💲 sciendo



DOI: 10.2478/udt-2019-0004 Unif. Distrib. Theory **14** (2019), no.1, 43-52

# A COMPLETE CLASSIFICATION OF DIGITAL (0, m, 3)-NETS AND DIGITAL (0, 2)-SEQUENCES IN BASE 2

Roswitha Hofer<sup>1</sup> — Kosuke Suzuki<sup>2</sup>

<sup>1</sup>Johannes Kepler University Linz, Linz, AUSTRIA <sup>2</sup>Hiroshima University, Higashi-Hiroshima, JAPAN

ABSTRACT. We give a complete classification of all matrices  $C_1, C_2, C_3 \in \mathbb{F}_2^{m \times m}$ which generate a digital (0, m, 3)-net in base 2 and a complete classification of all matrices  $C_1, C_2 \in \mathbb{F}_2^{\mathbb{N} \times \mathbb{N}}$  which generate a digital (0, 2)-sequence in base 2.

Communicated by Friedrich Pillichshammer

# 1. Introduction and main results

The algorithms for constructing digital (t, m, s)-nets and (t, s)-sequences, which were introduced by Niederreiter [7], are well-established methods to obtain low-discrepancy point sets and low-discrepancy sequences. Low-discrepancy point sets and sequences are the main ingredients of quasi-Monte Carlo quadrature rules for numerical integration (see for example [1, 8] for details). The purpose of this paper is to characterize digital nets and sequences in base 2 with best possible quality parameter t. We start the paper with introducing the algorithm for digital (t, m, s)-nets and digital (t, s)-sequences in base b and defining the quality parameter t.

<sup>© 2019</sup> BOKU-University of Natural Resources and Life Sciences and Mathematical Institute, Slovak Academy of Sciences.

<sup>2010</sup> Mathematics Subject Classification: 11K16, 11K38.

Keywords: digital nets, digital sequences, classification of generating matrices.

The first author is supported by the Austrian Science Fund (FWF): Project F5505-N26, which is a part of the Special Research Program "Quasi-Monte Carlo Methods: Theory and Applications". The second author is supported by Grant-in-Aid for JSPS Fellows (No. 17J00466). Licensed under the Creative Commons Atribution-NC-ND 4.0 International Public License.

#### ROSWITHA HOFER — KOSUKE SUZUKI

Let  $\mathbb{N}$  be the set of all positive integers,  $\mathbb{F}_b$  be the field of b elements with a prime power b, and  $\mathbf{Z}_b := \{0, 1, \dots, b-1\}$ . For  $m \in \mathbb{N}$ ,  $\mathbb{F}_b^{m \times m}$  denotes the set of all  $m \times m$  matrices over  $\mathbb{F}_b$ . For  $n \in \mathbb{N} \cup \{0\}$ , we write the *b*-adic expansion of n as  $n = \sum_{i=1}^{\infty} z_i(n) b^{i-1}$  with  $z_i(n) \in \mathbf{Z}_b$ , where all but finitely many  $z_i(n)$  equal zero. Let  $s, m \in \mathbb{N}$ .

The definition of the digital net over  $\mathbb{F}_b$  needs the following data:

- (A) bijections  $\psi_r \colon \mathbf{Z}_b \to \mathbb{F}_b$  for integers  $1 \le r \le m$  with  $\psi_r(0) = 0$ ,
- (B) matrices  $C_1, \ldots, C_s \in \mathbb{F}_b^{m \times m}$ ,
- (C) bijections  $\lambda_{i,j} \colon \mathbb{F}_b \to \mathbb{Z}_b$  for integers  $1 \leq i \leq m$  and  $1 \leq j \leq s$ .

