



# Tight Gaussian 4-Designs

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*Received August 5, 2003; Revised October 20, 2004; Accepted November 5, 2004*

**Abstract.** A Gaussian  $t$ -design is defined as a finite set  $X$  in the Euclidean space  $\mathbb{R}^n$  satisfying the condition:  $\frac{1}{V(\mathbb{R}^n)} \int_{\mathbb{R}^n} f(x) e^{-\alpha^2 \|x\|^2} dx = \sum_{u \in X} \omega(u) f(u)$  for any polynomial  $f(x)$  in  $n$  variables of degree at most  $t$ , here  $\alpha$  is a constant real number and  $\omega$  is a positive weight function on  $X$ . It is easy to see that if  $X$  is a Gaussian  $2e$ -design in  $\mathbb{R}^n$ , then  $|X| \geq \binom{n+e}{e}$ . We call  $X$  a tight Gaussian  $2e$ -design in  $\mathbb{R}^n$  if  $|X| = \binom{n+e}{e}$  holds. In this paper we study tight Gaussian  $2e$ -designs in  $\mathbb{R}^n$ . In particular, we classify tight Gaussian 4-designs in  $\mathbb{R}^n$  with constant weight  $\omega = \frac{1}{|X|}$  or with weight  $\omega(u) = \frac{e^{-\alpha^2 \|u\|^2}}{\sum_{x \in X} e^{-\alpha^2 \|x\|^2}}$ . Moreover we classify tight Gaussian 4-designs in  $\mathbb{R}^n$  on 2 concentric spheres (with arbitrary weight functions).

**Keywords:** Gaussian design, tight design, spherical design, 2-distance set, Euclidean design, addition formula, quadrature formula

## 1. Main theorems

**Definition 1.1** Let  $X \subset \mathbb{R}^n$  be a finite set. We say  $X$  is a Gaussian  $t$ -design if the following condition holds for any polynomial  $f(x)$  in  $n$  variables  $x_1, x_2, \dots, x_n$  of degree at most  $t$ :

$$\frac{1}{V(\mathbb{R}^n)} \int_{\mathbb{R}^n} f(x) e^{-\alpha^2 \|x\|^2} dx = \sum_{x \in X} \omega(x) f(x),$$

where  $\alpha$  is a positive real number,  $V(\mathbb{R}^n) = \int_{\mathbb{R}^n} e^{-\alpha^2 \|x\|^2} dx$ , and  $\omega$  is a weight function on  $X$  satisfying  $\omega(x) > 0$  for any  $x \in X$  and  $\sum_{x \in X} \omega(x) = 1$ .

The theorem by Seymour-Zaslavsky [21] assures us that there always exist Gaussian  $t$ -designs in  $\mathbb{R}^n$  with sufficiently large cardinalities  $|X|$ . We also have the following theorem which is well known.

**Theorem 1.2** *If  $X$  is a Gaussian  $2e$ -design, then  $|X| \geq \binom{n+e}{e}$ .*

**Remark** Since Gaussian  $2e$ -design is a Euclidean  $2e$ -design as is mentioned in Proposition 2.3 in this paper, better lower bounds for the cardinalities  $|X|$  of Gaussian  $2e$ -designs are

sometimes known in some special cases, e.g., if  $e$  is odd,  $0 \in X$  and  $|\{|x| \mid x \in X\}| \geq \frac{e+3}{2}$ , then  $|X| \geq \binom{n+e}{e} + 1$  as is proved in [10]. However, we think  $\binom{n+e}{e}$  is the most natural and general bound since this is the dimension of the space consisting of all the polynomials of degree at most  $e$  on  $\mathbb{R}^n$ .

Gaussian  $2e$ -design  $X$  is called *tight* if  $|X| = \binom{n+e}{e}$  holds. The purpose of this paper is to prove the following two main theorems.

**Theorem 1.3** *Let  $X$  be a tight Gaussian  $2e$ -design. Let  $\{\|x\| \mid x \in X\} = \{r_1, r_2, \dots, r_p\}$  ( $r_i \neq r_j$  for  $i \neq j$ ) and  $X_i = \{x \in X \mid \|x\| = r_i\}$ . Then the following assertions hold:*

- (1)  $p \geq \lfloor \frac{e}{2} \rfloor + 1$ .
- (2)  $\omega(x)$  is constant on each  $X_i$ .
- (3) Each  $X_i$  is an at most  $e$ -distance set.

**Theorem 1.4** *Let  $X$  be a Gaussian tight 4-design. Then the following assertions hold:*

- (1) *If  $0 \in X$ , then  $X$  is a Gaussian tight 4-design if and only if  $X - \{0\}$  is a spherical tight 4-design on the sphere of radius  $\sqrt{\frac{n+2}{2\alpha^2}}$  and the weight  $\omega$  is uniquely determined as follows:*

$$\omega(u) = \begin{cases} \frac{2}{n+2} & \text{for } u = 0 \\ \frac{2}{(n+3)(n+2)} & \text{for } \|u\| = \sqrt{\frac{n+2}{2\alpha^2}}. \end{cases}$$

- (2) *If  $p = 2$  and  $0 \notin X$ , then  $n = 2$  and  $X$  equals the 6 points set*

$$\left\{ r_1 \left( \cos \frac{2l\pi}{3}, \sin \frac{2l\pi}{3} \right), -r_2 \left( \cos \frac{2l\pi}{3}, \sin \frac{2l\pi}{3} \right) \mid l = 0, 1, 2 \right\}$$

*up to orthogonal transformation of  $\mathbb{R}^2$ , where  $r_1 = \frac{\sqrt{5}+1}{\alpha\sqrt{2}}$  and  $r_2 = \frac{\sqrt{5}-1}{\alpha\sqrt{2}}$ . The weight function is given by*

$$\omega(u) = \begin{cases} \omega_1 = \frac{1}{6} - \frac{\sqrt{5}}{15} & \text{for } u \in X_1 \\ \omega_2 = \frac{1}{6} + \frac{\sqrt{5}}{15} & \text{for } u \in X_2. \end{cases}$$

*(Note that  $\frac{\omega_1}{\omega_2} = \left(\frac{r_2}{r_1}\right)^3$  holds.)*

- (3) *There is no Gaussian tight 4-design with weight  $\omega(u) = \frac{e^{-\alpha^2\|u\|^2}}{\sum_{x \in X} e^{-\alpha^2\|x\|^2}}$ .*
- (4) *There is no Gaussian tight 4-design with constant weight  $\omega = \frac{1}{|X|}$ .*

**Remark** It is known that the set  $X = X_1 \cup X_2 \subset \mathbb{R}^2$  defined below is a tight Euclidean 4-design (cf. [3]).

$$X_1 = \left\{ r_1 \left( \cos \frac{2l\pi}{3}, \sin \frac{2l\pi}{3} \right) \mid l = 0, 1, 2 \right\},$$

$$X_2 = \left\{ -r_2 \left( \cos \frac{2l\pi}{3}, \sin \frac{2l\pi}{3} \right) \mid l = 0, 1, 2 \right\},$$

where  $r_1, r_2$  are arbitral positive real numbers and the weight function  $\omega$  is defined by  $\omega(u) = \omega_i$  for  $u \in X_i, i = 1, 2$ , with positive real numbers  $\omega_1$  and  $\omega_2$  satisfying  $\frac{\omega_1}{\omega_2} = \left(\frac{r_2}{r_1}\right)^3$ . If  $r_1 = r_2$ , then  $X$  is a regular hexagon, which is a tight spherical 5-design.

Theorems 1.3 and 1.4 will be proved in Sections 2 and 3 respectively. Section 4 will contain some concluding remarks.

## 2. Preliminaries on Gaussian designs

First we introduce some notation. Let  $X$  be a finite set in  $\mathbb{R}^n$ . Let  $\{\|x\| \mid x \in X\} = \{r_1, r_2, \dots, r_p\}$  ( $r_i \neq r_j$  if  $i \neq j$ ). Let  $S_i = \{x \in \mathbb{R}^n \mid \|x\| = r_i\}$ . Even if  $r_i = 0$ , we count  $S_i = \{0\}$  as a sphere and we say that  $X$  is supported by  $p$  concentric spheres centered at the origin. Let  $X_i = X \cap S_i, 1 \leq i \leq p$ . Let  $\omega$  be a positive weight function defined on  $X$ . We define  $\omega(X_i) = \sum_{x \in X_i} \omega(x)$ . If  $r_i \neq 0$ , then let  $\sigma_i$  be the Haar measure defined on each sphere  $S_i$  induced by the ordinary measure of  $\mathbb{R}^n$ . We denote  $|S_i|$  the area of  $S_i$ , i.e.,  $|S_i| = \int_{S_i} d\sigma_i(x)$ . If  $r_i = 0$ , then we define  $\int_{S_i} f(x) d\sigma_i(x) = f(0)$ . Hence  $|S_i| = \int_{S_i} d\sigma_i(x) = 1$  for this case.

