2. A FAMILY OF (p – 1)-modular circulant Hadamard matrices of size 4p.

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Even though the constraints for type 2 seem to be much stronger than the one for type 1, this may not necessarily be so. Consider, for example, the case of size n = 20 and modulus m = 16. Let

Then, quite surprisingly perhaps, circ(X) is a 16-modular CHM of type 2, as X satisfies the equalities $\gamma_k(X) = 0$ for all $k \neq 0, 10$, and $\gamma_{10}(X) = -16$.

However, it follows from formula (1) above that there is no 16-modular CHM of type 1 in size 20. Indeed, for n=20, substituting z=1 in formula (1) with $\gamma_{10}=0$ yields $H(1)^2=20+2\sum_{k=1}^9 \gamma_k$.

The condition $\gamma_k \equiv 0 \mod 16$ for $k = 1, \ldots, 9$ would imply $(H(1)/2)^2 \equiv 5 \mod 8$, contradicting the fact that 5 is not a square modulo 8. Hence, the condition $\gamma_{10}(X) = 0$ alone forbids the other correlation coefficients of X, at positive indices k, to vanish simultaneously modulo 16.

The same argument shows that for q odd with $q \not\equiv 1 \mod 8$, there is no 16-modular CHM of length 4q satisfying $\gamma_{2q} \equiv 0 \mod 32$.

In this note, we exhibit (in the next section) a 4-parameter family of (p-1)-modular circulant Hadamard matrices of type 1 and of size 4p for every prime number p such that $p \equiv 1 \mod 4$.

As to circulant modular Hadamard matrices of type 2, it turns out that they can be obtained from a well known paper of Delsarte, Goethals and Seidel [DGS]. This is explained in Section 3.

2. A FAMILY OF (p-1)-MODULAR CIRCULANT HADAMARD MATRICES OF SIZE 4p.

Let p be a *prime* satisfying $p \equiv 1 \mod 4$. We are going to prove the existence of (p-1)-modular circulant Hadamard matrices of type 1 and size 4p. We give explicitly below the first row $(x_0, x_1, \ldots, x_{4p-1})$ of such a matrix as a polynomial $H(z) = \sum_{i=0}^{4p-1} x_i z^i \in \mathbf{Z} C_{4p} = \mathbf{Z}[z]/(z^{4p}-1)$, where all coefficients x_i equal ± 1 and $H(z)H(z^{-1}) \equiv 4p$ modulo $(p-1)\mathbf{Z} C_{4p}$. In order to write down H(z) we need some notation.

Let $S_0 \subset [1, p-1] \cup [p+1, 2p-1]$ be the set of squares modulo 2p, which are prime to p. Note that if s is a square mod p, then s is also a square mod 2p. Indeed, if there exists c such that $c^2 = s + kp$ and k is odd, then $(c+p)^2 = c^2 + 2cp + p^2 = s + 2cp + (k+p)p \equiv s \mod 2p$.

Let $S_1 = ([1, p-1] \cup [p+1, 2p-1]) \setminus S_0$ be the set of non-squares mod 2p, prime to p. We have $|S_0 \cap [1, p-1]| = |S_0 \cap [p+1, 2p-1]| = \frac{p-1}{2}$, so that $|S_0| = p-1$. Similarly, $|S_1 \cap [1, p-1]| = |S_1 \cap [p+1, 2p-1]| = \frac{p-1}{2}$ and $|S_1| = p-1$ also.

Let $f_0(z)$ and $f_1(z)$ be the Hall polynomials of S_0 and S_1 respectively. That is, $f_i(z) = \sum_{s \in S_i} z^s \in \mathbf{Z} C_{4p}$ for i = 0, 1. We shall need $f_i(z^2) = \sum_{s \in S_i} z^{2s}$ and $f_i(-z^2) = \sum_{s \in S_i} (-1)^s z^{2s}$. Our objective is the proof of the following theorem.