For  $1 \leq j \leq s$  and  $k \in \mathbb{N} \cup \{\infty\}$ , we define the function  $\phi_{k,j} \colon \mathbb{F}_b^k \to [0,1]$  as

$$\phi_{k,j}((y_1,\ldots,y_k)^{\top}) := \sum_{i=1}^k \frac{\lambda_{i,j}(y_i)}{b^i}$$

The digital net generated by  $(C_1, \ldots, C_s)$  is a set of  $b^m$  points in  $[0, 1)^s$  that is constructed as follows. We define

$$\boldsymbol{y}_{n,j} \in \mathbb{F}_b^m \quad \text{for} \quad 0 \le n < b^m \quad \text{and} \quad 1 \le j \le s$$

as

$$\boldsymbol{y}_{n,j} := C_j \cdot \left( \psi_1(z_1(n)), \dots, \psi_m(z_m(n)) \right)^{\prime} \in \mathbb{F}_b^m.$$

Then we obtain the *n*-th point  $\boldsymbol{x}_n$  by applying  $\phi_{m,j}$  componentwise to the  $\boldsymbol{y}_{n,j}$ , i.e.,

$$\boldsymbol{x}_n := (\phi_{m,1}(\boldsymbol{y}_{n,1}), \dots, \phi_{m,s}(\boldsymbol{y}_{n,s}))$$

Finally letting n range between 0 and  $b^m - 1$  we obtain the point set

 $\{\boldsymbol{x}_0,\ldots,\boldsymbol{x}_{b^m-1}\} \subset [0,1)^s$ 

that is called the digital net generated by  $(C_1, \ldots, C_s)$ .

In a similar way, to define digital sequences we choose data of

- (A) bijections  $\psi_r \colon \mathbf{Z}_b \to \mathbb{F}_b$  for all integers  $r \ge 1$  with  $\psi_r(0) = 0$ ,
- (B') infinite matrices  $C_1, \ldots, C_s \in \mathbb{F}_b^{\mathbb{N} \times \mathbb{N}}$ ,

(C') bijections  $\lambda_{i,j} \colon \mathbb{F}_b \to \mathbb{Z}_b$  for all integers  $i \ge 1$  and  $1 \le j \le s$ .

Then the digital sequence generated by  $(C_1, \ldots, C_s)$  is the sequence of points in  $[0, 1]^s$  that is constructed as follows. We define

$$oldsymbol{y}_{n,j} \in \mathbb{F}_b^{\mathbb{N}} \quad ext{for} \ n \in \mathbb{N} \cup \{0\}$$

and

$$1 \leq j \leq s$$
 as  $\boldsymbol{y}_{n,j} := C_j \cdot \left(\psi_1(z_1(n)), \psi_2(z_2(n)), \ldots\right)^{\mathsf{I}} \in \mathbb{F}_b^{\mathbb{N}}$ 

## A CLASSIFICATION OF DIGITAL NETS AND SEQUENCES

This matrix-vector multiplication is well-defined since almost all  $z_i(n)$  equal zero. Then we obtain the *n*-th point  $\boldsymbol{x}_n$  by setting

$$oldsymbol{x}_n := ig(\phi_{\infty,1}(oldsymbol{y}_{n,1}), \dots, \phi_{\infty,s}(oldsymbol{y}_{n,s})ig).$$

The digital sequence generated by  $(C_1, \ldots, C_s)$  is the sequence of points  $\{\boldsymbol{x}_0, \boldsymbol{x}_1, \ldots\} \subset [0, 1]^s$ .

The nonnegative integer t in the notions of (t, m, s)-nets and (t, s)-sequences quantifies in a certain sense the uniformity of digital nets and sequences. Let  $b \in \mathbb{N} \setminus \{1\}$ . A set  $\mathcal{P}$  of  $b^m$  points in  $[0, 1)^s$  is said to be a (t, m, s)-net in base b if every subinterval of the form

$$\prod_{i=1}^{s} \left[ a_i/b^{c_i}, (a_i+1)/b^{c_i} \right) \quad \text{with integers} \quad c_i \ge 0 \quad \text{and} \quad 0 \le a_i < b^{c_i}$$

and of volume  $b^{t-m}$  contains exactly  $b^t$  points from  $\mathcal{P}$ . For the definition of (t, s)-sequences in base b, we need to introduce the truncation operator. For  $x \in [0, 1]$  with the prescribed b-adic expansion  $x = \sum_{i=1}^{\infty} x_i/b^i$  (where the case  $x_i = b - 1$  for almost all i is allowed), we define the m-digit truncation