Let  $\mathcal{P}(\mathbb{R}^n)$  be the set of all the polynomials in  $n$  variables. Let  $\text{Harm}(\mathbb{R}^n)$  be the set of all the harmonic polynomials in  $\mathcal{P}(\mathbb{R}^n)$ . Let  $\text{Hom}_l(\mathbb{R}^n)$  be the subspace of  $\mathcal{P}(\mathbb{R}^n)$  consisting of all the homogeneous polynomials of degree  $l$ . Let  $\text{Harm}_l(\mathbb{R}^n) = \text{Harm}(\mathbb{R}^n) \cap \text{Hom}_l(\mathbb{R}^n)$ . We assume that the reader is familiar with the basic concepts related to spherical  $t$ -designs, see, e.g. [2, 9].

In [19] A. Neumaier and J. J. Seidel defined Euclidean designs as follows.

**Definition 2.1** A finite set  $X$  in  $\mathbb{R}^n$  is called a Euclidean  $t$ -design if

$$\sum_{i=1}^p \frac{\omega(X_i)}{|S_i|} \int_{S_i} f(x) d\sigma_i(x) = \sum_{x \in X} \omega(x) f(x)$$

holds for any polynomial  $f(x)$  in  $n$  variables of degree at most  $t$ .

In [19], Neumaier and Seidel also showed the following theorem.

**Theorem 2.2** *X is a Euclidean t-design if and only if*

$$\sum_{x \in X} \omega(x) f(x) = 0$$

*holds for any polynomial  $f(x) \in \|x\|^{2j} \text{Harm}_l(\mathbb{R}^n)$  where  $j, l$  are integers satisfying  $1 \leq l \leq t$  and  $0 \leq j \leq \lfloor \frac{t-l}{2} \rfloor$ .*

We can easily prove the following proposition.

**Proposition 2.3** *A Gaussian t-design is a Euclidean t-design.*

**Proof:** Let  $\sigma$  be the ordinary Haar measure on the unit sphere  $S^{n-1}$  in  $\mathbb{R}^n$ . Let  $X$  be a Gaussian  $t$ -design with a weight function  $\omega$ . Let  $l$  and  $j$  be nonnegative integers satisfying  $1 \leq l$  and  $l + 2j \leq t$ . Let  $\varphi \in \text{Harm}_l(\mathbb{R}^n)$ . Then, since  $l \geq 1$ , we have

$$\begin{aligned} \sum_{x \in X} \omega(x) \|x\|^{2j} \varphi(x) &= \frac{1}{V(\mathbb{R}^n)} \int_{\mathbb{R}^n} \|x\|^{2j} \varphi(x) e^{-\alpha^2 \|x\|^2} dx \\ &= \frac{1}{V(\mathbb{R}^n)} \int_0^\infty r^{n-1+2j+l} e^{-\alpha^2 r^2} dr \int_{S^{n-1}} \varphi(\xi) d\sigma(\xi) = 0. \end{aligned}$$

Hence we have

$$\sum_{x \in X} \omega(x) f(x) = 0$$

for any polynomials in  $\|x\|^{2j} \text{Harm}_l(\mathbb{R}^n)$  satisfying  $0 \leq j \leq \lfloor \frac{t-l}{2} \rfloor$  and  $1 \leq l \leq t$ . This means  $X$  is a Euclidean  $t$ -design with a weight function  $\omega(x)$ .  $\square$

Let  $\varphi_{l,i}(x), i = 1, \dots, N_l$  be a basis of  $\text{Harm}_l(\mathbb{R}^n)$  satisfying the following condition.

$$\frac{1}{|S^{n-1}|} \int_{\xi \in S^{n-1}} \varphi_{l_1, i_1}(\xi) \varphi_{l_2, i_2}(\xi) d\sigma(\xi) = \delta_{l_1, l_2} \delta_{i_1, i_2},$$

where  $N_l = \dim(\text{Harm}_l(\mathbb{R}^n))$ . It is well known that

$$\sum_{i=1}^{N_l} \varphi_{l,i}(\xi) \varphi_{l,i}(\eta) = Q_l((\xi, \eta))$$

holds for any  $\xi, \eta \in S^{n-1}$ , where  $Q_l$  is the Gegenbauer polynomial of degree  $l$  and  $(\xi, \eta)$  is the ordinary inner product of vectors in  $\mathbb{R}^n$  (see e.g. [9, 15]). The above equation is known as the addition formula. The addition formula implies  $Q_l(1) = N_l = \dim(\text{Harm}_l(\mathbb{R}^n))$ .

For each  $l$  we consider the vector space of polynomials in one variable  $r$  equipped with the following inner product  $\langle, \rangle_l$ . For polynomials  $g(r)$ ,  $h(r)$  we defined

$$\langle g, h \rangle_l = \frac{1}{\int_0^\infty r^{n-1} e^{-\alpha^2 r^2} dr} \int_0^\infty e^{-\alpha^2 r^2} g(r) h(r) r^{n-1+2l} dr.$$

Since

$$\{1, r^2, r^4, \dots, r^{2i}, \dots\}$$

is a linearly independent set in the vector space of polynomials in one variable  $r$ , applying the Schmidt's orthonormalization method, we can construct polynomials  $g_{l,j}(R)$ ,  $j = 0, 1, 2, \dots$  satisfying the following condition:

$g_{l,j}(R)$  is a polynomial in one variable  $R$  of degree  $j$  and

$$\frac{1}{\int_0^\infty r^{n-1} e^{-\alpha^2 r^2} dr} \int_0^\infty e^{-\alpha^2 r^2} g_{l,j_1}(r^2) g_{l,j_2}(r^2) r^{n-1+2l} dr = \delta_{j_1, j_2}$$

holds.

Since  $g_{l,j}(R)$  is a polynomial of degree  $j$ ,  $g_{l,j}(\|x\|^2)$  is a polynomial in  $n$  variables of degree  $2j$ .

For each integer  $0 \leq l \leq e$ , let  $\mathcal{H}_l = \{g_{l,j}(\|x\|^2) \varphi_{l,i}(x) \mid j \leq [\frac{e-l}{2}], 1 \leq i \leq N_l\}$  and  $\mathcal{H} = \cup_{l=0}^e \mathcal{H}_l$ . Then we can easily see that  $\mathcal{H}$  is a basis of the vector space  $\mathcal{P}_e(\mathbb{R}^n)$  consisting of all the polynomials in  $n$  variables of degree at most  $e$  (see [10], cf. [6] for a more general result).

**Theorem 2.4** *Let  $X$  be a Gaussian  $2e$ -design and  $\mathcal{H}$  be the basis of  $\mathcal{P}_e(\mathbb{R}^n)$  defined as above. Let  $M$  be the matrix which is indexed by the set  $X \times \mathcal{H}$ , whose  $(u, g_{l,j} \varphi_{l,i})$ -entry is defined by*

$$\sqrt{\omega(u)} g_{l,j}(\|u\|^2) \varphi_{l,i}(u).$$

Then we have

$${}^t M M = I.$$

**Proof:** The  $(g_{l_1, j_1} \varphi_{l_1, i_1}, g_{l_2, j_2} \varphi_{l_2, i_2})$ -entry of  ${}^t M M$  is given by

$$\begin{aligned} & \sum_{u \in X} \omega(u) g_{l_1, j_1}(\|u\|^2) \varphi_{l_1, i_1}(u) g_{l_2, j_2}(\|u\|^2) \varphi_{l_2, i_2}(u) \\ &= \frac{1}{V(\mathbb{R}^n)} \int_{\mathbb{R}^n} e^{-\alpha^2 \|x\|^2} g_{l_1, j_1}(\|x\|^2) g_{l_2, j_2}(\|x\|^2) \varphi_{l_1, i_1}(x) \varphi_{l_2, i_2}(x) dx \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{V(\mathbb{R}^n)} \int_0^\infty e^{-\alpha^2 r^2} g_{l_1, j_1}(r^2) g_{l_2, j_2}(r^2) r^{n-1+l_1+l_2} dr \int_{S^{n-1}} \varphi_{l_1, i_1}(\xi) \varphi_{l_2, i_2}(\xi) d\sigma(\xi) \\
&= \delta_{l_1, l_2} \delta_{i_1, i_2} \frac{1}{\int_0^\infty r^{n-1} e^{-\alpha^2 r^2} dr} \int_0^\infty e^{-\alpha^2 r^2} g_{l_1, j_1}(r^2) g_{l_1, j_2}(r^2) r^{n-1+2l_1} dr \\
&= \delta_{l_1, l_2} \delta_{i_1, i_2} \delta_{j_1, j_2}
\end{aligned}$$

□

The following corollary is well known and proved by a basis-free argument. However, since it is also immediately obtained from Theorem 2.4, we state here.