THEOREM 1. Let f_0 and f_1 be as defined above and let ε_0 , ε_1 , ε_2 , ε_3 be 4 independent parameters with values ε_0 , ε_1 , ε_2 , $\varepsilon_3 = \pm 1$. The polynomial $H(z) \in \mathbf{Z}C_{4p} = \mathbf{Z}[z]/(z^{4p}-1)$ given by

$$H(z) = \varepsilon_0 \left(1 + f_0(z^2) + z^{2p} \right) + \varepsilon_1 f_0(z^2) z^p + \varepsilon_2 f_1(-z^2) + \varepsilon_3 \left(1 + f_1(-z^2) - z^{2p} \right) z^p$$

has all its coefficients of the monomials $1, z, z^2, \dots, z^{4p-1}$ equal to ± 1 and satisfies the identity

$$H(z)H(z^{-1}) = 4p + (p-1)R(z)$$

for some polynomial $R(z) \in \mathbf{Z}[z]/(z^{4p}-1)$ given below in formula (11) in which the coefficient of z^{2p} is zero.

The exponents of z in H and R are to be read modulo 4p. We use (abusively) the term "polynomial" for the elements of $\mathbb{Z}[z]/(z^{4p}-1)$. The assertion on the coefficients of H is easy to verify by direct observation and is left to the reader.

The parameter ε_0 is clearly the coefficient of the constant term in the displayed expression for H(z). The coefficient of z in H(z) is ε_1 on the condition that $p \equiv 1 \mod 8$. Indeed, in this case 2 is a square mod p. Also 3p+1 is a square mod 2p and therefore $\frac{3p+1}{2} \in S_0$. Thus, the term $z = z^{2\frac{3p+1}{2}+p}$ appears in $\varepsilon_1 f_0(z^2) z^p$. If $p \equiv 5 \mod 8$, then $\frac{3p+1}{2} \in S_1$ and z appears in H(z) with the coefficient $(-1)^{\frac{3p+1}{2}} \varepsilon_3 = +\varepsilon_3$. The first appearance of ε_2 in H(z) depends on the minimum of S_1 , a number for which there is no known formula.

For the proof of the theorem we separate a preliminary part, which only depends on symmetry properties of the set S_0 , from the final calculation, which properly depends on the hypothesis that S_0 is constructed from the set of quadratic residues mod p.

We first derive the properties of $H(z)H(z^{-1})$ coming from the symmetries of the set S_0 and its complement $S_1 = ([1,p-1] \cup [p+1,2p-1]) \setminus S_0$. We denote by $\varphi \colon [1,p-1] \cup [p+1,2p-1] \to [1,p-1] \cup [p+1,2p-1]$ the flip defined by the formula $\varphi(x) = 2p - x$.

Whenever the set S_0 is stable under φ , the existence of $\varphi \colon S_0 \to S_0$, and hence $\varphi \colon S_1 \to S_1$, implies the following properties of the sums $\sum_{s \in S_i} z^{2s}$ as well as $\sum_{s \in S_i} (-1)^s z^{2s}$ for the sets S_i with i = 0, 1:

(2)
$$\sum_{s \in S_i} z^{-2s} = \sum_{s \in S_i} z^{2s}, \qquad \sum_{s \in S_i} (-1)^s z^{-2s} = \sum_{s \in S_i} (-1)^s z^{2s}.$$

This follows simply by applying the involution φ .

For instance,

$$\sum_{s \in S_i} (-1)^s z^{2s} = \sum_{s \in S_i} (-1)^{\varphi(s)} z^{2\varphi(s)}$$

$$= \sum_{s \in S_i} (-1)^{(2p-s)} z^{2(2p-s)}$$

$$= \sum_{s \in S_i} (-1)^s z^{-2s},$$

since $z^{4p}=1$. This means that $f_0(-z^2)$ and $f_1(-z^2)$ are both self-reciprocal polynomials: $f_0(-z^2)=f_0(-z^{-2})$ and $f_1(-z^2)=f_1(-z^{-2})$. The proof for the other formula (without the sign) is essentially the same.