$$[x]_m := \sum_{i=1}^m x_i / b^i.$$

For  $\boldsymbol{x} = (x_1, \ldots, x_s) \in [0, 1]^s$ , the coordinate-wise *m*-digit truncation of  $\boldsymbol{x}$  is defined as

$$[\boldsymbol{x}]_m := ([x_1]_m, \dots, [x_s]_m)$$

A sequence  $S = \{x_0, x_1, ...\}$  of points in  $[0, 1]^s$  with prescribed *b*-adic expansions is said to be a (t, s)-sequence in base *b* if, for all nonnegative integers *k* and *m*, the set

$$\{[x_{kb^m}]_m, \dots, [x_{(k+1)b^m-1}]_m\}$$

is a (t, m, s)-net in base b.

By the definitions of (t, m, s)-nets and (t, s)-sequences, a smaller t implies more conditions on the uniformity of the points and of the sequences. Indeed a smaller t corresponds with a smaller discrepancy bound (cf. [7]). Hence smaller twould be appreciated and t = 0 is the best possible. Having lowest possible value 0 for t has another merit: the randomized quasi-Monte Carlo estimator of a scrambled (0, m, s)-net in base b is asymptotically normal [6]. However, t = 0 cannot be attained when s is large. It is well known that (0, m, s)-nets in any base b exist only if  $s \leq b + 1$  and (0, s)-sequences in base b exist only if  $s \leq b$  [8, Corollary 4.24]. On the other hand, there are many known digital (0, b)-sequences in prime base b, including the two-dimensional Sobol' sequence for b = 2 [9], Faure sequences [2], generalized Faure sequences [10], and its reorderings [3]. From these sequences we can construct digital (0, m, b + 1)-nets in base b, see [8, Lemma 4.22] or Lemma 2.3.

A characterization of (0, m, 3)-net in base 2 generated by  $(I, C, C^2)$  with some  $C \in \mathbb{F}_2^{m \times m}$  was given in [5] and a characterization of (0, 2)-sequences in base 2 generated by non-singular upper-triangular matrices  $(C_1, C_2)$  was given in [4]. Our contribution in this note is to classify all generating matrices of digital (0, m, 3)-nets and digital (0, 2)-sequences in base 2.

For the statements of our results, we introduce some notation. We fix a prime power b and consider digital nets over  $\mathbb{F}_b$ . Let  $I_m$  be the  $m \times m$  identity matrix in  $\mathbb{F}_b^{m \times m}$ . Let  $J_m$  be the  $m \times m$  anti-diagonal matrix in  $\mathbb{F}_b^{m \times m}$  whose antidiagonal entries are all 1, and  $P_m$  be the  $m \times m$  upper-triangular Pascal matrix in  $\mathbb{F}_2^{m \times m}$  (note that for  $P_m$  we only consider the case b = 2), i.e.,

$$J_m = \begin{pmatrix} 0 & 1 \\ & \ddots & \\ 1 & & 0 \end{pmatrix}, \qquad P_m = \left( \begin{pmatrix} j-1 \\ i-1 \end{pmatrix} \right)_{i,j=1}^m = \begin{pmatrix} \begin{pmatrix} 0 \\ 0 \end{pmatrix} & \begin{pmatrix} 1 \\ 0 \end{pmatrix} & \cdots & \begin{pmatrix} m-1 \\ 0 \end{pmatrix} \\ & \begin{pmatrix} 1 \\ 1 \end{pmatrix} & \vdots \\ & & \ddots & \vdots \\ & & & \begin{pmatrix} m-1 \\ 1 \end{pmatrix} \end{pmatrix},$$

where the latter is considered modulo 2. If there is no confusion, we omit the subscripts and simply write I, J, and P. Let  $\mathcal{L}_m$  (resp.  $\mathcal{U}_m$ ) be the set of non-singular lower- (resp. upper-) triangular  $m \times m$  matrices over  $\mathbb{F}_b$ . Let  $\mathcal{L}_\infty$ (resp.  $\mathcal{U}_\infty$ ) be the set of non-singular lower- (resp. upper-) triangular infinite matrices over  $\mathbb{F}_b$ . Let

