

# Some Remarks On Block Group Circulant Matrices\*

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## Abstract

Let  $C$  denote a block group circulant matrix over a finite non-Abelian group  $G$ . We prove results concerning the spectral properties of the matrix  $C$ . We give an example of the spectral decomposition of a block group circulant matrix over the symmetric group  $S_3$ .

## 1 Introduction

Block circulant matrices over the cyclic group  $\mathbf{Z}_n$  have been well studied, see [11] for example. In our paper we will consider the setting where the cyclic group  $\mathbf{Z}_n$  is replaced by a non-Abelian finite group  $G$ . Some of the framework needed for the block group circulant case needs to be taken from the group circulant matrix case that was discussed in [13]. Let  $l^2(G)$  denote the finite-dimensional Hilbert space of all complex-valued functions, with the usual inner product, for which the elements of  $G$  form the (standard) basis. We assume that this basis ( $G$ ) is ordered and make the natural identification with  $\mathbf{C}^n$ , where  $|G| = n$ , as a linear space.

Let  $\mathbf{C}[G]$  be the group algebra of complex-valued functions on  $G$ . Consider  $\psi = (c_0, c_1, \dots, c_{n-1}) \in \mathbf{C}^n$  and identify the function  $\psi$  with its symbol  $\Psi = c_0\mathbf{1} + c_1g_1 + \dots + c_{n-1}g_{n-1} \in \mathbf{C}[G]$ .

DEFINITION. Let  $\widehat{G}$  be the set of all (equivalence classes) of irreducible representations of the group  $G$  and let  $r$  denote the cardinality of  $\widehat{G}$ . Let  $\rho \in \widehat{G}$  denote an irreducible representation of  $G$  of degree  $j$  and let  $\phi \in \mathbf{C}^n$ . Then the Fourier transform of  $\phi$  at  $\rho$  is the  $j \times j$  matrix

$$\widehat{\phi}(\rho) = \sum_{s \in G} \phi(s)\rho(s^{-1}).$$

Let  $\psi$  and  $\phi$  be two elements in  $\mathbf{C}^n$ . A  $G$ -convolution of  $\psi$  and  $\phi$  is defined by the following action

$$(\psi * \phi)(\sigma) = \sum_{\tau \in G} \psi(\tau)\phi(\tau^{-1}\sigma) \text{ for } \sigma \in G.$$

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We have a natural identification  $\psi * \phi \mapsto \Psi \Phi$  understood with respect to the induced group algebra multiplication. Moreover, the Fourier transform turns convolution into (matrix) multiplication  $\widehat{\psi * \phi} = \widehat{\psi} \widehat{\phi}$ . Thus we have a non-Abelian version of the classical  $z$  transform. For further references on this subject we refer the reader to [1, 2, 3, 4, 5, 6, 7, 9, 10, 12].

The Fourier transform gives us a natural isomorphism  $\mathbf{C}[G] \Rightarrow M(\widehat{G})$  where

$$M(\widehat{G}) = M_{d_1 \times d_1}(\mathbf{C}) \oplus M_{d_2 \times d_2}(\mathbf{C}) \oplus \cdots \oplus M_{d_r \times d_r}(\mathbf{C})$$

with  $d_1^2 + d_2^2 + \cdots + d_r^2 = n$ . A typical element of  $\mathbf{C}^n$  is a complex-valued function  $\psi = (c_0, c_1, \dots, c_{n-1})$  and the typical element of  $M(\widehat{G})$  is the direct sum of Fourier transforms

$$\widehat{\phi}(\rho_1) \oplus \widehat{\phi}(\rho_2) \oplus \cdots \oplus \widehat{\phi}(\rho_r).$$

Cyclic circulant matrices are normal (hence diagonalizable) and the Fourier basis of eigenvectors, the complex exponentials, are fixed and independent of the function  $\psi$ . In the Abelian setting the Fourier transform is a unitary linear transformation (proper scaling required). In the non-Abelian setting we recapture this property if we define the right inner product on the space  $M(\widehat{G})$ . Let  $\phi \in \mathbf{C}^n$  and define a function  $\phi_j$  by the following action

$$\phi_j(s) = \frac{d_j}{|G|} \text{tr} \left( \rho_j(s) \widehat{\phi}(\rho_j) \right) \text{ for } s \in G.$$

Note  $\phi = \sum_{j=1}^r \phi_j$  which constitutes the inverse Fourier transform. We are able to decompose a function  $\phi$  into a sum of  $r$  functions which is the number of conjugacy classes of  $G$ .