We also have a "baker's flip" ρ , mapping $[1, p-1] \cup [p+1, 2p-1]$ onto itself, defined by

$$\rho(x) = \begin{cases} p - x & \text{if } x \in [1, p - 1], \\ 3p - x & \text{if } x \in [p + 1, 2p - 1]. \end{cases}$$

If S_0 and S_1 are stable under ρ , the existence of the automorphisms $\rho: S_i \to S_i$ for i = 0, 1 implies the following formulas:

(3)
$$(1-z^{2p}) \sum_{s \in S_i} z^{2s} = 0, \qquad (1+z^{2p}) \sum_{s \in S_i} (-1)^s z^{2s} = 0.$$

Here we apply ρ on $S_i \cap [1, p-1]$, and on $S_i \cap [p+1, 2p-1]$. We have

$$\sum_{s \in S_i} (-1)^s z^{2s} = \sum_{s \in S_i} (-1)^{\rho(s)} z^{2\rho(s)}$$

$$= \sum_{s \in S_i \cap [1, p-1]} (-1)^{p-s} z^{2(p-s)} + \sum_{s \in S_i \cap [p+1, 2p-1]} (-1)^{3p-s} z^{2(3p-s)}.$$

Remembering that $z^{4p} = 1$, we obtain

$$\sum_{s \in S_i} (-1)^s z^{2s} = -z^{2p} \sum_{s \in S_i} (-1)^s z^{-2s}$$

$$= -z^{2p} \sum_{s \in S_i} (-1)^{(2p-s)} z^{2(2p-s)}$$

$$= -z^{2p} \sum_{s \in S_i} (-1)^s z^{2s},$$

using the automorphism φ as above. Again, the proof for the formula without the sign is the same.

As a corollary, we get

(4)
$$f_i(-z^2)f_j(z^2) = \left(\sum_{s \in S_i} (-1)^s z^{2s}\right) \left(\sum_{t \in S_j} z^{2t}\right) = 0,$$

obtained by observing that $(1+z^{2p})$ and $(1-z^{2p})$ both kill the above product. The first factor is killed by $1+z^{2p}$. The second one by $1-z^{2p}$. It follows that $2=(1+z^{2p})+(1-z^{2p})$ annihilates the left-hand side of (4), which must be 0 since 2 is not a zero-divisor in $\mathbf{Z}C_{4p}$.

We can begin the calculation of some terms in $H(z)H(z^{-1})$. Under the hypothesis $p \equiv 1 \mod 4$ of the theorem, -1 is a square mod p and -1 is also a square mod 2p. Therefore, $p-1 \in S_0$ and it follows that S_0 , S_1 are stable by both involutions ρ , φ . The formulas (2), (3) and (4) apply.

As a consequence, we obtain that the coefficients of $\varepsilon_0 \varepsilon_2$, $\varepsilon_1 \varepsilon_2$, $\varepsilon_0 \varepsilon_3$ and $\varepsilon_1 \varepsilon_3$ in $H(z)H(z^{-1})$ all vanish. For instance, in the coefficient of $\varepsilon_0 \varepsilon_3$ in $H(z)H(z^{-1})$, which is

$$2\left(1+\left(\sum_{s\in S_0}z^{2s}\right)+z^{2p}\right)\left(1+\left(\sum_{s\in S_1}(-1)^sz^{2s}\right)-z^{2p}\right)(z^p+z^{-p})\,,$$

the products of $1+z^{2p}$ with $1-z^{2p}$ and $\sum_{s\in S_1}(-1)^sz^{2s}$ are 0. Furthermore, the products of $\sum_{s\in S_0}z^{2s}$ with $1-z^{2p}$ and with $\sum_{s\in S_1}(-1)^sz^{2s}$ also vanish.

The coefficients of the other terms $\varepsilon_0 \varepsilon_2$, $\varepsilon_1 \varepsilon_2$ and $\varepsilon_1 \varepsilon_3$ are seen to be 0 by the same arguments based on formulas (2), (3) and (4). The coefficient of $\varepsilon_2 \varepsilon_3$ is

$$(z^p + z^{-p}) \left(\sum_{s \in S_1} (-1)^s z^{2s} \right) \left(1 + \sum_{s \in S_1} (-1)^s z^{2s} - z^{2p} \right).$$

Although of a somewhat different nature, it also vanishes by formula (3), observing that $z^p + z^{-p} = z^p(1 + z^{2p})$.