**Corollary 2.5** (= Theorem 1.2) *If  $X$  is a Gaussian  $2e$ -design, then the following hold:*

$$|X| \geq \dim(\mathcal{P}_e(\mathbb{R}^n)) = \binom{n+e}{e}.$$

**Proof:** Since the rank of  ${}^t M M$  is  $\binom{n+e}{e}$ , we have the Corollary. □

We state Theorem 1.3 here again.

**Theorem 1.3** *Let  $X$  be a tight Gaussian design. Let  $p$  be the number of the concentric spheres which support  $X$ . Then the following assertions hold:*

- (1)  $\lfloor \frac{e}{2} \rfloor + 1 \leq p$  holds.
- (2)  $\omega(x)$  is constant on each  $X_i$ , for  $i = 1, \dots, p$ .
- (3) Each  $X_i$  is an at most  $e$ -distance set for  $i = 1, \dots, p$ .

**Proof:**

- (1) Since  $|X| = \binom{n+e}{e}$ , the matrix  $M$  is a nonsingular square matrix. Hence  $M {}^t M = I$  holds. To have nonsingular matrix  $M$ , we should have the property that the set of the polynomials  $\{g_{e, j}(\|x\|^2) \mid j = 0, \dots, \lfloor \frac{e}{2} \rfloor\}$  is linearly independent on  $X$ . This implies  $p \geq \lfloor \frac{e}{2} \rfloor + 1$ .
- (2) For a vector  $u \neq 0$  in  $X$ , the  $(u, u)$ -entry of  $M {}^t M$  is given by

$$\omega(u) \sum_{l+2j \leq e} g_{l, j}(\|u\|^2)^2 \sum_{i=1}^{N_l} \varphi_{l, i}(u)^2 = \omega(u) \sum_{l+2j \leq e} \|u\|^{2l} g_{l, j}(\|u\|^2)^2 Q_l(1). \quad (2.1)$$

Let  $u \in X_i$  and  $R_i = r_i^2$ . Since  $M^t M = I$  the Eq. (2.1) implies

$$\omega(u) \sum_{l+2j \leq e} R_i^l g_{l,j}(R_i)^2 Q_l(1) = 1. \quad (2.2)$$

Hence  $\omega(u)$  only depends on the norm  $r_i$  of the vector  $u$ .

(3) For  $u, v \neq 0$ , the  $(u, v)$ -entry with  $u \neq v$  is given by

$$\begin{aligned} & \sqrt{\omega(u)\omega(v)} \sum_{l+2j \leq e} g_{l,j}(\|u\|^2) g_{l,j}(\|v\|^2) \sum_{i=1}^{N_l} \varphi_{l,i}(u) \varphi_{l,i}(v) \\ &= \sqrt{\omega(u)\omega(v)} \sum_{l+2j \leq e} \|u\|^l \|v\|^l g_{l,j}(\|u\|^2) g_{l,j}(\|v\|^2) Q_l\left(\left(\frac{u}{\|u\|}, \frac{v}{\|v\|}\right)\right). \end{aligned} \quad (2.3)$$

Suppose that  $u, v \in X_i$  and  $\|u\|^2 = \|v\|^2 = r_i^2 \neq 0$ . Let  $R_i = r_i^2$ . Then the equation (2.3) implies

$$\sum_{l+2j \leq e} R_i^l g_{l,j}(R_i)^2 Q_l\left(\frac{(u, v)}{R_i}\right) = 0. \quad (2.4)$$

Here  $Q_l(y)$  is a polynomial in  $y$  of degree  $l$ . Hence for each fixed value  $R_i$ , the left hand side of the equation (2.4) is a polynomial in  $(u, v)$  of degree at most  $e$ . This implies that each  $X_i$  is an at most  $e$ -distance set.  $\square$

### 3. Proof of Theorem 1.4

In this section we consider the Gaussian tight 4-designs, i.e., the case  $e = 2$ . Since

$$\frac{d(r^l e^{-\alpha^2 r^2})}{dr} = -2\alpha^2 r^{l+1} e^{-\alpha^2 r^2} + l r^{l-1} e^{-\alpha^2 r^2}$$

for all  $l > 0$ , we have

$$\int_0^\infty r^{l+1} e^{-\alpha^2 r^2} dr = \frac{l}{2\alpha^2} \int_0^\infty r^{l-1} e^{-\alpha^2 r^2} dr. \quad (3.1)$$

First we give explicitly the polynomials  $g_{l,j}(R)$  of degree  $j$ ,  $0 \leq j \leq [\frac{2-l}{2}]$ , satisfying

$$\frac{1}{\int_0^\infty r^{n-1} e^{-\alpha^2 r^2} dr} \int_0^\infty g_{l,j_1}(r^2) g_{l,j_2}(r^2) r^{n-1} e^{-\alpha^2 r^2} dr = \delta_{j_1, j_2}.$$

If  $l = 0$ , then  $j = 0, 1$ . Since  $g_{0,0} = g_{0,0}(R)$  is a constant we have  $g_{0,0}^2 = 1$ . Let  $g_{0,1}(R) = aR + b$ . Then

$$\int_0^\infty (ar^2 + b)r^{n-1}e^{-\alpha^2 r^2} dr = 0$$

implies  $b = -\frac{na}{2\alpha^2}$ , and

$$\frac{1}{\int_0^\infty r^{n-1}e^{-\alpha^2 r^2} dr} \int_0^\infty (ar^2 + b)^2 r^{n-1}e^{-\alpha^2 r^2} dr = 1$$

implies

$$a^2 = \frac{\int_0^\infty r^{n-1}e^{-\alpha^2 r^2} dr}{\int_0^\infty (r^2 - \frac{n}{2\alpha^2})^2 r^{n-1}e^{-\alpha^2 r^2} dr}.$$

Since the Eq. (3.1) implies

$$\begin{aligned} & \int_0^\infty \left(r^2 - \frac{n}{2\alpha^2}\right)^2 r^{n-1}e^{-\alpha^2 r^2} dr \\ &= \int_0^\infty r^{n+3}e^{-\alpha^2 r^2} dr - \frac{n}{\alpha^2} \int_0^\infty r^{n+1}e^{-\alpha^2 r^2} dr + \frac{n^2}{4\alpha^4} \int_0^\infty r^{n-1}e^{-\alpha^2 r^2} dr \\ &= \left(\frac{(n+2)n}{4\alpha^4} - \frac{n^2}{2\alpha^4} + \frac{n^2}{4\alpha^4}\right) \int_0^\infty r^{n-1}e^{-\alpha^2 r^2} dr = \frac{n}{2\alpha^4} \int_0^\infty r^{n-1}e^{-\alpha^2 r^2} dr, \end{aligned}$$

we have  $a^2 = \frac{2\alpha^4}{n}$ . Hence we have

$$g_{0,1}(R)^2 = \frac{2\alpha^4}{n} \left(R - \frac{n}{2\alpha^2}\right)^2. \quad (3.2)$$

If  $l = 1$ , then  $j = 0$  and  $g_{1,0} = g_{1,0}(R)$  is a constant. Hence

$$\frac{1}{\int_0^\infty r^{n-1}e^{-\alpha^2 r^2} dr} \int_0^\infty g_{1,0}^2 r^{n+1}e^{-\alpha^2 r^2} dr = 1$$

implies

$$g_{1,0}^2 = \frac{\int_0^\infty r^{n-1}e^{-\alpha^2 r^2} dr}{\int_0^\infty r^{n+1}e^{-\alpha^2 r^2} dr} = \frac{2\alpha^2}{n}. \quad (3.3)$$



If  $l = 2$ , then  $j = 0$  and  $g_{2,0} = g_{2,0}(R)$  is a constant. Hence

$$\frac{1}{\int_0^\infty r^{n-1} e^{-\alpha^2 r^2} dr} \int_0^\infty g_{2,0}^2 r^{n+3} e^{-\alpha^2 r^2} dr = 1$$

implies

$$g_{2,0}^2 = \frac{4\alpha^4}{(n+2)n}. \quad (3.4)$$

Substitute the values  $g_{l,j}(\|u\|^2)$  in the Eq. (2.2) we obtain

$$Q_0(1) + \frac{2\alpha^4}{n} \left( R - \frac{n}{2\alpha^2} \right)^2 Q_0(1) + R \frac{2\alpha^2}{n} Q_1(1) + R^2 \frac{4\alpha^4}{(n+2)n} Q_2(1) = \frac{1}{\omega(u)},$$

where  $R = \|u\|^2$ . Since  $Q_0 \equiv 1$ ,  $Q_1(y) = ny$ , and  $Q_2(y) = \frac{n+2}{2}(ny^2 - 1)$ , we obtain

$$2\alpha^4 R^2 + \frac{n}{2} + 1 = \frac{1}{\omega(u)}. \quad (3.5)$$

Also the Eq. (2.4) implies

$$1 + \frac{2\alpha^4}{n} \left( R - \frac{n}{2\alpha^2} \right)^2 + 2\alpha^2(u, v) + \frac{2\alpha^4}{n}(n(u, v)^2 - R^2) = 0 \quad (3.6)$$

for  $u, v \in X$  with  $\|u\|^2 = \|v\|^2 = R$ ,  $u \neq v$ . Let  $\|u - v\|^2 = A$ . Then we have  $(u, v) = R - \frac{A}{2}$ . Then the Eq. (3.6) yields

$$\frac{1}{2}\alpha^4 A^2 - \alpha^2(2R\alpha^2 + 1)A + 2R^2\alpha^4 + \frac{n}{2} + 1 = 0. \quad (3.7)$$

