

## 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

$$X = (1, 1, 1, -1, 1, -1, -1, -1, -1, 1, 1, -1, -1, 1, -1, 1, 1, 1, 1, -1).$$

Then, quite surprisingly perhaps,  $\text{circ}(X)$  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  $\gamma_k \equiv 0 \pmod{16}$  for  $k = 1, \dots, 9$  would imply  $(H(1)/2)^2 \equiv 5 \pmod{8}$ , 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  $q \not\equiv 1 \pmod{8}$ , there is no 16-modular CHM of length  $4q$  satisfying  $\gamma_{2q} \equiv 0 \pmod{32}$ .

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  $p \equiv 1 \pmod{4}$ .

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  $p \equiv 1 \pmod{4}$ . 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  $(x_0, x_1, \dots, x_{4p-1})$  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  $\pm 1$  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  $(c+p)^2 = c^2 + 2cp + p^2 = s + 2cp + (k+p)p \equiv s \pmod{2p}$ .

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  $\varepsilon_0, \varepsilon_1, \varepsilon_2, \varepsilon_3$  be 4 independent parameters with values  $\varepsilon_0, \varepsilon_1, \varepsilon_2, \varepsilon_3 = \pm 1$ . The polynomial  $H(z) \in \mathbf{Z}C_{4p} = \mathbf{Z}[z]/(z^{4p} - 1)$  given by*

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

*has all its coefficients of the monomials  $1, z, z^2, \dots, z^{4p-1}$  equal to  $\pm 1$  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  $\mathbf{Z}[z]/(z^{4p} - 1)$ . The assertion on the coefficients of  $H$  is easy to verify by direct observation and is left to the reader.

The parameter  $\varepsilon_0$  is clearly the coefficient of the constant term in the displayed expression for  $H(z)$ . The coefficient of  $z$  in  $H(z)$  is  $\varepsilon_1$  on the condition that  $p \equiv 1 \pmod{8}$ . 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  $p \equiv 5 \pmod{8}$ , 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  $\varepsilon_2$  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  $\varphi: [1, p-1] \cup [p+1, 2p-1] \rightarrow [1, p-1] \cup [p+1, 2p-1]$  the flip defined by the formula  $\varphi(x) = 2p - x$ .

Whenever the set  $S_0$  is stable under  $\varphi$ , the existence of  $\varphi: S_0 \rightarrow S_0$ , and hence  $\varphi: S_1 \rightarrow S_1$ , 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  $i = 0, 1$ :

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

This follows simply by applying the involution  $\varphi$ .

For instance,

$$\begin{aligned} \sum_{s \in S_i} (-1)^s z^{2s} &= \sum_{s \in S_i} (-1)^{\varphi(s)} z^{2\varphi(s)} \\ &= \sum_{s \in S_i} (-1)^{(2p-s)} z^{2(2p-s)} \\ &= \sum_{s \in S_i} (-1)^s z^{-2s}, \end{aligned}$$

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”  $\rho$ , 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  $\rho$ , the existence of the automorphisms  $\rho: S_i \rightarrow S_i$  for  $i = 0, 1$  implies the following formulas:

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

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

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

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

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

using the automorphism  $\varphi$  as above. Again, the proof for the formula without the sign is the same.

As a corollary, we get

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

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  $\mathbb{Z}C_{4p}$ .

We can begin the calculation of some terms in  $H(z)H(z^{-1})$ . Under the hypothesis  $p \equiv 1 \pmod{4}$  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  $\rho, \varphi$ . 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

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

the products of  $1 + z^{2p}$  with  $1 - z^{2p}$  and  $\sum_{s \in S_1} (-1)^s z^{2s}$  are 0. Furthermore, the products of  $\sum_{s \in S_0} z^{2s}$  with  $1 - z^{2p}$  and with  $\sum_{s \in S_1} (-1)^s z^{2s}$  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  $(f_0(z^2))^2 = (\sum_{s \in S_0} z^{2s})^2$  and  $(f_1(-z^2))^2 = (\sum_{s \in S_1} (-1)^s z^{2s})^2$ .

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

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

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

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

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

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

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

Notice that  $X_0 - X_1 = \sum_{x=0}^{2p-1} \left(\frac{x}{p}\right) z^{2x} = \left(\sum_{x=0}^{p-1} \left(\frac{x}{p}\right) z^{2x}\right)(1 + z^{2p})$  since  $\left(\frac{x+p}{p}\right) = \left(\frac{x}{p}\right)$  for all  $x$ . For all integers  $x, y$  we have  $\left(\frac{xy}{p}\right) = \left(\frac{x}{p}\right)\left(\frac{y}{p}\right)$  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  $\mathbf{Z} \rightarrow \mathbf{F}_p$ , 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

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

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

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

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

$$\begin{aligned} (X_0 - X_1)^2 &= 2 \{ (p-1) - \sum_{x=1}^{p-1} z^{2x} \} (1 + z^{2p}) \\ &= 2(p-1)(1 + z^{2p}) - 2(T - (1 + z^{2p})) = 2p(1 + z^{2p}) - 2T. \end{aligned}$$

This gives us

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

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

$$\begin{aligned} X_0^2 + 2X_0X_1 + X_1^2 &= 2(p-2)T + 2(1+z^{2p}), \\ X_0^2 - X_1^2 &= -2(X_0 - X_1), \\ X_0^2 - 2X_0X_1 + X_1^2 &= -2T + 2p(1+z^{2p}). \end{aligned}$$

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

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

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  $\left(\frac{x}{p}\right)(-1)^t z^{2t}(1 - z^{2p})$  only depends on the class of  $t \bmod p$ , is valid and the argument goes through.

The analogue of the above equation (8) is

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

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  $\sigma$  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

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

Equivalently, this “remainder”  $R(z)$  can be written

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

The (periodic) correlations of  $H(z)$  in degrees  $\equiv 2 \pmod{4}$  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  $\equiv 0 \pmod{4}$  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  $p \equiv 9 \pmod{16}$ ) 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  $p = 73, 89, 233, \dots$ . 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  $X = (x_0, \dots, x_{n-1})$  with  $x_i = \pm 1$  for all  $i$  ( $0 \leq i \leq n-1$ ), such that  $\gamma_k(X) = 0$  for all  $k \neq 0, \frac{n}{2}$ . In other words,  $\text{circ}(X)$  is a circulant modular Hadamard matrix of type 2 and size  $n$ .*