The only remaining terms in $H(z)H(z^{-1})$ are

$$H(z)H(z^{-1}) = (1 + f_0(z^2) + z^{2p})^2 + (1 + f_1(-z^2) - z^{2p})^2 + (f_1(-z^2))^2 + (f_0(z^2))^2 + 2 \varepsilon_0 \varepsilon_1 (1 + f_0(z^2) + z^{2p}) f_0(z^2) (z^p + z^{-p}).$$

We end up with an expression $H(z)H(z^{-1}) = C + C_{0,1} \varepsilon_0 \varepsilon_1$.

An easy calculation using formula (3) and the simple remarks $(1+z^{2p})^2 = 2(1+z^{2p})$, $(1-z^{2p})^2 = 2(1-z^{2p})$, yields

$$C = 2\{(f_0(z^2))^2 + 2f_0(z^2) + (f_1(-z^2))^2 + 2f_1(-z^2)\} + 4,$$

and similarly

$$C_{0,1} = 2((f_0(z^2))^2 + 2f_0(z^2))(z^p + z^{-p}),$$

which require the computation of the two squares $(f_0(z^2))^2 = \left(\sum_{s \in S_0} z^{2s}\right)^2$ and $(f_1(-z^2))^2 = \left(\sum_{s \in S_1} (-1)^s z^{2s}\right)^2$.

We shall actually need to calculate all four quantities $(f_0(z^2))^2$, $(f_1(z^2))^2$, $(f_0(-z^2))^2$, $(f_1(-z^2))^2$. For brevity, we use the notation

$$X_i = f_i(z^2) = \sum_{s \in S_i} z^{2s}, \qquad Y_i = f_i(-z^2) = \sum_{s \in S_i} (-1)^s z^{2s},$$

for i = 0, 1.

Note first that $X_0 + X_1 = \sum_{\nu=0}^{2p-1} z^{2\nu} - (1+z^{2p}) = T - (1+z^{2p})$, where we have set $T = \sum_{\nu=0}^{2p-1} z^{2\nu}$. Similarly, $Y_0 + Y_1 = \sum_{\nu=0}^{2p-1} (-1)^{\nu} z^{2\nu} - (1-z^{2p}) = U - (1-z^{2p})$, where $U = \sum_{\nu=0}^{2p-1} (-1)^{\nu} z^{2\nu}$.

Observe that $z^2T = T$ and $z^2U = -U$. It follows that

(5)
$$X_0^2 + 2X_0X_1 + X_1^2 = (T - (1 + z^{2p}))^2 = 2(p-2)T + 2(1 + z^{2p}).$$

We also have $(X_0 - X_1)T = |S_0|T - |S_1|T = 0$, and thus

(6)
$$X_0^2 - X_1^2 = (T - (1 + z^{2p}))(X_0 - X_1) = -2(X_0 - X_1),$$

remembering formula (3).

The main point is the calculation of $(X_0 - X_1)^2$, which is reminiscent of the familiar calculation with Gauss sums.

Let $\left(\frac{1}{p}\right) \colon \mathbf{Z} \to \{\pm 1\}$ be the quadratic character at the prime p extended to the integers as usual: $\left(\frac{x}{p}\right) = 0$ if x is divisible by p, $\left(\frac{x}{p}\right) = +1$ if x, prime to p, is a quadratic residue modulo p (i.e., $x \equiv y^2$ modulo p for some y) and $\left(\frac{x}{p}\right) = -1$ if x is prime to p and not a quadratic residue modulo p. We are assuming $p \equiv 1 \mod 4$, and hence $\left(\frac{-1}{p}\right) = 1$.

Notice that $X_0 - X_1 = \sum_{x=0}^{2p-1} {x \choose p} z^{2x} = (\sum_{x=0}^{p-1} {x \choose p} z^{2x})(1 + z^{2p})$ since $(\frac{x+p}{p}) = (\frac{x}{p})$ for all x. For all integers x, y we have $(\frac{xy}{p}) = (\frac{x}{p})(\frac{y}{p})$ and thus

$$(X_0 - X_1)^2 = 2\left(\sum_{x=0}^{p-1} \sum_{y=0}^{p-1} \left(\frac{xy}{p}\right) z^{2(x+y)}\right) (1 + z^{2p}).$$