**Proof of Theorem 1.4 (1):** Assume  $0 \in X$ . Then  $|X - \{0\}| < \binom{n+2}{2}$ . By Proposition 2.3,  $X$  is a Euclidean 4-design. Hence  $X - \{0\}$  is also a Euclidean 4-design. It is known that if the number of the spheres which support a Euclidean 4-design in  $\mathbb{R}^n$  is more than 1, then its cardinality must be bounded below by  $\binom{n+2}{2}$ . Since  $|X - \{0\}| < \binom{n+2}{2}$ ,  $X - \{0\}$  must be contained in a sphere centered origin. Hence  $X - \{0\}$  is a tight spherical 4-design. We only need to verify the equation given in the definition of Gaussian design for polynomials  $\|x\|^{2j}$ ,  $j = 1, 2$ , that is

$$\frac{1}{V(\mathbb{R}^n)} \int_{\mathbb{R}^n} \|x\|^{2j} e^{-\alpha^2 \|x\|^2} dx = \left( \frac{(n+2)(n+1)}{2} - 1 \right) \omega(u) \|u\|^{2j}.$$

Let  $u \in X - \{0\}$  and  $\|u\|^2 = R$ . If  $j = 1$ , then

$$\frac{\int_0^\infty e^{-\alpha^2 r^2} r^{n+1} dr}{\int_0^\infty e^{-\alpha^2 r^2} r^{n-1} dr} = \omega(u) \left( \binom{n+2}{2} - 1 \right) R.$$

Hence we have

$$\frac{n}{2\alpha^2} = \omega(u) \left( \binom{n+2}{2} - 1 \right) R.$$

If  $j = 2$ , then

$$\frac{\int_0^\infty e^{-\alpha^2 r^2} r^{n+3} dr}{\int_0^\infty e^{-\alpha^2 r^2} r^{n-1} dr} = \omega(u) \left( \binom{n+2}{2} - 1 \right) R^2.$$

Hence we have

$$\frac{n(n+2)}{4\alpha^4} = \omega(u) \left( \binom{n+2}{2} - 1 \right) R^2.$$

This implies

$$\omega(u) = \frac{2}{(n^2 + 5n + 6)}, \quad r = \sqrt{\frac{n+2}{2\alpha^2}}.$$

□

**Proof of Theorem 1.4 (2):** First we prove the following proposition. □

**Proposition 3.1** *Let  $X$  be a Gaussian tight 4-design. Assume  $p = 2$  and  $0 \notin X$ . Then the following equation holds:*

$$4(|X_i| - n)\alpha^4 R_i^2 - 4|X_i|nR_1\alpha^2 - n^2 + n^2|X_i| + 2|X_i|n - 2n = 0 \quad (3.8)$$

for  $i = 1$  and  $2$ .

**Proof:** By the assumption of the Proposition 3 we have  $X = X_1 \cup X_2$  and  $R_1 = r_1^2 \neq 0$  and  $R_2 = r_2^2 \neq 0$ . Since the weight function is constant on each  $X_i$ , let  $\omega(u) = \omega_i$  on  $X_i$  ( $i = 1, 2$ ). Let  $N = |X| = \binom{n+2}{2}$ . Because the roles of  $X_1$  and  $X_2$  are symmetric it is enough if we prove the Eq. (3.8) holds for  $i = 1$ . By the definition of Gaussian 4-designs we have

$$|X_1|\omega_1 + (N - |X_1|)\omega_2 = 1, \quad (3.9)$$

and

$$\frac{1}{\int_{\mathbb{R}^n} e^{-\alpha^2 \|x\|^2} dx} \int_{\mathbb{R}^n} \|x\|^{2j} e^{-\alpha^2 \|x\|^2} dx = |X_1| \omega_1 R_1^j + (N - |X_1|) \omega_2 R_2^j$$

for  $j = 0, 1, 2$ . If  $j = 1$ , then we have

$$\frac{n}{2\alpha^2} = \frac{\int_0^\infty r^{n+1} e^{-\alpha^2 r^2} dr}{\int_0^\infty r^{n-1} e^{-\alpha^2 r^2} dr} = |X_1| \omega_1 R_1 + (N - |X_1|) \omega_2 R_2. \quad (3.10)$$

If  $j = 2$ , then we have

$$\frac{n(n+2)}{4\alpha^4} = \frac{\int_0^\infty r^{n+3} e^{-\alpha^2 r^2} dr}{\int_0^\infty r^{n-1} e^{-\alpha^2 r^2} dr} = |X_1| \omega_1 R_1^2 + (N - |X_1|) \omega_2 R_2^2. \quad (3.11)$$

Also the Eq. (3.5) implies

$$\omega_1 = \frac{2}{4\alpha^4 R_1^2 + n + 2}. \quad (3.12)$$

By the Eqs. (3.9) and (3.12) we have

$$\omega_2 = \frac{2(1 - w_1 |X_1|)}{n^2 + 3n + 2 - 2|X_1|} = \frac{2(-2|X_1| + 4\alpha^4 R_1^2 + n + 2)}{(4\alpha^4 R_1^2 + n + 2)(n^2 + 3n + 2 - 2|X_1|)}. \quad (3.13)$$

The assumption  $\omega_2 > 0$  implies  $4\alpha^4 R_1^2 + n + 2 - 2|X_1| > 0$ . The Eqs. (3.10), (3.12) and (3.13) imply

$$R_2 = \frac{n - 2|X_1| \omega_1 R_1 \alpha^2}{2\alpha^2 (N - |X_1|) \omega_2} = \frac{-4|X_1| R_1 \alpha^2 + 4n\alpha^4 R_1^2 + n^2 + 2n}{2\alpha^2 (-2|X_1| + 4\alpha^4 R_1^2 + n + 2)}. \quad (3.14)$$

Then the Eqs. (3.11), (3.12), (3.13) and (3.14) imply the following equation:

$$\frac{-n^2 + n^2 |X_1| + 2|X_1|n - 4|X_1| R_1 \alpha^2 n - 2n - 4n\alpha^4 R_1^2 + 4|X_1| \alpha^4 R_1^2}{2(-2|X_1| + 4\alpha^4 R_1^2 + n + 2)\alpha^4} = 0.$$

Hence we have

$$4(|X_1| - n)\alpha^4 R_1^2 - 4|X_1|n R_1 \alpha^2 - n^2 + n^2 |X_1| + 2|X_1|n - 2n = 0.$$

□

Let  $F(x, R)$  be the polynomial defined by

$$F(x, R) = 4(x - n)\alpha^4 R^2 - 4xn R \alpha^2 - n^2 + n^2 x + 2xn - 2n. \quad (3.15)$$

**Proposition 3.2** For  $i = 1$  and  $2$ ,  $|X_i| > n$  holds.

**Proof:** Assume one of  $X_i$  is of size  $n$ . We may assume  $|X_1| = n$ . Then the Eq. (3.8) implies

$$R_1 = \frac{(n^2 + n - 2)}{4n\alpha^2}. \quad (3.16)$$

Then the Eqs. (3.7) and (3.16) imply

$$4\alpha^4 n^2 A^2 + (8n - 12n^2 - 4n^3)\alpha^2 A + n^4 + 6n^3 + 5n^2 - 4n + 4 = 0.$$

However the discriminant of this quadratic equation is  $-128\alpha^4 n^3 < 0$ , so there is no solution for  $A$ . Hence  $|X_i| \neq n$  for  $i = 1, 2$ .