DEFINITION. Let  $A = (a_{i,j})$  be a  $m \times n$  matrix. The Frobenius norm of  $A$  is given by

$$\|A\|_F^2 = \sum_{i=1}^m \sum_{j=1}^n |a_{i,j}|^2.$$

If we let  $\phi_j$  be given as above, then we have

$$\langle \phi_i, \phi_j \rangle = \frac{d_j}{|G|} \|\widehat{\phi}(\rho_j)\|_F^2 \delta_{ij}.$$

and if we let  $\phi \in \mathbf{C}^n$  then

$$\|\phi\|^2 = \frac{1}{|G|} \sum_{j=1}^r d_j \|\widehat{\phi}(\rho_j)\|_F^2.$$

Thus, with proper scaling, the Fourier transform is a unitary transformation from  $\mathbf{C}^n$  onto  $(M(\widehat{G}), \bullet_F)$ .

In the case of a group circulant matrix  $C = C_G(\psi)$  over a non-Abelian group  $G$  its eigenvectors need not be orthogonal nor are  $\psi$  independent in general. Moreover, the

matrix  $C_G(\psi)$  need not be diagonalizable, an example was given in [13] with  $G = D_4$ , the dihedral group of order 4. The group  $D_4$  is a semi-direct product of the cyclic group  $\mathbf{Z}_4$  and the cyclic group  $\mathbf{Z}_2$ . Let  $\mathbf{Z}_n = \langle r \rangle$  and  $\mathbf{Z}_2 = \langle s \rangle$ . We have  $r^n = s^2 = \mathbf{1}$  and  $r^j s = sr^{-j}$  for all  $j \in \{0, 1, \dots, n-1\}$ . The matrix  $C$  corresponding to the convolution operator induced by the symbol  $\Psi = r + rs$  is not diagonalizable.

Eigenvalue analysis for group circulant matrices was studied in [8] and the eigenvector decomposition in [13]. In the Fourier domain the eigenvalue problem for a group circulant matrix translates to  $AB = \lambda B$  where  $\lambda$  is an eigenvalue of  $A = \widehat{\psi}(\rho_j)$  and the columns of  $B$  are the corresponding eigenvectors (any collection including the zero vector).

Assume the matrix  $\widehat{\psi}(\rho_j)$  is diagonalizable for each  $j$  with  $d_j$  eigenvalues (possibly counting multiplicities). Let  $\sigma(\widehat{\psi}(\rho_j)) = \{\lambda_{1,j}, \dots, \lambda_{d_j,j}\}$ . Consider an (unital) eigenvector  $\mathbf{v}_{\lambda_{s,j}}$  of  $\widehat{\psi}(\rho_j)$  corresponding to the eigenvalue  $\lambda_{s,j}$  with  $s \in \{1, \dots, d_j\}$ . In the case of a multiple eigenvalue we choose linearly-independent (preferably orthogonal) unital eigenvectors. To obtain the eigenvector decomposition of  $C$  we review some of the developments in [13].

Define a sequence of Fourier (orthogonal) eigenvectors in  $M(\widehat{G})$

$$\widehat{\mathbf{v}}_p(\lambda_{s,j}) = (\mathbf{0})_{d_1 \times d_1} \oplus \dots \oplus \left( \begin{array}{cccc} \mathbf{0} & \dots & \mathbf{0} & \mathbf{v}_{\lambda_{s,j}} & \mathbf{0} \dots \mathbf{0} \end{array} \right) \oplus \dots \oplus (\mathbf{0})_{d_r \times d_r}$$

where the unital eigenvector  $\mathbf{v}_{\lambda_{s,j}}$  is located in the  $p$ -th column with  $p \in \{1, \dots, d_j\}$ .