Now, observe that $z^{2(t+p)}(1+z^{2p})=z^{2t}(1+z^{2p})$ for any integer t. It follows that, identifying the set of integers [1,p-1] with $\mathbf{F}_p^*=\mathbf{F}_p\setminus\{0\}$ by the natural projection $\mathbf{Z}\to\mathbf{F}_p$, we have

$$(X_0 - X_1)^2 = 2\left(\sum_{x,y \in \mathbf{F}_p^*} \left(\frac{xy}{p}\right) z^{2(x+y)}\right) (1 + z^{2p}).$$

The crucial point is that the right-hand side is well defined, without ambiguity even though the expression $\sum_{x,y\in \mathbf{F}_p^*} \left(\frac{xy}{p}\right) z^{2(x+y)}$ in itself is only defined modulo $(z^{2p}-1)$.

For fixed $x \in \mathbf{F}_p^*$, as y runs over \mathbf{F}_p^* , so does -yx; therefore

$$(X_0 - X_1)^2 = 2\left(\sum_{x,y \in \mathbf{F}_p^*} \left(\frac{-x^2y}{p}\right) z^{2x(1-y)}\right) (1 + z^{2p})$$
$$= 2\left(\frac{-1}{p}\right) \left(\sum_{x,y \in \mathbf{F}_p^*} \left(\frac{y}{p}\right) z^{2x(1-y)}\right) (1 + z^{2p}).$$

Summing over x for y = 1 and then for $y \in \mathbf{F}_p^* \setminus \{1\}$, we get

$$(X_0 - X_1)^2 = 2\left(\frac{-1}{p}\right) \{ (p-1) + \sum_{y \in \mathbb{F}_p^* \setminus \{1\}} \left(\frac{y}{p}\right) \sum_{x \in \mathbb{F}_p^*} z^{2x} \} (1 + z^{2p}).$$

Since $\sum_{y \in \mathbf{F}_p^*} {y \choose p} = 0$, we have $\sum_{y \in \mathbf{F}_p^* \setminus \{1\}} {y \choose p} = -1$. Using $\left(\frac{-1}{p}\right) = +1$, and coming back to a summation over [1, p - 1],

$$(X_0 - X_1)^2 = 2\{(p-1) - \sum_{x=1}^{p-1} z^{2x}\}(1 + z^{2p})$$

= $2(p-1)(1 + z^{2p}) - 2(T - (1 + z^{2p})) = 2p(1 + z^{2p}) - 2T$.

This gives us

(7)
$$X_0^2 - 2X_0X_1 + X_1^2 = 2p(1+z^{2p}) - 2T.$$

Combining this result with the equations (5) and (6), we see that

$$X_0^2 + 2X_0X_1 + X_1^2 = 2(p-2)T + 2(1+z^{2p}),$$

 $X_0^2 - X_1^2 = -2(X_0 - X_1),$
 $X_0^2 - 2X_0X_1 + X_1^2 = -2T + 2p(1+z^{2p}).$

It is now easy to deduce from these equations the result:

(8)
$$X_0^2 + 2X_0 = X_1^2 + 2X_1 = \frac{p-1}{2}(T+1+z^{2p}).$$

Of course we would also like to have a similar formula for Y_0 , Y_1 . The analogue of equation (5) is

$$Y_0^2 + 2Y_0Y_1 + Y_1^2 = (U - (1 - z^{2p}))^2 = 2(p - 2)U + 2(1 - z^{2p}),$$

on observing that $z^2U = -U$, so that $z^{2s}U = (-1)^sU$ and $U^2 = 2pU$. It is easy, though somewhat boring, to imitate with Y_0 and Y_1 the derivation of the formulas (5), (6) and (7). The needed assertion, that $\left(\frac{x}{p}\right)(-1)^tz^{2t}(1-z^{2p})$ only depends on the class of $t \mod p$, is valid and the argument goes through.