$$P_{\infty} \in \mathbb{F}_2^{\mathbb{N} \times \mathbb{N}}$$

be the infinite matrix whose  $m \times m$  upper left submatrix is  $P_m$  for all  $m \geq 1$ . Note that for  $C \in \mathbb{F}_b^{\mathbb{N} \times \mathbb{N}}$  and  $L \in \mathcal{L}_\infty$ ,  $U \in \mathcal{U}_\infty$  the products LC and CU are well defined and (LC)U = L(CU). For  $C \in \mathbb{F}_b^{m \times m}$  with  $m \in \mathbb{N} \cup \{\infty\}$  and for  $k \in \mathbb{N}$  with  $k \leq m$  we write  $C^{(k)} \in \mathbb{F}_b^{k \times k}$  for the upper left  $k \times k$  submatrix of C.

We are now ready to state our main results.

**THEOREM 1.1.** Let b = 2,  $m \ge 1$  be an integer, and  $C_1, C_2, C_3 \in \mathbb{F}_2^{m \times m}$ . Then the following statements are equivalent:

- (i)  $(C_1, C_2, C_3)$  generates a digital (0, m, 3)-net in base 2;
- (ii) There exist  $L_1, L_2 \in \mathcal{L}_m, U \in \mathcal{U}_m$ , and non-singular  $M \in \mathbb{F}_2^{m \times m}$  such that

$$(C_1, C_2, C_3) = (JM, L_1UM, L_2PUM).$$

### A CLASSIFICATION OF DIGITAL NETS AND SEQUENCES

**THEOREM 1.2.** Let b = 2 and  $C_1, C_2 \in \mathbb{F}_2^{\mathbb{N} \times \mathbb{N}}$ . Then the following statements are equivalent:

- (i)  $(C_1, C_2)$  generates a digital (0, 2)-sequence in base 2;
- (ii) There exist  $L_1, L_2 \in \mathcal{L}_{\infty}$  and  $U \in \mathcal{U}_{\infty}$  such that  $(C_1, C_2) = (L_1 U, L_2 P_{\infty} U).$

Well-known generating matrices of the digital (0, 2)-sequences over  $\mathbb{F}_2$  are the following: (I, P) for two-dimensional Sobol' sequence and the Faure sequence over  $\mathbb{F}_2$ ,  $(L_1, L_2P)$  with any  $L_1, L_2 \in \mathcal{L}_{\infty}$  for generalized Faure sequences over  $\mathbb{F}_2$ . We also know good reorderings of digital (0, 2)-sequences in the sense that we have that  $(G_1U, G_2U)$  with any  $U \in \mathcal{U}_{\infty}$  generates a (0, 2)-sequence if  $(G_1, G_2)$  generates (0, 2)-sequence. Thus Theorem 1.2 states that every digital (0, 2)-sequence over  $\mathbb{F}_2$  is a reordering of a generalized Faure sequence.

In the rest of the paper, we give auxiliary results in Section 2 and prove the above theorems in Section 3.

## 2. Auxiliary results

In this section, we fix a prime power b and consider digital nets and digital sequences over  $\mathbb{F}_b$ . We start with t-value-preserving operations.

**LEMMA 2.1** ([5, Lemma 2.2]). Let

 $C_1, \ldots, C_s \in \mathbb{F}_b^{m \times m}$  and  $L_1, \ldots, L_s \in \mathcal{L}_m$ .

Let  $G \in \mathbb{F}_{b}^{m \times m}$  be non-singular. Then the following are equivalent.

- (i)  $(C_1, \ldots, C_s)$  generates a digital (t, m, s)-net in base b.
- (ii)  $(L_1C_1G,\ldots,L_sC_sG)$  generates a digital (t,m,s)-net in base b.

LEMMA 2.2. Let

 $C_1, \ldots, C_s \in \mathbb{F}_h^{\mathbb{N} \times \mathbb{N}}, \qquad L_1, \ldots, L_s \in \mathcal{L}_\infty \quad and \quad U \in \mathcal{U}_\infty.$ 

Then the following are equivalent.

- (i)  $(C_1, \ldots, C_s)$  generates a digital (t, s)-sequence in base b.
- (ii)  $(L_1C_1U, \ldots, L_sC_sU)$  generates a digital (t, s)-sequence in base b.

