Group embeddings of partial Latin squares

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Group Theory and Computational Methods ICTS Bangalore - 11/11/16



joint work with **Ian Wanless** (Monash University) based on work of Ian with **Bridget Webb** (The Open University)

Latin square

A **Latin square** (LS) of order *n* is an $n \times n$ matrix in which each of *n* symbols occurs exactly once in each row and column.

For example, a LS of order 4 is

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- the Cayley table of a finite group is a LS

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Some (open) problems

▶ Which PLS can be completed to a LS? Andersen & Hilton (1983): $n \times n$ PLS is completable if size $\leq n - 1$; Hall (1945): every $(n - r) \times n$ Latin rectangle is completable; see Euler (2010, 2013) for recent work and references

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- Which PLS can be completed to a subtable of a Cayley table?

Group embeddings

The PLS $\begin{bmatrix} 0 & \cdot & 3 \\ \cdot & 2 & \cdot & 0 \\ 2 & 3 & 1 & \cdot \end{bmatrix}$ embeds in the Cayley table of $(\mathbb{Z}_4, +)$:

+	0	1	2	3	
0	0	1	2	3	
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Group embedding of PLS

An **embedding** of a PLS in a group *G* is a triple (ρ, κ, σ) of injective maps from respectively the rows, columns, and symbols, to *G*, such that for any symbol *s* in row *r* and column *c*, we have $\rho(r)\kappa(c) = \sigma(s)$.

We'll discuss solutions to the following questions

• Dénes & Keedwell asked ("Open Problem 3.8", 1974): given *n*, what is the largest number $m = \psi(n)$ such that *every* PLS of size *m* can be embedded in some group of order *n*.

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Clearly, $\psi_{\circ}(n) \leq \psi_{+}(n) \leq \psi(n)$.

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Note:

- ▶ (1), (2), and (3) are based on work of Wanless & Webb
- ► (4) is joint work of D. & Wanless

Finite Case

The solution to (1)–(3)

Theorem (Wanless & Webb 2015)

If n is a positive integer, then

$$\psi(n) = \begin{cases} 1 & (n = 1, 2) \\ 2 & (n = 3) \\ 3 & (n = 4, \text{ or } n > 3 \text{ odd}) \\ 5 & (n = 6, \text{ or } n \equiv 2, 4 \text{ mod } 6 \text{ and } n > 4 \\ 6 & (n \equiv 0 \text{ mod } 6 \text{ and } n > 6), \end{cases}$$

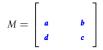
and

$$\psi_{+}(n) = \begin{cases} 1 & (n = 1, 2) \\ 2 & (n = 3) \\ 3 & (n = 4 \text{ or } n > 3 \text{ odd}) \\ 5 & (n > 4 \text{ even}), \end{cases}$$

and $\psi_{\circ}(n) = \psi_{+}(n)$.

Quadrangle Criterion (QC)

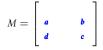
A 4-tuple of entries of a matrix M is a **quadrangle** if the four elements are the corners of a rectangular block in M. The matrix M satisfies the **QC** if the any 3 entries of a quadrangle determine the 4th.



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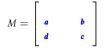
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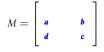
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Proof.

For distinct group elements i, j let $m_{i,j} = ij$ be the element in the Cayley table with row j and column j. Consider a quadrangle defined by rows i, k and columns j, l, that is, $m_{i,j} = ij$, $m_{i,l} = il$, $m_{k,l} = kl$, $m_{k,j} = kj$.

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$$m_{k,j} = kj = m_{k,l}l^{-1}i^{-1}m_{i,j} = m_{k,l}m_{i,l}^{-1}m_{i,j}.$$

Consider the PLS
$$P = \begin{bmatrix} a & b & \cdot \\ c & a & b \\ \cdot & c & d \end{bmatrix}$$
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This shows:

Lemma

For every *n*, we have $\psi(n) \leq 6$.

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is embedded in a group *G*; let the rows and columns of that embedding be labelled with group elements r_1, r_2 and c_1, \ldots, c_ℓ , respectively.

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and $r \in G$ has order ℓ , which implies $\ell \mid |G|$. Clearly, *P* can be embedded in any group which has an element of order ℓ .

Lemma

Upper bounds for ψ are given as follows:

- $\psi(1) = \psi(2) = 1$, $\psi(3) = 2$, $\psi(4) = 3$, and $\psi(6) = 5$ (direct comp.)
- $\psi(n) = 3$ for $n \ge 5$ odd (by previous lemma)
- $\psi(n) \leq 5$ for n > 6 with $n \equiv 2, 4 \mod 6$ (by previous lemma)
- $\psi(n) \leq 6$ for n > 6 with $n \equiv 0 \mod 6$ (QC showed $\psi(n) \leq 6$ for all n)

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Good news: there are only finitely many PLS to consider!