The orthogonality properties are respected in the space  $l^2(\mathbf{C}^n)$  upon taking the inverse Fourier Transform which is unitary. Namely, upon taking the inverse Fourier transform of the vectors  $\{\widehat{\mathbf{v}}_p(\lambda_{s,j})\}$  we obtain eigenvectors

$$\{\mathbf{v}_p(\lambda_{s,j})\} \text{ for } p, s \in \{1, 2, \dots, d_j\} \text{ and } j \in \{1, 2, \dots, r\}.$$

For a given  $\lambda_{s,j}$  the eigenvectors  $\{\mathbf{v}_p(\lambda_{s,j}) \mid p \in \{1, 2, \dots, d_j\}\}$  are pairwise mutually-orthogonal. Moreover  $\mathbf{v}_p(\lambda_{s,i}) \perp \mathbf{v}_q(\lambda_{t,j})$  for  $i \neq j$  and any choice of  $p, q$  and  $s, t$ .

The group circulant matrix  $C_G(\psi)$  admits pairwise mutually-orthogonal,  $\psi$  independent,  $d_j^2$ -dimensional,  $C$ -invariant subspaces

$$\begin{aligned} V_j &= \text{span}\{\mathbf{v}_p(\lambda_{s,j}) \mid p \in \{1, \dots, d_j\}, s \in \{1, \dots, d_j\}\} \\ &= \text{span}\{\rho_j(k, l) \mid k, l \in \{1, \dots, d_j\}\} \end{aligned}$$

where  $j \in \{1, 2, \dots, r\}$  and the action of the function  $\rho_j(k, l)$  is seen as  $\rho_j(k, l)(s) = \rho_j(s)(k, l)$  for  $s \in G$ . This decomposition could be sufficient as far as the response of  $G$ -convolution by  $\psi$  on functions in  $\mathbf{C}^n$  is concerned. The functions  $\{\rho_j(k, l)\}$  are the generalizations of the complex exponentials (cyclic case) as they are mutually-orthogonal though not necessarily eigenvectors. The values  $\{|\widehat{\psi}(\rho_j)|\}$  could act as frequency responses.

## 2 Main Results: Block Group Circulant Matrices

Define a vector space  $\mathbf{C}^k[G]$  consisting of elements

$$\mathbf{v} = v_0 \mathbf{1} + v_1 g_1 + \dots + v_{n-1} g_{n-1}$$

where  $v_i = (v_{1i}, v_{2i}, \dots, v_{ki})^T \in \mathbf{C}^k$ . Note that  $\mathbf{C}^k[G]$  is not an algebra as we do not have multiplication defined. We can identify the element  $\mathbf{v}$  with

$$(v_{10}g_1 + \dots + v_{1n-1}g_{n-1}) \oplus \dots \oplus (v_{k0}g_1 + \dots + v_{kn-1}g_{n-1})$$

so that  $\mathbf{v} = \mathbf{v}_1 \oplus \dots \oplus \mathbf{v}_k$  with  $\mathbf{v}_s \in \mathbf{C}[G]$ . Each  $\mathbf{v}_s$  results from collecting the same entries in  $\mathbf{v}$ , ranging from 1 to  $k$ . Thus  $\mathbf{C}^k[G]$  can be identified with  $k$  copies of  $\mathbf{C}[G]$ . We refer to this as the block stacking (with respect to entry position). Undoing this operation is referred to as block merging. To give an example we let  $G = \mathbf{Z}_2$  with the elements  $\{g_0, g_1\}$  where  $g_0$  is the identity element and  $g_1^2 = g_0$ . Consider

$$\mathbf{v} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} g_0 + \begin{pmatrix} 3 \\ 4 \end{pmatrix} g_1 = (1, 2, 3, 4)^T.$$

Then  $\mathbf{v}_0 = g_0 + 3g_1$  and  $\mathbf{v}_1 = 2g_0 + 4g_1$ . Now define a group algebra  $\mathbf{C}^{k \times k}[G]$  over the group  $G$  with coefficients  $k \times k$  matrices over the complex numbers. The group algebra  $\mathbf{C}^{k \times k}[G]$  consists of elements

$$\Psi = \mathbf{c}_0 \mathbf{1} + \mathbf{c}_1 g_1 + \dots + \mathbf{c}_{n-1} g_{n-1}$$

where  $\mathbf{c}_i$  are  $k \times k$  matrices over the complex numbers. The element  $\Psi$  can be identified with a  $k \times k$  matrix  $[\psi_{ts}]_{t,s=1}^k$  where the entry  $\psi_{ts}$  is an element of the group algebra  $\mathbf{C}[G]$ . The matrix  $\Psi$  is obtained by collecting likewise entries in the symbol  $\Psi$  similar to the vector block stacking.