Proof. A slight adaption of the proof of [3, Proposition 1] (resp. [10, Theorem 1]) shows that multiplying  $L_i$  from left (resp. multiplying U from right) does not change the *t*-value. Note that here we used that  $L_i^{-1}$  exists in  $\mathcal{L}_{\infty}$  and  $U^{-1}$  exists in  $\mathcal{U}_{\infty}$ .

#### ROSWITHA HOFER — KOSUKE SUZUKI

The following results point out relations between digital nets and sequences.

**LEMMA 2.3** ([8, Lemma 4.22]). Let  $\{x_i\}_{i\geq 0}$  be a (t,s)-sequence in base b. Then  $\{(x_i, ib^{-m})\}_{i=0}^{b^m-1}$  is a (t, m, s+1)-net in base b.

LEMMA 2.4. Let

$$C_1, \ldots, C_s \in \mathbb{F}_h^{\mathbb{N} \times \mathbb{N}}.$$

Then the following are equivalent.

- (i)  $(C_1, \ldots, C_s)$  generates a digital (t, s)-sequence in base b.
- (ii)  $(C_1^{(m)}, \ldots, C_s^{(m)})$  generates a digital (t, m, s)-net in base b for every  $m \in \mathbb{N}$ .
- (iii)  $(J_m, C_1^{(m)}, \dots, C_s^{(m)})$  generates a digital (t, m, s+1)-net in base b for every  $m \in \mathbb{N}$ .

Proof. (ii) implies (i) by [8, Theorem 4.36]. Clearly (iii) shows (ii). (i) implies (iii) by Lemma 2.3.  $\hfill \Box$ 

Having t = 0 is related to LU decomposability. In particular, we have a characterization of digital (0, 1)-sequences and digital (0, m, 2)-nets in base b.

**LEMMA 2.5.** Let b be a prime power. Let  $B \in \mathbb{F}_b^{m \times m}$ . Then  $(J_m, B)$  generates a digital (0, m, 2)-net in base b if and only if there exist  $L \in \mathcal{L}_m$  and  $U \in \mathcal{U}_m$  such that B = LU.

Proof. This is essentially proved in [5, Lemma 3.1] for b = 2, and the proof therein can be applied to the general case. However, for its importance, we give a brief proof. It can be shown that  $(J_m, B)$  generates a digital (0, m, 2)-net in base b if and only if all leading principal minors of B are different from zero, which is equivalent to the LU decomposability of B.

**LEMMA 2.6.** Let  $m \geq 1$  be an integer and  $C_1, C_2 \in \mathbb{F}_b^{m \times m}$ . Then  $(C_1, C_2)$  generates a (0, m, 2)-net in base b if and only if there exist  $L \in \mathcal{L}_m$ ,  $U \in \mathcal{U}_m$  and non-singular  $M \in \mathbb{F}_b^{m \times m}$  such that  $(C_1, C_2) = (JM, LUM)$ .

Proof. Let  $M = JC_1$ . By putting  $C'_2 = C_2 M^{-1}$ ,  $t(C_1, C_2) = 0$  is equivalent to  $t(JM, C'_2M) = 0$ , which is equivalent to  $t(J, C'_2) = 0$  by Lemma 2.1. Hence Lemma 2.6 reduces to the case  $C_1 = J$ , i.e., Lemma 2.5.

**LEMMA 2.7.** Let  $B \in \mathbb{F}_b^{\mathbb{N} \times \mathbb{N}}$ . Then B generates a digital (0, 1)-sequence in base b if and only if there exist  $L \in \mathcal{L}_{\infty}$  and  $U \in \mathcal{U}_{\infty}$  such that B = LU.