The list of candidates

Number of species (Wanless 2007)

A **species** is an orbit of PLS (of order *n*) under the action of $Sym(n) \wr Sym(3)$, acting naturally on the PLS represented as sets of triples (r, c, s):

Two LS *P* and *P'* are **isotopic** if they are in the same $Sym(n) \times Sym(n) \times Sym(n)$ -orbit; they are **conjugate** if they are in the same Sym(3)-orbit.

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size	1	2	3	4	5	6	7
# species	1	2	5	18	59	306	1861

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Known: The 6 conjugates of a Cayley table are all isotopic; this implies: If P and P' are PLS of the same species, then P can be embedded in a group if and only if P' can.

Reducing the list of candidates

Most PLS don't need to be considered because they contain entries which may be omitted without affecting embeddability, for example, if

$$P = \begin{bmatrix} a & \cdot & \cdot \\ \cdot & a & b \\ b & c & \cdot \end{bmatrix} \text{ and } P' = \begin{bmatrix} a & \cdot & \cdot \\ \cdot & a & b \\ b & \cdot & \cdot \end{bmatrix}$$

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Reduced number of species

Getting rid of "obvious" candidates which do / do not embedd in groups of size $n \ge 6$, the following numbers of species remain:

size	1	2	3	4	5	6	7
# species	1	2	5	18	59	306	1861
# "reduced"	0	0	0	2	0	11	50

Recall: it remains to show that **for all even** *n* > **6** we have

 $\psi(n) \ge 5$ if $n \equiv 2, 4 \mod 6$, $\psi(n) \ge 6$ if $n \equiv 0 \mod 6$;

in other words, that every PLS of size ≤ 5 can be embedded in some group of order *n* for all n > 6 with $n \equiv 2, 4 \mod 6$; analogously for $n \equiv 0 \mod 6$.

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Proof of lower bound

- every PLS of size $s \leq 3$ can be embedded in any group of order n > 6.
- ▶ there are two species of PLS of size 4 to check, namely

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- it remains to consider $n \equiv 0 \mod 6$ and 11 species of PLS of size 6

Proof of lower bound (cont.)

Let n > 6 with $n \equiv 0 \mod 6$; consider the 11 candidates of size 6. Two of them are

$$\begin{bmatrix} a & b & c \\ b & c & a \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} a & b & \cdot \\ c & \cdot & b \\ \cdot & c & d \end{bmatrix}.$$

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Proof of lower bound (cont.)

Let n > 6 with $n \equiv 0 \mod 6$; consider the 11 candidates of size 6. Two of them are

$$\begin{bmatrix} a & b & c \\ b & c & a \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} a & b & \cdot \\ c & \cdot & b \\ \cdot & c & d \end{bmatrix}.$$

The left embeds in groups of order $n \equiv 0 \mod 3$; the right one embeds in the dihedral group $D_6 = \langle r, s \mid r^3 = s^2 = 1, sr = r^{-1}s \rangle$ via

	1	rs	S
1	1	rs	. •
r	r	. •	rs
r^2s	•	r	r^2

Proof of lower bound (cont.)

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The remaining 9 PLS can be embedded in cyclic groups of any order > 6.

This completes the proof for $\psi(n)$; cases $\psi_+(n)$ and $\psi_\circ(n)$ analogously.

Infinite Case

Is there a PLS which can be embedded in an infinite group, but in no finite?

Is there a PLS which can be embedded in an infinite group, but in no finite?

Hirsch & Jackson (2012), Undecidability of representability as binary relations.

*	1	2	3	4	5	6	7	8	9
1	1	2 3	3	4 10	5	6	7	8	9
2	2	3		10					
3	3							13	
4	4			5		11			
5	5	10							
6	6					7		12	
7	7			11					
1 2 3 4 5 6 7 8 9	8	13						9	
9	9					12			

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FIGURE 1. A partial group embeddable in a group but not into any finite group.

EXAMPLE 3.7. The content of the table in Figure 1 gives a pattern that does not appear in any Latin square isotopic to the multiplication table of any finite group but that does appear in the multiplication table of an infinite group.

An interesting combinatorial problem is to find the smallest number of entries such a partial Latin square may have. A careful analysis of the proof of [32, Lemma 1.2], shows that in the partial table of Figure 1 we do not need all of the entries resulting from products with the element 1 (5 entries may be dropped from the existing 29; again, we omit details).