Next assume one of  $X_i$  has the cardinality less than  $n$ . Then we may assume  $|X_1| < n$ . The Eq. (3.8) implies

$$R_1 = \frac{-|X_1|n \pm \sqrt{(|X_1| - 1)n^3 + (3|X_1| - 2)n^2 - 2|X_1|(|X_1| - 1)n}}{2\alpha^2(n - |X_1|)}.$$

Since  $R_1 > 0$  and  $|X_1| < n$  we have

$$R_1 = \frac{-|X_1|n + \sqrt{(|X_1| - 1)n^3 + (3|X_1| - 2)n^2 - 2|X_1|(|X_1| - 1)n}}{2\alpha^2(n - |X_1|)}. \quad (3.17)$$

Then the Eqs. (3.7) and (3.17) imply

$$\begin{aligned} & \frac{1}{2}\alpha^4 A^2 + \frac{\alpha^2((n+1)|X_1| - n - \sqrt{(|X_1| - 1)n^3 + (3|X_1| - 2)n^2 - 2|X_1|(|X_1| - 1)n})}{n - |X_1|} A \\ & + \frac{|X_1|}{2(n - |X_1|)^2} \times (n(n^2 + n - 2) + (n^2 - n + 2)|X_1| \\ & - 2n\sqrt{(|X_1| - 1)n^3 + (3|X_1| - 2)n^2 - 2|X_1|(|X_1| - 1)n}) = 0. \end{aligned}$$

Then the discriminant of the quadratic equation of  $A$  given above is

$$-\frac{\alpha^4(n^2 + n + |X_1|n - |X_1| - 2\sqrt{(|X_1| - 1)n^3 + (3|X_1| - 2)n^2 - 2|X_1|(|X_1| - 1)n})}{n - |X_1|}.$$

Since  $n > |X_1|$  we have

$$\begin{aligned} & (n^2 + n + |X_1|n - |X_1|)^2 - 4((|X_1| - 1)n^3 + 3n^2|X_1| - 2n^2 - 2|X_1|^2n + 2|X_1|n) \\ & = (n - |X_1|)(n(n^2 + 6n + 9) - |X_1|(n^2 + 6n - 1)) > 0. \end{aligned}$$

Hence the discriminant of the quadratic equation of  $A$  is a negative number and there is no real valued solution for  $A$ . This is a contradiction. Therefore we have  $|X_i| > n$  for  $i = 1, 2$ .  $\square$

Now, we may assume that  $|X_1| \geq |X_2|$ . Then Proposition 3.2 implies

$$\max \left\{ n+1, \frac{(n+2)(n+1)}{4} \right\} \leq |X_1| \leq \frac{(n+2)(n+1)}{2} - (n+1) = \frac{n(n+1)}{2}.$$

First we prove Theorem 1.4 (2) for  $n = 2$ . Let  $n = 2$ . Since  $|X| = 6$  and  $|X_i| > 2$ , ( $i = 1, 2$ ), we have  $|X_1| = |X_2| = 3$ . Then Proposition 3.1 implies

$$r_1 = \sqrt{R_1} = \frac{\sqrt{3+\sqrt{5}}}{\alpha} \text{ or } \frac{\sqrt{3-\sqrt{5}}}{\alpha}.$$

Let  $R = \frac{3+\varepsilon\sqrt{5}}{\alpha^2}$ . Then the Eq. (3.7) implies

$$A = \frac{3(3+\varepsilon\sqrt{5})}{\alpha^2}, \quad \frac{(5+\varepsilon\sqrt{5})}{\alpha^2}.$$

Since the regular triangle on the circle of radius  $\frac{\sqrt{3+\varepsilon\sqrt{5}}}{\alpha}$  has edges of length  $\frac{\sqrt{3}\sqrt{3+\varepsilon\sqrt{5}}}{\alpha}$ ,  $X_i$  must form a regular triangle for  $i = 1, 2$ . The Eq. (2.3) for  $u \in X_1, v \in X_2$  implies

$$2 \left( \frac{u}{\|u\|}, \frac{v}{\|v\|} \right)^2 + \left( \frac{u}{\|u\|}, \frac{v}{\|v\|} \right) - 1 = 0$$

Hence we have

$$\left( \frac{u}{\|u\|}, \frac{v}{\|v\|} \right) = \frac{1}{2} \quad \text{or} \quad -1.$$

This gives the design given in the Theorem 1.4 (2). (i).

Next we assume  $n \geq 3$ . Since the maximum cardinality of the 1-distance sets in  $\mathbb{R}^n$  is  $n+1$  and  $|X_1| \geq \frac{(n+2)(n+1)}{4} > n+1$  for  $n \geq 3$ ,  $X_1$  is a 2-distance set. Let  $\alpha_1, \alpha_2$  be the two distances of  $X_1$  satisfying  $\alpha_1 > \alpha_2$ . Let  $A_1 = \alpha_1^2$  and  $A_2 = \alpha_2^2$ . Then  $A_1$  and  $A_2$  are the distinct solution of the Eq. (3.7) for  $R = R_1$ , where  $R_1 = r_1^2$ .

**Proposition 3.3** *If  $n \geq 7$ , then the following assertions hold:*

- (1)  $\left( \frac{A_2+A_1}{A_2-A_1} \right)^2 = (2k-1)^2$ ,
- (2)  $\frac{(1+2\alpha^2 R_1)^2}{4\alpha^2 R_1 - n - 1} = (2k-1)^2$ ,

with an integer  $k$  satisfying  $2 \leq k < \sqrt{\frac{n}{2}} + \frac{1}{2}$ .

**Proof:** Since  $n \geq 7$ , we have  $|X_1| \geq \frac{(n+2)(n+1)}{4} > 2n + 3$ . The theorem of Larman-Rogers-Seidel [18] implies that if  $|X_1| > 2n + 3$  then

$$\frac{A_2}{A_1} = \frac{k-1}{k} \quad (3.18)$$

with an integer  $k$  satisfying  $2 \leq k < \sqrt{\frac{n}{2}} + \frac{1}{2}$ . The Eq. (3.18) implies

$$\left( \frac{A_2 + A_1}{A_2 - A_1} \right)^2 = (2k - 1)^2.$$

Since the (3.7) must have two distinct positive solutions  $A_1$  and  $A_2$  the discriminant of the quadratic Eq. (3.7) of  $A$  has to be positive. This implies  $4\alpha^2 R_1 - n - 1 > 0$ . Solving for  $A_1$  and  $A_2$  with  $A_1 > A_2$  explicitly we obtain

$$\left( \frac{A_2 + A_1}{A_2 - A_1} \right)^2 = \frac{(1 + 2\alpha^2 R_1)^2}{4\alpha^2 R_1 - n - 1}.$$

□

Let  $G(R)$  be the rational function of  $R$  defined by

$$G(R) = \frac{(1 + 2\alpha^2 R)^2}{4\alpha^2 R - n - 1}$$

and let  $R(x)$  be a continuous function of  $x$  satisfying

$$F(x, R(x)) = 0,$$

where  $F(x, R)$  is the polynomial defined by the Eq. (3.15). Then

$$R(x) = \frac{xn + \varepsilon \sqrt{-n^3 + xn^3 + 3n^2x - 2n^2 - 2x^2n + 2xn}}{2\alpha^2(x - n)}, \quad (3.19)$$

where  $\varepsilon = 1$  or  $-1$ . Then Proposition 3.1 implies that if there exists a Gaussian tight 4-design  $X$  satisfying  $0 \notin X$  and  $p = 2$ , then  $R_1 = R(|X_1|)$ ,  $F(|X_1|, R(|X_1|)) = 0$  for one of the solution  $R(x)$ . Moreover if  $|X_1| > 2n + 3$ , then  $G(R(|X_1|))$  is a square of an odd integer. We have the following proposition on the property of the function  $G(R(x))$ .

**Proposition 3.4** *Assume  $n \geq 10$  and  $n < \frac{(n+2)(n+1)}{4} \leq x \leq \frac{n(n+1)}{2}$ , then the following conditions hold:*

(1)

$$\frac{dG(R(x))}{dx} < 0,$$

(2)

$$n + 3 < G(R(x)) < n + 6.$$

**Proof:** Let  $R = R(x)$ .

$$\frac{dG(R(x))}{dx} = \frac{dG(R)}{dR} \frac{dR}{dx}.$$

$$\frac{dG(R)}{dR} = \frac{d}{dR} \left( \frac{(1 + 2\alpha^2 R)^2}{4\alpha^2 R - n - 1} \right) = \frac{4\alpha^2(1 + 2\alpha^2 R)(2\alpha^2 R - n - 2)}{(4\alpha^2 R - n - 1)^2}.$$

Since  $R = R(x)$  we have

$$2\alpha^2 R - n - 2 = -\frac{n^2 + 2n - 2x + \varepsilon \sqrt{-n(n^2 - xn^2 + 2n - 3nx - 2x + 2x^2)}}{x - n}.$$

Since  $n < \frac{(n+2)(n+1)}{4} \leq x \leq \frac{n(n+1)}{2}$ ,

$$\begin{aligned} & (n^2 + 2n - 2x)^2 - (\sqrt{-n(n^2 - xn^2 + 2n - 3nx - 2x + 2x^2)})^2 \\ &= (2 + n)(x - n)(2x - n^2 - 3n) < 0 \end{aligned}$$

holds. Hence if  $\varepsilon = +1$ , then  $2\alpha^2 R - n - 2 < 0$  and if  $\varepsilon = -1$ , then  $2\alpha^2 R - n - 2 > 0$ . This implies

$$\varepsilon \frac{dG(R)}{dR} < 0$$

for any  $R = R(x)$ . On the other hand

$$\frac{dR}{dx} = \frac{n(\varepsilon(n^3 + n^2 + xn^2 - 2n - nx + 2x) - 2n\sqrt{-n(n^2 - xn^2 + 2n - 3nx - 2x + 2x^2)})}{4(x - n)^2\alpha^2\sqrt{-n(n^2 - xn^2 + 2n - 3nx - 2x + 2x^2)}}.$$

Since

$$\begin{aligned} & (n^3 + n^2 + xn^2 - 2n - nx + 2x)^2 - (2n\sqrt{-n(n^2 - xn^2 + 2n - 3nx - 2x + 2x^2)})^2 \\ &= (n + 2)(n^3 + 4n^2 - 3n + 2)(x - n)^2 > 0, \end{aligned}$$

we have  $\varepsilon \frac{dR}{dx} > 0$ . Hence we have  $\frac{dG(R(x))}{dx} < 0$ . This completes the proof for (1).