## A CLASSIFICATION OF DIGITAL NETS AND SEQUENCES

Proof. First we assume that B generates a digital (0, 1)-sequence in base b. Then it follows from Lemma 2.4 that  $(J_m, B^{(m)})$  generates (0, m, 2)-net for every  $m \in \mathbb{N}$ . Thus by Lemma 2.5 there exist unique  $L_m \in \mathcal{L}_m$  whose diagonal entries are one and  $U_m \in \mathcal{U}_m$  such that  $B^{(m)} = L_m U_m$ . By comparing the upper left  $n \times n$  submatrix of this equation for  $n \leq m$ , we have  $L_m^{(n)} = L_n$  and  $U_m^{(n)} = U_n$  for all  $n \leq m$ . This implies that there exists unique  $L \in \mathcal{L}_\infty$  and  $U \in \mathcal{U}_\infty$  such that  $L^{(m)} = L_m$  and  $U_m^{(m)} = U_m$  holds for all m, and hence we have B = LU. This shows the "only if" part. The converse holds from Lemma 2.2 and the fact that I generates a digital (0, 1)-sequence in base b.

In the rest of the section, we focus on digital nets over  $\mathbb{F}_2$ . The first author and Larcher essentially determined all digital (0, 2)-sequences in base 2 generated by non-singular infinite upper-triangular matrices [4, Proposition 4]. The following two auxiliary results are mainly based on this result, whose proof essentially needs the restriction to a finite field with just two elements. Thus a generalization of our theorems in this paper to a more arbitrary finite field would need a generalization of [4, Proposition 4]. We would like to keep this task for future research.

**LEMMA 2.8.** Let  $U_1, U_2 \in \mathcal{U}_m$ . Then  $(J_m, U_1, U_2)$  generates (0, m, 3)-net in base 2 if and only if  $U_2 = P_m U_1$  holds.

Proof. The "only if" part is essentially derived in the proof of [4, Proposition 4]. Now we assume  $U_2 = P_m U_1$ . From the construction in [2] and Lemma 2.3, (J, I, P) generates a (0, m, 3)-net. Then it follows from Lemma 2.1 with

$$(L_1, L_2, L_3) = (JU_1^{-1}J, I, I)$$
 and  $G = U_1$ 

that

$$((JU_1^{-1}J)JU_1, IU_1, PU_1) = (J, U_1, PU_1)$$

also generates a (0, m, 3)-net. Thus we have proved the converse.

**PROPOSITION 2.9.** Let  $U_1, U_2 \in \mathcal{U}_{\infty}$ . Then the following are equivalent:

- (i)  $(U_1, U_2)$  generates a digital (0, 2)-sequence in base 2.
- (ii)  $U_2 = P_{\infty}U_1$  holds.

Proof. (i) implies (ii) by [4, Proposition 4]. The converse follows from Lemma 2.2 and the construction in [2].  $\Box$ 

49

## ROSWITHA HOFER - KOSUKE SUZUKI

# 3. Proofs of Theorem 1.1 and 1.2

Having all the auxiliary results of the previous section at hand, the proofs of our theorems are rather short. In the proofs, for matrices

$$Q, R, S \in \mathbb{F}_2^{m \times m}$$

let t(Q, R, S) be the *t*-value of the digital net generated by (Q, R, S).

Proof of Theorem 1.1. Let  $M = JC_1$ . By putting

$$C'_2 = C_2 M^{-1}$$
 and  $C'_3 = C_3 M^{-1}$ ,

 $t(C_1,C_2,C_3)=0 \quad \text{is equivalent to} \quad t(JM,C_2'M,C_3'M)=0,$ 

which is equivalent to

$$t(J, C'_2, C'_3) = 0$$

by Lemma 2.1. Hence Theorem 1.1 reduces to the case  $C_1 = J$ , i.e., it suffices to show the following claim.

**PROPOSITION 3.1.** Let  $m \ge 1$  be an integer and

 $C_1, C_2 \in \mathbb{F}_2^{m \times m}.$ 

Then the following are equivalent.

- (i)  $(J, C_1, C_2)$  generates a (0, m, 3)-net in base 2.
- (ii) There exist

$$L_1, L_2 \in \mathcal{L}_m \quad and \quad U \in \mathcal{U}_m$$

such that

$$C_1 = L_1 U$$
 and  $C_2 = L_2 P U$ .

We now prove Proposition 3.1. First we assume (ii). By Lemma 2.1 with

$$(L_1, L_2, L_3) = (I, L_1^{-1}, L_2^{-1})$$
 and  $G = I$ 

we have

$$t(J, C_1, C_2) = t(J, L_1U, L_2PU)$$
  
=  $t(J, U, PU) = 0,$ 

where the last equality follows from Lemma 2.8. Thus we have (i).