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*	1	2	3	4	5	6	7	8	9
1	1	2 3	3	4	5	6	7	8	9
2	2	3		10					
3	3							13	
4	4			5		11			
1 2 3 4 5 6 7 8 9	5	10							
6	6					7		12	
7	7			11					
8	8	13						9	
9	9					12			

FIGURE 1. A partial group embeddable in a group but not into any finite group.

This PLS of size 29 can be embedded in Higman's (1951) group $\langle a, b, c, d \mid b^a = b^2, \ c^b = c^2, \ d^c = d^2, \ a^d = a^2 \rangle$

which has no non-trivial finite quotients!

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*	1	2	3	4	5	6	7	8	9
1	1	2 3	3	4	5	6	7	8	9
2	2	3		10					
3	3							13	
4	4			5		11			
5	1 2 3 4 5 6 7 8 9	10							
6	6					7		12	
7	7			11					
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$$\langle a, b, c, d \mid b^{a} = b^{2}, c^{b} = c^{2}, d^{c} = d^{2}, a^{d} = a^{2} \rangle$$

which has no non-trivial finite quotients!

Question

What is the smallest PLS which can be embedded in an infinite group but in no finite group?

From PLS to group

A PLS which is embedded in a group *G* yields a list of relations in *G*: If *s* is in the row and column labelled *r* and *c*, respectively, then rc = s in *G*.

Example					
The embedding of					
$P = \begin{bmatrix} s_1 & s_2 & s_3 \\ \cdot & s_3 & s_1 \\ s_2 & s_1 & \cdot \end{bmatrix} $ in a group via		c_1	c_2	<i>C</i> ₃	
$P = \begin{bmatrix} s_1 & s_2 & s_3 \\ \vdots & s_2 & s_3 \end{bmatrix}$ in a group via	r_1	<i>s</i> ₁	S 2	<i>S</i> ₃	
	r_2	•	S 3	<i>S</i> ₁	
yields relations	<i>r</i> ₃	s ₂	<i>s</i> ₁	•	
$\mathcal{R} = \{r_1c_1 = s_1, r_1c_2 = s_2, r_1c_3 =$	= <i>s</i> ₃ ,	$r_2 c_2$	$= s_3$,	
$r_2 c_3 = s_1, r_3 c_1 = s_2, r_3 c_2 =$	$= s_1$				

From PLS to group

A PLS which is embedded in a group G yields a list of relations in G: If s is in the row and column labelled r and c, respectively, then rc = s in G.

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		c_1	c_2	<i>C</i> ₃	
$P = \begin{bmatrix} s_1 & s_2 & s_3 \\ \cdot & s_3 & s_1 \\ s_2 & s_1 & \cdot \end{bmatrix} $ in a group via	r_1	<i>s</i> ₁	s ₂	S 3	
	r_2	.	S 3	S_1	
yields relations	r_3	s ₂	s_1	·	
$\mathcal{R} = \{r_1c_1 = s_1, r_1c_2 = s_2, r_1c_3 =$	<i>s</i> ₃ ,	$r_2 c_2$	$= s_{3}$,	
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Every group in which *P* can be embedded must satisfy these relations;

From PLS to group

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$P = \begin{bmatrix} s_1 & s_2 & s_3 \\ \cdot & s_3 & s_1 \\ s_2 & s_1 & \cdot \end{bmatrix} $ in a group via	r_2	•	s ₃	<i>S</i> ₁
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Every group in which P can be embedded must sat	tisfy	thes	e rel:	ations

Every group in which *P* can be embedded must satisfy these relations; we define

 $\langle P \rangle = \langle r_1, r_2, r_3, c_1, c_2, c_3, s_1, s_2, s_3 \mid \mathcal{R} \rangle;$

without loss of generality, we can add the relations $r_1 = c_1 = 1$.

Definition

Let *P* be a PLS whose rows and columns are labelled $1, \ldots, n$ and $1, \ldots, m$, respectively, and whose entries are $1, \ldots, s$. The **group defined by** *P* is $\langle P \rangle = \langle X \mid \mathcal{R} \rangle$, where $X = \{r_1, \ldots, r_n, c_1, \ldots, c_m, e_1, \ldots, e_s\}$,

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Lemma

Let $(\rho, \kappa, \sigma) \colon P \to G$ be a group embedding. Then *P* embeds in the subgroup *H* of *G* generated by $\operatorname{im}(\rho) \cup \operatorname{im}(\kappa) \cup \operatorname{im}(\sigma)$, and *H* is a quotient of $\langle P \rangle$. In particular, if *P* can be embedded in some group, then also in $\langle P \rangle$.