Next we prove (2). Since  $G(R(x))$  is a decreasing function for  $\frac{(n+2)(n+1)}{4} \leq x \leq \frac{n(n+1)}{2}$  we only need to show that  $n+6 > G(R(\frac{(n+2)(n+1)}{4}))$  and  $n+3 < G(R(\frac{n(n+1)}{2}))$ . We have

$$\begin{aligned} n+6 - G\left(R\left(\frac{(n+2)(n+1)}{4}\right)\right) &= \frac{1}{(n^2 - n + 2)(n^3 + 6n^2 + 3n - 2 + 2\varepsilon\sqrt{2n(n+2)(n^3 + 4n^2 - 3n + 2)})} \\ &\quad \times (n^5 - n^4 - 21n^3 + 41n^2 + 32n - 28 \\ &\quad + 2\varepsilon(n^2 - 5n + 10)\sqrt{2n(n+2)(n^3 + 4n^2 - 3n + 2)}). \end{aligned} \quad (3.20)$$

If  $n \geq 10$ , then the numerator of the right hand side of the Eq. (3.20) is positive because

$$\begin{aligned} &(n^5 - n^4 - 21n^3 + 41n^2 + 32n - 28)^2 \\ &\quad - (2(n^2 - 5n + 10)\sqrt{2n(n+2)(n^3 + 4n^2 - 3n + 2)})^2 \\ &= (n^6 - 8n^5 - 30n^4 + 188n^3 - 15n^2 - 1052n + 196)(n^2 - n + 2)^2 > 0 \end{aligned}$$

for  $n \geq 10$ . And the denominator of (3.20) is positive because

$$\begin{aligned} &(n^3 + 6n^2 + 3n - 2)^2 - (2\sqrt{2n(n+2)(n^3 + 4n^2 - 3n + 2)})^2 \\ &= (n^2 - n + 2)(n^4 + 5n^3 - 3n^2 - 21n + 2) > 0 \end{aligned}$$

for  $n \geq 2$ . Hence we have

$$G(R(x)) \leq G\left(R\left(\frac{(n+2)(n+1)}{4}\right)\right) < n+6$$

for any  $x$  satisfying  $\frac{(n+2)(n+1)}{4} \leq x \leq \frac{n(n+1)}{2}$ . Next we will show the second inequality. We have

$$G\left(R\left(\frac{n(n+1)}{2}\right)\right) - (n+3) = \frac{4(n^2 + n + 2\varepsilon\sqrt{n^2 + n - 1})}{(n-1)(n^2 + 2n + 1 + 4\varepsilon\sqrt{n^2 + n - 1})}.$$

The numerator of the right hand side is positive because

$$(n^2 + n)^2 - (2\sqrt{n^2 + n - 1})^2 = (n+2)^2(n-1)^2 > 0$$

and the denominator of the right is positive because

$$(n^2 + 2n + 1)^2 - (4\sqrt{n^2 + n - 1})^2 = (n-1)(n^3 + 5n^2 - 5n - 17) > 0$$

for  $n \geq 2$ . Hence we have  $G(R(\frac{n(n+1)}{2})) > (n+3)$ .  $\square$



Since the function  $G(R(x))$  is decreasing monotonously, Proposition 3.4 implies the following proposition.

**Proposition 3.5** *Let  $X$  be a Gaussian tight 4-design. Assume  $p = 2$  and  $0 \notin X$  and  $|X_1| \geq |X_2|$ . With these conditions, if  $n \geq 10$ , then there exists an integer  $k \geq 2$  satisfying*

$$n = (2k - 1)^2 - 4, \quad \text{or} \quad n = (2k - 1)^2 - 5,$$

and

$$\left( \frac{A_1 + A_2}{A_1 - A_2} \right)^2 = (2k - 1)^2.$$

Next we prove the following proposition.

**Proposition 3.6**

- (1) *If  $n = (2k - 1)^2 - 5$ , then there is no integer  $x$  satisfying  $\frac{n+2}{4} \leq x \leq \frac{n(n+1)}{2}$  and  $G(R(x)) = (2k - 1)^2$ .*
- (2) *If  $n = (2k - 1)^2 - 4$ , then there is no integer  $x$  satisfying  $\frac{n+2}{4} \leq x \leq \frac{n(n+1)}{2}$  and  $G(R(x)) = (2k - 1)^2$ .*

**Proof:**

- (1) Let  $n = (2k - 1)^2 - 5$ . Then equation  $G(R(x)) = n + 5$  implies

$$(6 - 4n)x^2 - xn^2 + (n^3 - 10n)x + n^4 + 5n^3 + 4n^2 + 2\varepsilon\sqrt{n(-n^2 + xn^2 - 2n + 3xn + 2x - 2x^2)}(-4x + 4n + n^2) = 0.$$

Then

$$\begin{aligned} & ((6 - 4n)x^2 - xn^2 + (n^3 - 10n)x + n^4 + 5n^3 + 4n^2)^2 \\ & - (2\varepsilon\sqrt{n(-n^2 + xn^2 - 2n + 3xn + 2x - 2x^2)}(-4x + 4n + n^2))^2 \\ & = ((16n^2 + 80n + 36)x^2 - (8n^4 + 76n^3 + 220n^2 + 176n)x \\ & + n^6 + 14n^5 + 73n^4 + 168n^3 + 144n^2)(x - n)^2 \end{aligned}$$

implies

$$(16n^2 + 80n + 36)x^2 - (8n^4 + 76n^3 + 220n^2 + 176n)x + n^6 + 14n^5 + 73n^4 + 168n^3 + 144n^2 = 0. \quad (3.21)$$

The discriminant of the quadratic Eq. (3.21) of  $x$  is equal to

$$128n^2(n+5)(n+4)^2 = 2 \cdot 8^2 n^2 (2k-1)^2 (n+4)^2.$$

Hence the solution  $x$  of the Eq. (3.21) is not an integer.

- (2) Let  $n = (2k-1)^2 - 4$ . Then  $\frac{n(n+1)}{3} = \frac{2}{3}(2k+1)(2k-3)(2k^2-2k-1)$  is an integer. We compute  $n+4 - G(R(\frac{n(n+1)}{3}))$ . Then we have

$$n+4 - G\left(R\left(\frac{n(n+1)}{3}\right)\right) = \frac{-4(3\varepsilon\sqrt{n^3+8n^2+4n-12}+2n^2+4n+2)}{(n^2+3n+2+2\varepsilon\sqrt{n^3+8n^2+4n-12})(n-2)}.$$

Since

$$(n^2+4n+2)^2 - (3\varepsilon\sqrt{n^3+8n^2+4n-12})^2 = (n+4)(4n+7)(n-2)^2 > 0$$

and

$$\begin{aligned} (n^2+3n+2)^2 - (2\varepsilon\sqrt{n^3+8n^2+4n-12})^2 \\ = (n-2)(n^3+4n^2-11n-26) > 0, \end{aligned}$$

we have

$$n+4 - G\left(R\left(\frac{n(n+1)}{3}\right)\right) < 0. \quad (3.22)$$

Next we compute  $(n+4) - G(R(\frac{n(n+1)}{3} + 1))$ . Then we have

$$\begin{aligned} (n+4) - G\left(R\left(\frac{n(n+1)}{3} + 1\right)\right) \\ = \frac{8n^4 + 7n^3 + 11n^2 - 69n + 45 + 6\varepsilon n(2n-3)\sqrt{n^3+8n^2+n+3}}{3(n^3+3n^2+5n-3+2\varepsilon n\sqrt{n^3+8n^2+n+3})}. \end{aligned}$$

Since

$$\begin{aligned} (8n^4 + 7n^3 + 11n^2 - 69n + 45)^2 - (6\varepsilon n(2n-3)\sqrt{n^3+8n^2+n+3})^2 \\ = (64n^4 + 224n^3 - 239n^2 - 390n + 225)(n^2 - 2n + 3)^2 > 0 \end{aligned}$$

and

$$\begin{aligned} & (n^3 + 3n^2 + 5n - 3)^2 - (2\epsilon n\sqrt{n^3 + 8n^2 + n + 3})^2 \\ & = (n + 1)(n^2 - 2n + 3)(n^3 + 3n^2 - 11n + 3) > 0, \end{aligned}$$

we have

$$n + 4 - G\left(R\left(\frac{n(n+1)}{3} + 1\right)\right) > 0. \quad (3.23)$$

The Eqs. (3.22) and (3.23) imply

$$G\left(R\left(\frac{n(n+1)}{3} + 1\right)\right) < n + 4 < G\left(R\left(\frac{n(n+1)}{3}\right)\right).$$

Since  $\frac{n(n+1)}{3}$  and  $\frac{n(n+1)}{3} + 1$  are integers and the function  $G(R(x))$  decreases monotonously as  $x$  increases, there is no integer  $x$  satisfying  $G(R(x)) = n + 4$ .  $\square$

Proposition 3.6 implies Theorem 1.4 (2) for  $n \geq 10$ . If  $n = 7, 8, 9$  (consequently  $|X_1| > 2n + 3$ ) we compute  $G(R(|X_1|))$  explicitly for each case and find out  $G(R(|X_1|))$  is not a square of any odd integer.

