

## Exercises on complex matrices; fast Fourier transform

**Problem 26.1:** Compute the matrix  $F_2$ .

**Problem 26.2:** Find the matrices  $D$  and  $P$  used in the factorization:

$$F_4 = \begin{bmatrix} I & D \\ I & -D \end{bmatrix} \begin{bmatrix} F_2 & \\ & F_2 \end{bmatrix} P$$

Hint:  $D$  is created using fourth roots, not square roots, of 1. Check your answer by multiplying.

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