We now assume (i). By Lemma 2.5, there exist

$$L_1, L_2 \in \mathcal{L}_m$$
 and  $U_1, U_2 \in \mathcal{U}_m$   
 $C_1 = L_1 U_1$  and  $C_2 = L_2 U_2$ .

such that

Hence, by Lemma 2.1 with

 $(L_1, L_2, L_3) = (I, L_1, L_2)$  and G = I

we have

$$t(J, U_1, U_2) = t(J, L_1U_1, L_2U_2)$$
$$= t(J, C_1, C_2) = 0.$$

Finally, Lemma 2.8 implies  $U_2 = PU_1$ , which shows (ii).

Proof of Theorem 1.2. (ii) implies (i) by Lemma 2.2 and Proposition 2.9. Let us now assume (i). Then by Lemma 2.7 there exist

$$L_1, L_2 \in \mathcal{L}_{\infty}$$
 and  $U_1, U_2 \in \mathcal{U}_{\infty}$ 

such that

$$C_1 = L_1 U_1 \quad \text{and} \quad C_2 = L_2 U_2$$

We apply Lemma 2.2 and obtain that  $(U_1, U_2)$  generates a (0, 2)-sequence in base 2. Finally Proposition 2.9 brings

$$U_2 = P_\infty U_1$$

and the result follows.

#### REFERENCES

- DICK, J.—PILLICHSHAMMER, F.: Digital Nets and Sequences: Discrepancy Theory and Quasi-Monte Carlo Integration. Cambridge University Press, Cambridge, 2010.
- [2] FAURE, H.: Discrépance de suites associées à un système de numération (en dimension s), Acta Arith. 41 (1982), 337–351.
- [3] FAURE, H.—TEZUKA, S.: Another random scrambling of digital (t, s)-sequences. In: Monte Carlo and Quasi-Monte Carlo Methods 2000, (K. T. Fang et. al, eds.), Springer--Verlag, Berlin, 2002, pp. 242–256.
- [4] HOFER, R.—LARCHER, G.: On existence and discrepancy of certain digital Niederreiter-Halton sequences, Acta Arith. 141 (2010), 369–394.
- [5] KAJIURA, H.—MATSUMOTO, M.—SUZUKI, K.: Characterization of matrices B such that (I, B, B<sup>2</sup>) generates a digital net with t-value zero, Finite Fields Appl. 52 (2018), 289–300.
- [6] LOH, W.L.: On the asymptotic distribution of scrambled net quadrature, Ann. Statist. 31 (2003), 1282–1324.

## ROSWITHA HOFER - KOSUKE SUZUKI

- [7] NIEDERREITER, H.: Point sets and sequences with small discrepancy, Monatsh. Math. 104 (1987), 273–337.
- [8] \_\_\_\_\_ Random Number Generation and Quasi-Monte Carlo Methods. In: CBMS-NSF Regional Conference Series, Applied Mathematics Vol. 63, Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, 1992.
- SOBOĽ, I. M.: Distribution of points in a cube and approximate evaluation of integrals, Ž. Vyčisl. Mat. i Mat. Fiz. 7 (1967), 784–802. (In Russian)
- [10] TEZUKA, S.: A Generalization of Faure Sequences and its Efficient Implementation, Research Report IBM RT0105 (1994), 1-10. Retrieved as a preprint 2nd of August 2018 from https://www.researchgate.net/publication/311808492\_A\_generalization\_of\_Faure\_ sequences\_and\_its\_efficient\_implementation

Received June 11, 2018 Accepted August 22, 2018

#### **Roswitha Hofer**

Institute of Financial Mathematics and Applied Number Theory Johannes Kepler University Linz Altenbergerstr. 69, 4040 Linz AUSTRIA

E-mail: roswitha.hofer@jku.at

#### Kosuke Suzuki

Graduate School of Science Hiroshima University 1-3-1 Kagamiyama Higashi-Hiroshima, 739-8526 JAPAN

JSPS Research Fellow E-mail: kosuke-suzuki@hiroshima-u.ac.jp