The remaining cases are listed below. In the following list  $\epsilon$  is the sign given in the definition of  $R(x)$  (see Eq. (3.19)).

Case  $n = 6$ , then  $14 \leq |X_1| \leq 21$ . If  $|X_1| > 2n + 3 = 15$ , then we find out  $G(R(|X_1|))$  is not a square of any odd integer.

If  $|X_1| = 14$ , then  $A_1/A_2 = 1.829374832(\epsilon = 1)$  or  $1.774847299(\epsilon = -1)$

If  $|X_1| = 15$ , then  $A_1/A_2 = 1.855307824(\epsilon = 1)$  or  $1.805245000(\epsilon = -1)$

Case  $n = 5$ , then  $11 \leq |X_1| \leq 15$ . If  $|X_1| > 2n + 3 = 13$ , then we find out  $G(R(|X_1|))$  is not a square of any odd integer.

If  $|X_1| = 11$ , then  $A_1/A_2 = 1.903339703(\epsilon = 1)$  or  $1.819514523(\epsilon = -1)$

If  $|X_1| = 12$ , then  $A_1/A_2 = 1.942631710(\epsilon = 1)$  or  $1.868010544(\epsilon = -1)$

If  $|X_1| = 13$ , then  $A_1/A_2 = 1.975053872(\epsilon = 1)$  or  $1.908655884(\epsilon = -1)$

Case  $n = 4$ , then  $7 < \frac{(n+2)(n+1)}{4} \leq |X_1| \leq \frac{n(n+1)}{2} = 10 < 2n + 3 = 11$ .

If  $|X_1| = 8$ , then  $A_1/A_2 = 1.983993349(\epsilon = 1)$  or  $1.837942554(\epsilon = -1)$

If  $|X_1| = 9$ , then  $A_1/A_2 = 2.052139475(\epsilon = 1)$  or  $1.928970215(\epsilon = -1)$

If  $|X_1| = 10$ , then  $A_1/A_2 = 2.104297490(\epsilon = 1)$  or  $2.000947207(\epsilon = -1)$

Case  $n = 3$ , then  $5 = \frac{(n+2)(n+1)}{4} \leq |X_1| \leq \frac{n(n+1)}{2} = 6 < 2n + 3 = 9$ .

If  $|X_1| = 5$ , then  $A_1/A_2 = 2.022725571(\varepsilon = 1)$  or  $1.691808568(\varepsilon = -1)$

If  $|X_1| = 6$ , then  $A_1/A_2 = 2.178609474(\varepsilon = 1)$  or  $1.929947671(\varepsilon = -1)$

Compare with the list of ratios obtained by the method given by Einhorn-Schoenberg ([13, 14]) we find that there is no 2-distance set with the ratios given above. The reader is referred to [3] for further explanation of the details of the proof. The authors are indebted to Makoto Tagami for the verification of this claim by using computer.

**Proof of Theorem 1.4 (3):** Let  $\omega(u) = \frac{e^{-\alpha^2\|u\|^2}}{\sum_{x \in X} e^{-\alpha^2\|x\|^2}}$ . Then the Eq. (3.5) implies

$$e^{\alpha^2 R} \sum_{x \in X} e^{-\alpha^2\|x\|^2} = 2\alpha^4 R^2 + \frac{n}{2} + 1.$$

Let  $Y = \alpha^2 R$  and  $C = \frac{1}{\sum_{x \in X} e^{-\alpha^2\|x\|^2}}$ . Then

$$e^Y - C \left( 2Y^2 + \frac{n}{2} + 1 \right) = 0.$$

Let  $F(Y) = e^Y - C(2Y^2 + \frac{n}{2} + 1)$ . If  $4C \leq 1$ , then  $\frac{\partial^2 F(Y)}{\partial Y^2} = e^Y - 4C \geq 0$  for any  $Y \geq 0$ . Then  $\frac{\partial F(Y)}{\partial Y}|_{Y=0} = 1 > 0$ . Hence  $F(Y)$  is increasing monotonously and has only one solution for  $Y \geq 0$ . So we assume  $4C > 1$ . The second derivative  $\frac{\partial^2 F(Y)}{\partial Y^2}$  takes local minimum at  $Y = \ln(4C)$ . If  $\frac{\partial F(Y)}{\partial Y}|_{Y=\ln(4C)} \geq 0$ , i.e., if  $\ln(4C) \leq 1$ , then  $\frac{\partial F(Y)}{\partial Y} \geq 0$  for any  $Y \geq 0$ . Hence again  $F(Y)$  is increasing monotonously and has only one solution for  $Y \geq 0$ . So we assume  $\ln(4C) > 1$ . Then  $\frac{\partial F(Y)}{\partial Y} = 0$  has two solutions  $0 < Y_1 < Y_2$  and  $F(Y)$  takes the local maximum at  $Y = Y_1$  and local minimum at  $Y = Y_2$ . Then  $e^{Y_i} = 4CY_i$  implies

$$F(Y_i) = 4CY_i - C \left( 2Y_i^2 + \frac{n}{2} + 1 \right) = -C \left( 2(Y_i - 1)^2 + \frac{n}{2} - 1 \right) < 0$$

for any  $n \geq 3$ . Therefore  $F(Y) = 0$  has only one solution for  $Y > 0$ . This implies that the number of the spheres which support  $X$  having positive radius is one. Hence  $X$  contains the origin 0. Let  $R = R_1 = r_1^2$  and  $R_2 = r_2^2 = 0$ . Applying the equation of the definition of Gaussian 4-design for  $f(x) = \|x\|^{2j}$ ,  $j = 1, 2$ , we obtain

$$\frac{1}{V(\mathbb{R}^n)} \int_{\mathbb{R}^n} \|x\|^{2j} e^{-\alpha^2\|x\|^2} dx = \sum_{u \in X} \omega(u) \|u\|^{2j} = \frac{\left( \binom{n+2}{2} - 1 \right) R^j e^{-\alpha^2 R}}{1 + \left( \binom{n+2}{2} - 1 \right) e^{-\alpha^2 R}}.$$

If  $j = 1$ , then

$$\frac{n}{2\alpha^2} = \frac{\int_0^\infty e^{-\alpha^2 r^2} r^{n+1} dr}{\int_0^\infty e^{-\alpha^2 r^2} r^{n-1} dr} = \frac{\left( \binom{n+2}{2} - 1 \right) R e^{-\alpha^2 R}}{1 + \left( \binom{n+2}{2} - 1 \right) e^{-\alpha^2 R}}.$$

If  $j = 2$ , then

$$\frac{n(n+2)}{4\alpha^4} = \frac{\int_0^\infty e^{-\alpha^2 r^2} r^{n+3} dr}{\int_0^\infty e^{-\alpha^2 r^2} r^{n-1} dr} = \frac{\left(\binom{n+2}{2} - 1\right) R^2 e^{-\alpha^2 R}}{1 + \left(\binom{n+2}{2} - 1\right) e^{-\alpha^2 R}}.$$

Let  $Y = \alpha^2 R$ . Then we have

$$\frac{n}{2} = \frac{\left(\binom{n+2}{2} - 1\right) Y e^{-Y}}{1 + \left(\binom{n+2}{2} - 1\right) e^{-Y}}, \quad \frac{n(n+2)}{4} = \frac{\left(\binom{n+2}{2} - 1\right) Y^2 e^{-Y}}{1 + \left(\binom{n+2}{2} - 1\right) e^{-Y}}.$$

The first equation implies

$$e^{-Y} = \frac{2}{-n^2 - 3n + 2Yn + 6Y}.$$

Substitute in the second equation we get,

$$\frac{4(-n - 2 + 2Y)Y}{-n + 2Y} = 0.$$

Hence we get  $Y = \frac{n}{2} + 1$ . Then we have

$$\frac{1}{n+3} = e^{-\frac{n}{2}-1}.$$

There is no integer  $n$  satisfying the above equation. This completes the proof of Theorem 1.4 (3).  $\square$

**Proof of Theorem 1.4 (4):** Let  $\omega(x) = \frac{1}{|x|}$ . Then the Eq. (3.5) implies

$$R^2 = \frac{1}{2\alpha^4} \left( |X| - \frac{n+2}{2} \right).$$

This implies that  $p = 2$  and  $0 \in X$ . Then Theorem 1.4 (1) implies that  $X$  is not of constant weight. This completes the proof of Theorem 1.4 (4).  $\square$

#### 4. Concluding remarks

- (1) In the previous paper [3], we determined tight Euclidean 4-designs (i.e., tight rotatable designs of degree 2) in  $\mathbb{R}^n$  with constant weight. (As for the definition of Euclidean  $t$ -designs in  $\mathbb{R}^n$ , see Definition 2.1 as well as [19] and [3].) The method employed in this present paper is similar to that of [3]. Generally the treatment in the present paper is slightly simpler than the one in [3].