Let  $\Psi \in \mathbf{C}^{k \times k}[G]$  and  $\mathbf{v} \in \mathbf{C}^k[G]$ . The  $kn \times kn$  block group circulant matrix  $C$  is induced by the following action

$$\mathbf{w} = \Psi \mathbf{v}$$

where  $\mathbf{v} \in \mathbf{C}^k[G]$ ,  $\mathbf{w} \in \mathbf{C}^k[G]$  and  $\Psi \in \mathbf{C}^{k \times k}[G]$ . To give an example let  $G = \mathbf{Z}_2$  as before. Consider

$$\Psi = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} g_0 + \begin{pmatrix} 5 & 6 \\ 7 & 8 \end{pmatrix} g_1.$$

Then  $\psi_{1,1} = g_0 + 5g_1$ ,  $\psi_{1,2} = 2g_0 + 6g_1$ ,  $\psi_{2,1} = 3g_0 + 7g_1$  and  $\psi_{2,2} = 4g_0 + 8g_1$ . Recall  $\{\rho_j\}_{j=1}^r$  denote the irreducible representations of  $G$ . Let  $\widehat{\psi}_{ts}(j)$  be the Fourier transform ( $d_j \times d_j$  matrix) of  $\psi_{ts}$  evaluated at  $\rho_j$ , where  $\rho_j$  is the irreducible representation of the group  $G$ . Similarly,  $\widehat{\mathbf{v}}_i(j)$  is the Fourier transform ( $d_j \times d_j$  matrix) of  $\mathbf{v}_i$  evaluated at  $\rho_j$ .

The action of the block group circulant matrix  $C$  can now be lifted to the Fourier domain and can be seen as the following action

$$\bigoplus_{j=1}^r \begin{pmatrix} \widehat{\psi}_{11}(j) & \widehat{\psi}_{12}(j) & \dots & \widehat{\psi}_{1k}(j) \\ \widehat{\psi}_{21}(j) & \widehat{\psi}_{22}(j) & \dots & \widehat{\psi}_{2k}(j) \\ \vdots & \vdots & \ddots & \vdots \\ \widehat{\psi}_{k1}(j) & \widehat{\psi}_{k2}(j) & \dots & \widehat{\psi}_{kk}(j) \end{pmatrix} \begin{pmatrix} \widehat{\mathbf{v}}_1(j) \\ \widehat{\mathbf{v}}_2(j) \\ \vdots \\ \widehat{\mathbf{v}}_k(j) \end{pmatrix} = \bigoplus_{j=1}^r \widehat{\Psi}_j \widehat{\mathbf{v}}.$$

We will assume the matrix  $C$  is diagonalizable. This assumption is made for simplicity reasons namely a notational one, as an extension to non-diagonalizable case can be readily accomplished.

**THEOREM 1.** Let  $C$  be a diagonalizable block group circulant matrix over a finite non-Abelian group  $G$ . Then the eigenvalues of  $C$  are the eigenvalues  $\{\lambda_{m,j}\}$ , each with multiplicity  $d_j$ , with  $m \in \{1, 2, \dots, kd_j\}$  and  $j \in \{1, 2, \dots, r\}$ , of the matrices  $\{\Psi_j\}$ . Let  $\lambda_{m,j}$  be given. Then we have  $d_j$  corresponding (linearly-independent though not necessarily orthogonal) eigenvectors  $\mathbf{u}_p(\lambda_{m,j})$  for  $p \in \{1, 2, \dots, d_j\}$ . These eigenvectors have the following properties. Let  $p$  be given. Perform the block stacking of  $\mathbf{u}_p(\lambda_{m,j})$ . Then the Fourier transform of each block  $\widehat{\mathbf{u}}_p^s(\lambda_{m,j})$ ,  $s \in \{1, 2, \dots, k\}$  is given by

