 \leq i \leq t+n-1;$$

$$\delta_{i,i-1} = (-1)^i, & t+1 \leq i \leq t+n-1;$$

$$\delta_{i,j-1} = (-1)^i, & t+1 \leq i \leq t+n+s \text{ and } 1 \leq j \leq t$$

$$\text{or } t+n+1 \leq i \leq t+n+s \text{ and } 1 \leq j \leq t$$

$$\text{or } t+n+1 \leq j \leq t+n+s;$$

$$\delta_{1,j} = -1, & t+1 \leq j \leq t+n+s;$$

$$\delta_{1,j} = 1, & \text{otherwise.}$$

 (\mathbb{G}_2) : $s \equiv 1 \pmod{2}$. We consider the following subcases:

 (\mathbb{G}_{21}) : $t+n\equiv 1\ (\mathrm{mod}\ 2)$. Then $d/2\equiv 3\ (\mathrm{mod}\ 4)$. First assume that $t\equiv 1\ (\mathrm{mod}\ 2)$. We choose $d\in d(T)$ such that $M_{k+e+f+h}(d)$ is equivalent to

` ,			
$\begin{pmatrix} -1 & -1 \\ -1 & -1 \end{pmatrix}$			$\begin{pmatrix} \cdots & 1 \\ \cdots & 1 \end{pmatrix}$
··. -1 -1			1
-1 -1 -1			$ \begin{array}{c c} \cdots & 1 \\ \cdots & -1 \\ \end{array} $
			∴·· <u>-1</u>
1 1	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$		$\begin{array}{ccc} \cdots & 1 \\ \cdots & 1 \\ \end{array}$
<u> </u>	··. -1 -1		1
<u> </u>	$-1 - 1 \\ -1$		$ \begin{array}{ccc} & 1 \\ & \cdots & -1 \end{array} $
: : : : : : : : : : : : : : : : : : :	· ··· —1		1
	1	-1 · · · · · · -1	1
		: :	•
		-1 · · · · · · · -1 -1	1
		-1	1
		1 ·	1
		1 -1	$ \begin{array}{ccc} \cdots & 1 \\ \cdots & -1 \end{array} $
			$\begin{bmatrix} \cdot & \vdots \\ -1 & -1 \end{bmatrix}$

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq t+n+s \\ & \text{or } t+n+s+h+1 \leq i \leq t+n+s+m-1; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq 2k; \\ \delta_{i,i+1} = (-1)^{i-1}, & t+1 \leq i \leq t+2e; \\ \delta_{i,i-1} = (-1)^i, & t+1 \leq i \leq t+2e; \\ \delta_{t+1,j} = -1, & 1 \leq j \leq t; \\ \delta_{i,j} = -1, & t+n+1 \leq i \leq t+n+f \text{ and } t+n+1 \leq j \leq t+n+s; \\ \delta_{i,j} = -1, & t+n+1 \leq i \leq t+n+f \text{ and } t+n+1 \leq j \leq t+n+s; \\ \delta_{i,j} = 1, & \text{or } t+2e+1 \leq i \leq t+n \\ & \text{or } t+2e+1 \leq i \leq t+n \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le (t-1)/2$, $0 \le e \le n/2$, $0 \le f \le s$ and $0 \le h \le m-1$. Multiplying row t+1 by all rows t+2i $(i=2,\ldots,e)$ and rows t+2e+1 to t+n, we see that row t+1 will be

$$(-1^{\dots t}, -1^{\dots n}, 1^{\dots s}, 1^{\dots m}).$$

Applying an elementary operation (III) with $\varepsilon = -1$, we see that it will become totally 1. Note that, when $e \geq 1$, multiplying row t+2 by all rows t+2i $(i=2,\ldots,e)$ and all rows j $(j=t+2e+1,\ldots,t+n+1)$ if $f \geq 1$, or $j=t+2e+1,\ldots,t+n+s$ if f=0), we see that row t+2 will be

$$(1^{\dots t}, -1^{\dots n+s}, 1^{\dots m}).$$

By an elementary operation (III) with $\varepsilon = 2$, it will be totally 1. So, by Lemma 4.1, we can easily check that $r_4 = k + e + f + h + 1$ and $1 \le r_4 \le (t+n-1)/2 + s + m$ for this type.