Although we classified tight Gaussian 4-designs and tight Euclidean 4-designs with constant weight, we are still short of complete classification of those tight 4-designs with an arbitrary weight function. The difficulty lies in the fact that generally we cannot bound the number  $p$  (the number of concentric spheres on which  $X$  lies). As we have shown in Theorem 1.4, we classified tight Gaussian 4-designs with  $p = 2$  and an arbitrary weight function. It would be interesting to classify tight Euclidean designs with  $p = 2$  and an arbitrary weight function. In a separate paper under preparation, we are dealing with the classification of optimal tight 4-designs on 2 concentric spheres (cf. [8, 16, 17, 19] etc. for the concept of optimal designs and related statistical background). This classification problem will be reduced to the determination of tight Euclidean 4-designs with  $p = 2$  and an arbitrary weight function. For that purpose, the method we used in Theorem 1.4 (2) should be helpful.

- (2) In this paper and also in the previous paper [3], we have mostly considered tight 4-designs. It would be interesting to study tight  $2e$ -designs with  $e \geq 3$ . One of the reasons of difficulty of this generalization is that we utilized the work of Larman-Rogers-Seidel [18] on 2-distance sets in  $\mathbb{R}^n$  in a very crucial way. (see also [13, 14].) So it would be very desirable to obtain similar results for  $s$ -distance sets in  $\mathbb{R}^n$  with  $s \geq 3$ , in particular, to study the following problem:

**Problem** Let  $X$  be a 3-distance set in  $\mathbb{R}^n$  (or  $S^{n-1}$ ) with  $A(X) := \{d(x, y) \mid x, y \in X, x \neq y\} = \{\alpha, \beta, \gamma\}$ , where  $\alpha, \beta, \gamma$  are 3 distinct positive real numbers. Then what relations exist among  $\alpha, \beta, \gamma$ , if  $|X|$  is relatively large.

- (3) Let us consider the weight function  $e^{-\|x\|^2}$  on  $\mathbb{R}^n$ . The suggestion to consider (Gaussian)  $t$ -design  $X \subset \mathbb{R}^n$  satisfying

$$\frac{1}{V(\mathbb{R}^n)} \int_{\mathbb{R}^n} f(x) e^{-\|x\|^2} dx = \frac{1}{V(X)} \sum_{x \in X} f(x) e^{-\|x\|^2} \quad (\text{A})$$

for all polynomials  $f(x) = f(x_1, x_2, \dots, x_n)$  of degree at most  $t$ , was proposed in [1], but was not much studied before. The authors thank de la Harpe and Pache (see [11]) for renewing our interest on this study.

- (4) Another natural setting of Gaussian  $t$ -design is to consider finite set  $X \subset \mathbb{R}^n$  satisfying

$$\frac{1}{V(\mathbb{R}^n)} \int_{\mathbb{R}^n} f(x) e^{-\|x\|^2} dx = \frac{1}{|X|} \sum_{x \in X} f(x) \quad (\text{B})$$

for all polynomials  $f(x) = f(x_1, x_2, \dots, x_n)$  of degree at most  $t$ , has been a topic of approximation theory for a long time. In some literature, it is called Tchebycheff type quadrature formula. We can regard the setting (A) as the Tchebycheff type quadrature formula for the set of functions  $\{f_i(x) e^{-\|x\|^2} \mid 1 \leq i \leq N\}$  where  $\{f_i \mid 1 \leq i \leq N\}$  is the

basis of the space of the polynomials of degree at most  $2e$ . So we believe the setting (A) and setting (B) are both interesting.

- (5) The famous Jacobi-Gauss quadrature means that for each interval  $[a, b]$  in  $\mathbb{R}^1$  and for any weight function  $k(x)$  on  $[a, b]$ , there is a set of points  $\{x_1, \dots, x_{t+1}\} \subset [a, b]$  satisfying

$$\frac{1}{\int_a^b k(x)dx} \int_a^b f(x)k(x)dx = \frac{1}{|X|} \sum_{i=1}^{e+1} w(x_i)f(x_i) \quad (\text{C})$$

for all polynomials  $f(x)$  of degree  $t \leq 2e + 1$ , where the  $w(x_i)$  are the Christoffel numbers (cf. [12, 22]). This quadrature is considered as a  $t$ -design on  $[a, b]$  with weight functions  $w(x)$ .

Dunkl-Xu [12] (see also many references listed in the Reference at the end of this book) studied higher dimensional version, i.e., finite set  $X \subset \Omega \subset \mathbb{R}^n$  satisfying

$$\frac{1}{\int_{\Omega} k(x)dx} \int_{\Omega} f(x)k(x)dx = \frac{1}{|X|} \sum_{i=1}^{\binom{n+e}{e}} w(x_i)f(x_i) \quad (\text{D})$$

for all polynomials  $f(x)$  of degree  $t \leq 2e + 1$ . Since this is an exact quadrature formula for the degree up to  $2e + 1$ , this can be regarded as a stronger version of the quadrature formula studied here (i.e. the degree up to  $2e$ ). Dunkl-Xu [12] discussed examples of  $k(x)$  which has the quadrature formula (D) for some domain  $\Omega \subseteq \mathbb{R}^n$

- (6) On  $\mathbb{R}^1$  or on an interval  $(a, b)$ , we consider the following quadrature

$$\frac{1}{\int_a^b k(x)dx} \int_a^b f(x)k(x)dx = \frac{1}{|X|} \sum_{x \in X} f(x) \quad (\text{E})$$

for all polynomials  $f(x)$  of degree at most  $t$ . Such a quadrature is called a Tchebycheff type quadrature. Suppose  $|X| = e + 1$ . Then it is known that  $t \leq 2e + 1$ . There are some examples, i.e.,  $a = -1, b = 1, k(x) = (1 - x^2)^{-\frac{1}{2}}$ , for which this quadrature (E) hold for  $t = 2e + 1$ . It is an interesting question whether there are such formulas for smaller values of  $t$  with  $|X| = e + 1$ . Some other examples with  $t = e$  are known (see e.g. [23]). We consider whether there is  $k(x)$  (other than the one mentioned above) for which the Tchebycheff type quadrature hold for  $t = 2e$  and  $|X| = e + 1$ .

It is interesting to consider higher dimensional analogue of this result. In a certain domain  $\Omega \subset \mathbb{R}^n$  and for a certain weight function  $k(x)$ , there are some examples of  $X \subset \Omega$  with  $|X| = \binom{n+e}{e}$  when the equation

$$\frac{1}{\int_{\Omega} k(x)dx} \int_{\Omega} f(x)k(x)dx = \frac{1}{|X|} \sum_{x \in X} f(x) \quad (\text{F})$$

is satisfied for any polynomials  $f(x) = f(x_1, \dots, x_n)$  of degree  $t \leq 2e + 1$  (cf. Dunkl-Xu [12]). From our point of view, it would be interesting to consider weight function  $k(x) = h(r)$  which depends only on  $r = \sqrt{x_1^2 + \dots + x_n^2}$  having Tchebycheff quadrature (F) with the size  $|X| = \binom{n+e}{e}$  and  $t = 2e$ . The main theorem in [3] implies the following theorem which may have an independent interest: (see also [2, 4, 5, 7, 9].)

**Theorem 4.1** *Let  $n (\geq 3)$  be not of the form  $n = (2l + 1)^2 - 3$  and let  $t = 2e = 4$ . Then there is no weight function  $k(x) = h(r)$  satisfying the condition (F) with a finite set  $X$  of cardinality  $\binom{n+2}{2}$  for any  $\Omega$  which is invariant under the action of orthogonal group  $O(n)$  of  $\mathbb{R}^n$  and satisfying  $\int_{\Omega} f(x)k(x)dx < \infty$  for polynomials of degree at most 4.*

It seems interesting to know whether there is a quadrature formula (F) with  $|X| = \binom{n+e}{e}$ ,  $t = 2e$ , and  $k(x) = h(r)$ , for larger values of  $e$ . Although it is not yet answered, it seems that, in view of Theorem 4.1, it is unlikely that there are such quadratures for larger values of  $e$ .

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