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Based on this, we use GAP to study possible embeddings of PLS.

The group $\langle {\it P} \rangle$

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However, it is easy to compute in abelianisations or in free groups.

Lemma

Let *P* be a PLS and $G = \langle P \rangle$.

a) If *P* can be embedded in *G*, and *G* is residually finite (for example, free), then *P* can be embedded in a finite group.

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Lemma

Let *P* be a PLS and $G = \langle P \rangle$.

- a) If *P* can be embedded in *G*, and *G* is residually finite (for example, free), then *P* can be embedded in a finite group.
- **b)** If *P* can be embedded in G/G', then also in a finite abelian group.

This is a **good first test** to see if *P* can be embedded in some finite group.

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Baumslag group (1969)

 $\mathcal{B} = \langle a, b \mid b = [b, b^a] \rangle$ is infinite, non-cyclic, with b = 1 in every finite quotient.

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 $\mathcal{B} = \langle a, b \mid b = [b, b^a] \rangle$ is infinite, non-cyclic, with b = 1 in every finite quotient.

After playing with this presentation a lot, we were able to find:



Thus the smallest PLS which can be embedded in an infinite group, but in no finite one, has size \leq 12.



Proof.

A smaller example

Theorem

	г·	b	•	с	٠٦
	a	a	С	·	·
D _	•	а	b	•	·
$P \equiv$			·	·	d
	c	d	•	•	·
	L۰	·	·	b	$c \bot$

can be embedded in an infinite group but in no finite group.

Proof.

From an embedding in a group *G* with row and column labels $1, r_2, \ldots, r_6$ and $1, c_2, \ldots, c_5$ we deduce that $\ldots c = aba^{-1}b$ and $d = aba^{-1}b^2$, and

and, eventually,

$$bab^2a^{-1}b = r_4c_5 = d = aba^{-1}b^2$$
,

thus $b^2 = a^{-1}b^{-1}aba^{-1}ba$, and $b = b^{-1}a^{-1}b^{-1}aba^{-1}ba$, ... and so $b = [b, b^a]$.

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	г·	ь а		с	٠٦
	a	•	С	•	·
<i>т</i> _	•	а	b		·
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	c	d	•	•	·
	L۰	·	·	b	<i>c</i> 🖌

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thus $b^2 = a^{-1}b^{-1}aba^{-1}ba$, and $b = b^{-1}a^{-1}b^{-1}aba^{-1}ba$, ... and so $b = [b, b^a]$. By von Dyck's Theorem, $K = \langle a, b \rangle \leq G$ is a quotient of the Baumslag group. If G is finite, then so is K, hence b = 1, and $r_4 = 1 = r_1$ yields a contradiction.

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	г·	ь а	•	с	٠٦
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$$egin{array}{rll} c_2=b, & c_3=ba^{-1}b, & c_4=aba^{-1}b, & c_5=ab^2a^{-1}b\ r_2=a, & r_3=ab^{-1}, & r_4=b, & r_5=aba^{-1}b, & r_6=ab^{-1}a^{-1}, \end{array}$$

and, eventually,

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A similar computation shows that \mathcal{P} does indeed embed in $\langle \mathcal{P} \rangle \cong \mathcal{B}$: if two labels or symbols coincide, then \mathcal{B} would be cyclic, which is not possible.

Theorem

The PLS \mathcal{P} is a smallest possible example.

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Serious problems:

• Constructing *all* PLS of size \leq 12 is just feasible.

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In the end, we were just lucky...

How many candidates?

We only have to test species of connected PLS, since otherwise we simply embed each piece and use direct products:

size	1	2	3	4	5	6	7	8	9	10
all	1	2	5	18	59	306	1861	15097	146893	1693416
conn.	1	1	3	11	36	213	1405	12274	125235	1490851
red.	0	0	0	2	0	11	50	489	6057	92533
				size		11		12		
				all	1	2223987	2 32	7670703		
				conn	. 2	2000312	1 29	9274006	-	
				red.		151729	3 27	056665.	-	

Let *P* be a PLS and $G = \langle P \rangle = \langle X \mid \mathcal{R} \rangle$, where

$$X = \{r_1,\ldots,r_n,c_1,\ldots,c_m,e_1,\ldots,e_s\}.$$

In GAP:

► Use Tietze transformations to obtain $G \cong \langle \hat{X} | \hat{\mathcal{R}} \rangle$ with significantly fewer generators and relations. For our PLS of size ≤ 12 , usually $|\hat{X}|, |\hat{\mathcal{R}}| \leq 3$.

