

Why

1

1 Definition

Define $S \in \mathbf{R}^{d \times d}$ by

$$S = \begin{bmatrix} 0 & 0 & \dots & 0 & 1 \\ 0 & 1 & \dots & 0 & 0 \\ 0 & 0 & \ddots & 0 & 0 \\ 0 & 0 & \dots & 1 & 0 \end{bmatrix}$$

For a vector $x \in \mathbb{R}^d$ the down shift of x is Sx.

Let $A \in \mathbb{R}^{d \times d}$ be a matrix with columns a_1, \ldots, a_d . A is a *circulant matrix* if $a_1 = Sa_d$, $a_1 = Sa_d$, $a_2 = Sa_d$, and $a_i = A_{i-1}$ for $i = 2, \ldots, d$.

Example

For example, the matrix

$$\begin{bmatrix}
1 & 4 & 3 & 2 \\
2 & 1 & 4 & 3 \\
3 & 2 & 1 & 4 \\
4 & 3 & 2 & 1
\end{bmatrix}$$

is a circulant matrix.

¹Future sheets will include. These matrices arise in practice and each has the same eigenvectors.

Characterization

A matrix $C \in \mathbf{R}^{d \times d}$ is circulant if and only if there exists c_0, \ldots, c_{d-1} so that

$$C = c_0 I + c_1 P + c_2 P^2 + \dots + c_{n-1} P^{n-1}.$$

Properties

The sum and product of any two circulant matrix is circulant. In other words, the circulant matrices with the usual matrix addition and multiplication form a commutative ring.