$$\widehat{\mathbf{u}}_p^s(\lambda_{m,j}) = (\mathbf{0})_{d_1 \times d_1} \oplus \cdots \oplus \left( \mathbf{0} \quad \cdots \quad \mathbf{0} \quad \mathbf{u}_{\lambda_{m,j}}^s \quad \mathbf{0} \quad \cdots \quad \mathbf{0} \right) \oplus \cdots \oplus (\mathbf{0})_{d_r \times d_r}$$

where  $\mathbf{u}_{\lambda_{m,j}}^s$  is the  $s^{\text{th}}$  block (top to bottom) of the eigenvector  $\mathbf{u}_{\lambda_{m,j}}$  of the matrix  $\Psi_j$  with eigenvalue  $\lambda_{m,j}$ . The vector  $\mathbf{u}_{\lambda_{m,j}}^s$  is in the  $p^{\text{th}}$  column of the  $d_j \times d_j$  matrix above.

**PROOF.** It is clear from the preceding discussion that the eigenvalues of the matrix  $C$  are the eigenvalues of the matrices  $\{\Psi_j\}_{j=1}^r$  counting multiplicities. We list these as  $\{\lambda_{m,j}\}$  with  $m \in \{1, 2, \dots, kd_j\}$  and  $j \in \{1, 2, \dots, r\}$ . The eigenvectors of the matrix  $C$  can be obtained as follows. Let  $j$  be fixed. Let  $\mathbf{u}_{\lambda_{m,j}}$  be a unital eigenvector of the matrix  $\widehat{\Psi}_j$ . Split the vector  $\mathbf{u}_{\lambda_{m,j}}$  into  $k$  parts (top to bottom) and consider a block  $\mathbf{u}_{\lambda_{m,j}}^s$ , a  $d_j \times 1$  vector. Define a vector

$$\widehat{\mathbf{u}}_p^s(\lambda_{m,j}) = (\mathbf{0})_{d_1 \times d_1} \oplus \cdots \oplus \left( \mathbf{0} \quad \cdots \quad \mathbf{0} \quad \mathbf{u}_{\lambda_{m,j}}^s \quad \mathbf{0} \quad \cdots \quad \mathbf{0} \right) \oplus \cdots \oplus (\mathbf{0})_{d_r \times d_r}$$

where  $\mathbf{u}_{\lambda_{m,j}}^s$  is located in the  $p^{\text{th}}$  column with some fixed choice of  $p \in \{1, \dots, d_j\}$  the same for all the  $k$  blocks. Let  $\{\mathbf{u}_p^s(\lambda_{m,j})\}$  be the vectors in  $\mathbf{C}^n$  whose Fourier transform is the given Fourier sequence  $\{\widehat{\mathbf{u}}_p^s(\lambda_{s,j})\}$  for each  $s \in \{1, 2, \dots, k\}$ . We form the eigenvector  $\mathbf{u}_p(\lambda_{m,j})$  of  $C$  for the eigenvalue  $\lambda_{m,j}$  via block merging using the blocks  $\{\mathbf{u}_p^s(\lambda_{m,j})\}$ .

For  $i \neq j$  we have

$$\mathbf{u}_p(\lambda_{m,j}) \perp \mathbf{u}_q(\lambda_{t,i}) \text{ for all } p, q, m, t.$$

However, unlike the group circulant case, the eigenvector  $\mathbf{u}_p(\lambda_{m,j})$  need not be orthogonal to  $\mathbf{u}_q(\lambda_{m,j})$  for  $p \neq q$ . The group circulant matrix  $C_G(\psi)$  admits mutually-orthogonal,  $\psi$  independent,  $kd_j^2$ -dimensional,  $C$ -invariant subspaces

$$\begin{aligned} U_j &= \text{span}\{\mathbf{u}_p(\lambda_{m,j}) \mid p \in \{1, \dots, d_j\}, m \in \{1, \dots, kd_j\}\} \\ &= \text{span}\{\rho_j^i(k, l) \mid k, l \in \{1, \dots, d_j\}, i \in \{1, 2, \dots, k\}\} \end{aligned}$$

for  $j \in \{1, 2, \dots, r\}$ . The function  $\rho_j^i(k, l)$  is created as follows. Consider a function  $\rho_j(k, l)$  acting as  $\rho_j(k, l)(g) = \rho_j(g)(k, l)$  for  $g \in G$ . Then choose a block location

$i \in \{1, 2, \dots, k\}$  and merge  $\rho_j(k, l)$  from the location  $i$  with the  $k - 1$  blocks of zeros of size  $n \times 1$  to create a vector of size  $kn \times 1$ . Note that the functions  $\rho_j^i(k, l)$  are mutually-orthogonal though not necessarily eigenvectors.