Now assume that $t \equiv 0 \pmod{2}$. Choose $d \in d(T)$ such that $M_{k+e+h}(d)$ is equivalent to

$\int -1 -1$		1 \
-1 -1		1
·		:
-1 -1		1
-1 -1		1
-1		-1
· · ·		:
-11		$-1 \cdots -1 1 \cdots 1$
1 1	-1 -1	1 11 1
:	·	
	-1 -1	
:	-1 -1	1
	-1	··· -1
:	·	:
1 1	··· ··· ··· -1	$1 \cdots 1 \cdots -1$
	$\begin{bmatrix} -1 & \cdots & \cdots & \cdots & -1 \end{bmatrix}$	
	:	
	$-1 \cdots \cdots -1$	N_h
	1 1	
	:	
	1 1)

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq t+n; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq 2k \\ & \text{or } t+1 \leq i \leq t+2e; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq 2k \\ & \text{or } t+1 \leq i \leq t+2e; \\ \delta_{t+1,j} = -1, & 1 \leq j \leq t \\ & \text{or } t+n+1 \leq j \leq t+n+s; \\ \delta_{i,t+n+s+m} = -1, & 2k+1 \leq i \leq t \\ & \text{or } t+2e+1 \leq i \leq t+n; \\ \delta_{i,j} = -1, & t+n+1 \leq i \leq t+n+s \text{ and } t+1 \leq j \leq t+n; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

where $0 \le k \le t/2$, $0 \le e \le (n-1)/2$ and the submatrices N_h $(0 \le h \le s+m-1)$ are the same as in case (\mathbb{A}_2) . The previous discussion implies that $r_4 = k+e+h+1$. So $1 \le r_4 \le (t+n-1)/2+s+m$ for this type.

 (\mathbb{G}_{22}) : $t+n\equiv 0\pmod{2}$. Then $d/2\equiv 1\pmod{4}$. It is easy to check that $1\leq r_4\leq (t+n)/2+s+m-1$ by a similar choice of entries of M(d) to those in cases (\mathbb{E}_1) and (\mathbb{G}_{11}) .

When $t \equiv n \equiv 0 \pmod{2}$, if we choose $d \in d(T)$ such that

	$\int -1 -1$		$-1 \cdots \cdots -1$	$1 \cdots 1$
	$\begin{pmatrix} -1 & -1 \\ -1 & -1 \end{pmatrix}$		1 1	1 1
	٠.		: :	: :
	-1 -1		i :	: :
			1 1	1 1
		-1 -1	1 1	1 1
		-1 -1	1 1	1 1
$M(d) \cong$		·	i :	: :
1/1 (w) —		-1 -1	: :	: :
		-1 -1	1 · · · · · 1	1 1
	$-1 \cdots -1$	1 1	$-1 \cdots \cdots -1$	1 1
	: :	: :	: :	: :
	-1 \cdots -1	1 1	$-1 \cdots \cdots -1$	1 1
				1 1
				·
	\			11/

$$\begin{cases} \delta_{i,i} = -1, & 1 \leq i \leq t+n; \\ \delta_{i,i+1} = (-1)^i, & 1 \leq i \leq t+n; \\ \delta_{i,i-1} = (-1)^{i-1}, & 1 \leq i \leq t+n; \\ \delta_{1,j} = -1, & t+n+1 \leq j \leq t+n+s; \\ \delta_{i,j} = -1, & t+n+1 \leq i \leq t+n+s, & 1 \leq j \leq t \\ & \text{or } t+n+1 \leq i \leq t+n+s, & t+n+1 \leq j \leq t+n+s; \\ \delta_{i,j} = 1, & \text{otherwise,} \end{cases}$$

then $r_4 = (t+n)/2 + s + m$.

When $t \equiv n \equiv 1 \pmod{2}$, the procedure is analogous.

Case (\mathbb{H}): T = 2(m, 0, 0, 0) with $m \geq 3$. This situation is the same as in case (\mathbb{H}).

This completes the proof of the theorem.

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