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- Construct isomorphism $\langle \hat{X} | \hat{\mathcal{R}} \rangle \rightarrow G$, and write the original generators X as words in \hat{X} .
- ► If we observe duplicates in the labels or symbols (either as elements of the free group, or by using a Knuth-Bendix completion algorithm), then we have proved that *P* cannot be embedded in ⟨*P*⟩, thus *P* cannot be embedded in any group.

Example

The PLS

$$P = \left[\begin{array}{rrrr} a & d & \cdot & \cdot \\ \cdot & a & d & \cdot \\ \cdot & b & \cdot & c \\ c & \cdot & b & a \end{array} \right]$$

yields $G = \langle P \rangle = \langle X \mid \mathcal{R} \rangle$ where $X = \{r_2, r_3, r_4, c_2, c_3, c_4, a, b, c, d\}$ and

$$\mathcal{R} = \{a, c_2 d^{-1}, r_2 c_2 a^{-1}, r_2 c_3 d^{-1}, r_3 c_2 b^{-1}, r_3 c_4 c^{-1}, r_4 c^{-1}, r_4 c_3 b^{-1}, r_4 c_4 a^{-1}\};$$

note that we assume $r_1 = c_1 = 1$.

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note that we assume $r_1 = c_1 = 1$. After applying Tietze transformations, we see that *G* is a one-generator group with no relations, that is, $G \cong (\mathbb{Z}, +)$.

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note that we assume $r_1 = c_1 = 1$. After applying Tietze transformations, we see that *G* is a one-generator group with no relations, that is, $G \cong (\mathbb{Z}, +)$. Expressing *X* in terms of the new generator, we obtain that c = d in *G*; this shows that *P* cannot be embedded in any group.

Computational approaches to find embeddings in finite groups:

- Let *P* be a PLS and $G = \langle P \rangle$.
 - Lemma: If *P* embeds in G/G' or in a free *G*, then *P* embeds in a finite group

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- brute-force: try if some random homomorphisms in some small groups give an embedding

Computational approaches to find embeddings in finite groups:

Let *P* be a PLS and $G = \langle P \rangle$.

- Lemma: If *P* embeds in G/G' or in a free *G*, then *P* embeds in a finite group
- ► use GAP's nilpotent quotient algorithm: try to embed *P* in a nilpotent quotient of *G*, then try to find an embedding in a finite quotient by adding random relations
- brute-force: try if some random homomorphisms in some small groups give an embedding
- use GAP to construct set U of subgroups of G of low index;
 let U = ∩_{H∈U}H and consider permutation action of G on cosets of U in G;
 check if P embeds under this homomorphism

size	NE	abelian	nonabelian	infNotFin
4	0	2	0	0
6	0	10	1	0
7	2	44	4	0
8	16	435	38	0
9	147	5447	463	0
10	2402	82555	7576	0
11	42884	1338816	135593	0
12	854559	23520406	2681650	50

NE	:	cannot be embedded in any group;
abelian	:	can be embedded in a finite abelian group;
nonabelian	:	can be embedded in a finite nonabelian group,
		but not in any abelian group;
infNotFin	:	can be embedded in an infinite group, but not in any finite group.

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$$\begin{array}{rcl} B_1 & = & \langle a,b \mid b = [b,(b^{-2})^a] \rangle, \\ B_2 & = & \langle a,b \mid b = [b,(b^2)^a] \rangle. \end{array}$$

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► That each of the 50 PLS embeds in ⟨P⟩ can be proved as for P by showing that there are no duplicates among the list of symbols, row labels, and columns labels, respectively. The structure of the embedded PLS implies that no embedding in a finite group exists.

Conclusion

Thus the answer to Hirsch & Jackson's question is:

Theorem

The smallest PLS which can be embedded into an infinite group but in no finite group has size 12; an example of such a PLS is

$$P = \begin{bmatrix} \cdot & b & \cdot & c & \cdot \\ a & \cdot & c & \cdot & \cdot \\ \cdot & a & b & \cdot & \cdot \\ b & \cdot & \cdot & \cdot & d \\ c & d & \cdot & \cdot & \cdot \\ \cdot & \cdot & b & c \end{bmatrix}$$

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Thus the answer to Hirsch & Jackson's question is:

Theorem

The smallest PLS which can be embedded into an infinite group but in no finite group has size 12; an example of such a PLS is

$$\mathcal{P} = \begin{bmatrix} \cdot & b \cdot c & \cdot \\ a \cdot c & \cdot & \cdot \\ \cdot & a & b & \cdot \\ b \cdot & \cdot & d \\ c & d & \cdot & \cdot \\ \cdot & \cdot & b & c \end{bmatrix}$$