The analogue of the above equation (8) is

(9)
$$Y_0^2 + 2Y_0 = Y_1^2 + 2Y_1 = \frac{p-1}{2}(U+1-z^{2p}).$$

However, we can simply embed the ring $\mathbf{Z}C_{4p}$ into $\mathbf{Z}[\mathbf{i}]C_{4p}$, the group ring of C_{4p} over the Gaussian integers $\mathbf{Z}[\mathbf{i}]$, $\mathbf{i}=(\sqrt{-1})$, and then apply to the calculations of X_0 , X_1 the automorphism σ of the ring $\mathbf{Z}[\mathbf{i}][z]/(z^{4p}-1)$ induced by $\sigma(z)=(\sqrt{-1})z$. The substitution of $(\sqrt{-1})z$ for z is compatible with $z^{4p}=1$ and $\sigma(X_i)=Y_i$, $\sigma(T)=U$ and $\sigma(z^{2p})=-z^{2p}$. The result is indeed formula (9) above.

Using $T+U=2\sum_{\nu=0}^{p-1}z^{4\nu}$, and plugging these expressions into the formula for $H(z)H(z^{-1})=C+C_{0,1}\,\varepsilon_0\,\varepsilon_1$, we get

$$C = (q-1)(T+U+2) + 4 = 4p + 2(p-1)\sum_{\nu=1}^{p-1} z^{4\nu}$$

and

$$C_{0,1} = \frac{p-1}{2}(T+(1+z^{2p}))(z^p+z^{-p}) = (p-1)\left(\sum_{\nu=1}^{2p}z^{2\nu-1}\right) + (p-1)(z^p+z^{3p}).$$

Finally, $H(z)H(z^{-1}) = 4p + (p-1)R(z)$, where

(10)
$$R(z) = 2\sum_{\nu=1}^{p-1} z^{4\nu} + \left\{ \sum_{\nu=1}^{2p} z^{2\nu-1} + z^p + z^{3p} \right\} \varepsilon_0 \varepsilon_1.$$

Equivalently, this "remainder" R(z) can be written

(11)
$$R(z) = 2\sum_{\nu=1}^{\frac{p-1}{2}} (z^{4\nu} + z^{-4\nu}) + \left\{ \sum_{\nu=1}^{p} (z^{2\nu-1} + z^{-(2\nu-1)}) + z^p + z^{-p} \right\} \varepsilon_0 \varepsilon_1.$$

The (periodic) correlations of H(z) in degrees $\equiv 2 \mod 4$ are strictly zero. This includes in particular the correlation of degree 2p. Hence, the modular Hadamard matrix associated with the sequence (polynomial) of the Theorem is indeed of type 1 as asserted. The correlations in degrees $\equiv 0 \mod 4$ are 2(p-1). Note that the correlation in degree p is $2(p-1)\varepsilon_0\varepsilon_1$ because z^p+z^{-p} also appears in the sum $\sum_{\nu=1}^p (z^{2\nu-1}+z^{-(2\nu-1)})$ for $\nu=\frac{p+1}{2}$.

REMARK. It seems probable, from computer-assisted experimentation, that p-1 may be the maximum modulus for a modular circulant Hadamard matrix of type 1 and size 4p. However, the power of 2 dividing p-1 is certainly not always maximal as the power of 2 dividing the modulus of a modular CHM of type 1 and size 4p. There are many values of p (where p is prime and satisfies $p \equiv 9 \mod 16$) for which a variant of the formula for H(z) in the above Theorem yields a 16-modular CHM. The first few such values of p are p=73, 89, 233, On the other hand, it seems for example that indeed no 16-modular, type 1 CHM of size 4p exists for p=41.

We hope to come back on the general question of 16-modular circulant Hadamard matrices of type 1 in a future publication.

3. CIRCULANT MODULAR HADAMARD MATRICES OF TYPE 2

In this section we produce circulant modular Hadamard matrices of type 2 and size n = 2(q+1), where q is an arbitrary odd prime power. The existence of such objects is a corollary of a theorem from the 1971 paper [DGS].

We are grateful to Roland Bacher for valuable discussions about some unpublished work of his which helped in obtaining the following result.

THEOREM 2. For every n=2(q+1), where q is an odd prime power, there exists a binary sequence $X=(x_0,\ldots,x_{n-1})$ with $x_i=\pm 1$ for all i $(0 \le i \le n-1)$, such that $\gamma_k(X)=0$ for all $k\ne 0,\frac{n}{2}$. In other words, $\mathrm{circ}(X)$ is a circulant modular Hadamard matrix of type 2 and size n.