### 3 Example

We now consider an example of a block group circulant matrix  $C$  over the symmetric group  $S_3$ . The group  $S_3$  consists of elements

$$g_0 = (1) ; g_1 = (12) ; g_2 = (13) ; g_3 = (23) ; g_4 = (123) ; g_5 = (132).$$

We have three irreducible representations, two of which are one-dimensional,  $\rho_1$  is the identity map,  $\rho_2$  is the map that assigns the value of 1 if the permutation is even and the value of  $-1$  if the permutation is odd. Finally, we have  $\rho_3$  defined by the following assignment

$$g_0 \mapsto \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} ; g_1 \mapsto \begin{pmatrix} -1 & 1 \\ 0 & 1 \end{pmatrix} ; g_2 \mapsto \begin{pmatrix} 0 & -1 \\ -1 & 0 \end{pmatrix} ; g_3 \mapsto \begin{pmatrix} 1 & 0 \\ 1 & -1 \end{pmatrix}$$

$$g_4 \mapsto \begin{pmatrix} 0 & -1 \\ 1 & -1 \end{pmatrix} ; g_5 \mapsto \begin{pmatrix} -1 & 1 \\ -1 & 0 \end{pmatrix}.$$

Consider the block group circulant matrix induced by the symbol

$$\Psi = \mathbf{c}_0 g_0 + \mathbf{c}_1 g_1 \text{ with } \mathbf{c}_0 = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \text{ and } \mathbf{c}_1 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}.$$

The induced block circulant matrix is given by (respecting the order of elements)

$$\begin{pmatrix} \mathbf{c}_0 & \mathbf{c}_1 & 0 & 0 & 0 & 0 \\ \mathbf{c}_1 & \mathbf{c}_0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \mathbf{c}_0 & 0 & \mathbf{c}_1 & 0 \\ 0 & 0 & 0 & \mathbf{c}_0 & 0 & \mathbf{c}_1 \\ 0 & 0 & \mathbf{c}_1 & 0 & \mathbf{c}_0 & 0 \\ 0 & 0 & 0 & \mathbf{c}_1 & 0 & \mathbf{c}_0 \end{pmatrix}.$$

The matrices  $\widehat{\Psi}(j)$  are given by

$$\widehat{\Psi}(1) = \begin{pmatrix} 1 & 1 \\ 0 & 2 \end{pmatrix} ; \widehat{\Psi}(2) = \begin{pmatrix} 1 & -1 \\ 0 & 2 \end{pmatrix} ; \widehat{\Psi}(3) = \begin{pmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 2 \end{pmatrix}.$$

The eigenvalues of  $\widehat{\Psi}(1)$  are  $\lambda_{1,1} = 1$  and  $\lambda_{2,1} = 2$  with  $u_{\lambda_{1,1}} = (1, 0)^T$  and  $u_{\lambda_{2,1}} = (1, 1)^T$ . We collect 2 corresponding eigenvectors of  $C$  (non-normalized)

$$\begin{aligned}\mathbf{u}_1(\lambda_{1,1}) &= (1, 0, 1, 0, 1, 0, 1, 0, 1, 0)^T \\ \mathbf{u}_1(\lambda_{2,1}) &= (1, 1, 1, 1, 1, 1, 1, 1, 1, 1)^T.\end{aligned}$$

