# 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  $\pm 1$  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  $(c+p)^2 = c^2 + 2cp + p^2 = s + 2cp + (k+p)p \equiv s \mod 2p$ .

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  $\varepsilon_0$ ,  $\varepsilon_1$ ,  $\varepsilon_2$ ,  $\varepsilon_3$  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

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

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

The parameter  $\varepsilon_0$  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  $p \equiv 1 \mod 8$ . 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  $\varepsilon_2$  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  $\varphi \colon [1,p-1] \cup [p+1,2p-1] \to [1,p-1] \cup [p+1,2p-1]$  the flip defined by the formula  $\varphi(x) = 2p - x$ .

Whenever the set  $S_0$  is stable under  $\varphi$ , 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  $\varphi$ .

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"  $\rho$ , 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  $\rho: S_i \to S_i$  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  $\rho$  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  $\varphi$  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  $\rho$ ,  $\varphi$ . 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

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

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

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.