Note that the above eigenvectors span the  $C$ -invariant subspace  $U_1$ . The eigenvalues of  $\widehat{\Psi}(2)$  are  $\lambda_{1,2} = 1$  and  $\lambda_{2,2} = 2$  with  $u_{\lambda_{1,2}} = (1, 0)^T$  and  $u_{\lambda_{2,2}} = (1, -1)^T$ . We collect 2 corresponding eigenvectors of  $C$  (non-normalized)

$$\begin{aligned}\mathbf{u}_1(\lambda_{1,2}) &= (1, 0, -1, 0, -1, 0, -1, 0, 1, 0)^T \\ \mathbf{u}_1(\lambda_{2,2}) &= (1, -1, -1, 1, -1, 1, -1, 1, 1, -1)^T.\end{aligned}$$

Note that the above eigenvectors span the  $C$ -invariant subspace  $U_2$ . The eigenvalues of  $\widehat{\Psi}(3)$  are  $\lambda_{1,3} = \lambda_{2,3} = 1$  with multiplicity 2, and  $\lambda_{3,3} = \lambda_{4,3} = 2$  with multiplicity 2 as well. We have  $u_{\lambda_{1,3}} = (1, 0, 0, 0)^T$ ,  $u_{\lambda_{2,3}} = (0, 1, 0, 0)^T$ ,  $u_{\lambda_{3,3}} = (1, 0, -1, 0)^T$  and  $u_{\lambda_{4,3}} = (1, 1, 0, 1)^T$ . As a result we collect 8 eigenvectors (non-normalized) of  $C$  corresponding to these eigenvalues

$$\begin{aligned}\mathbf{u}_1(\lambda_{1,3}) &= (1, 0, -1, 0, 0, 0, 1, 0, 0, 0, -1, 0)^T \\ \mathbf{u}_2(\lambda_{1,3}) &= (0, 0, 0, 0, -1, 0, 1, 0, 1, 0, -1, 0)^T \\ \mathbf{u}_1(\lambda_{2,3}) &= (0, 0, 1, 0, -1, 0, 0, 0, -1, 0, 1, 0)^T \\ \mathbf{u}_2(\lambda_{2,3}) &= (1, 0, 1, 0, 0, 0, -1, 0, -1, 0, 0, 0)^T \\ \mathbf{u}_1(\lambda_{3,3}) &= (1, -1, -1, 1, 0, 0, 1, -1, 0, 0, -1, 1)^T \\ \mathbf{u}_2(\lambda_{3,3}) &= (0, 0, 0, 0, -1, 1, 1, -1, 1, -1, -1, 1)^T \\ \mathbf{u}_1(\lambda_{4,3}) &= (1, 0, 0, 1, -1, -1, 1, 0, -1, -1, 0, 1)^T \\ \mathbf{u}_2(\lambda_{4,3}) &= (1, 1, 1, 1, -1, 0, 0, -1, 0, -1, -1, 0)^T.\end{aligned}$$

Note that the above eigenvectors span the  $C$ -invariant subspace  $U_3$ . We will explain how we obtained  $u_2(\lambda_{4,3})$ . Consider  $\lambda_{4,3} = 2$  and  $u_{\lambda_{4,3}} = (1, 1, 0, 1)^T$ , the corresponding eigenvector of  $\widehat{\Psi}(3)$ . Form  $\widehat{\mathbf{u}}^1_2(\lambda_{4,3})$  by positioning  $(1, 1)^T$  in the second column and zero columns elsewhere. The inverse Fourier transform of  $\widehat{\mathbf{u}}^1_2(\lambda_{4,3})$  is given by  $(1, 1, -1, 0, 0, -1)$ . Next, form  $\widehat{\mathbf{u}}^2_2(\lambda_{4,3})$  by positioning  $(0, 1)^T$  in the second column and zeros elsewhere. The inverse Fourier transform of  $\widehat{\mathbf{u}}^2_2(\lambda_{4,3})$  is given by  $(1, 1, 0, -1, -1, 0)$ . Now we merge and obtain

$$u_2(\lambda_{4,3}) = (1, 1, 1, 1, -1, 0, 0, -1, 0, -1, -1, 0)^T.$$

Observe that for  $i \neq j$  we have  $u_p(\lambda_{m,j}) \perp u_q(\lambda_{t,i})$  for all choices of  $p, q, m, t$ , but for  $p \neq q$   $u_p(\lambda_{m,j})$  need not be orthogonal to  $u_q(\lambda_{m,j})$ .

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