

f.

$$H = F \Lambda F^*$$

$$H = \tilde{H} = \tilde{F} \tilde{\Lambda} \tilde{F}^* = \tilde{F} \tilde{\Lambda} \tilde{F}^{\dagger} = F^* \tilde{\Lambda} \tilde{F} = F^* \tilde{\Lambda} F$$

\nearrow
H is real

\nearrow
F is symmetric

\nearrow
F is symmetric

(5)

i. DFT^K

K=2:

$$DFT^2 = \frac{1}{\sqrt{N}} \begin{pmatrix} w^{0 \cdot 0} & w^{0 \cdot 1} & \dots & w^{(n-1) \cdot 0} \\ w^{1 \cdot 0} & w^{1 \cdot 1} & \dots & w^{(n-1) \cdot 1} \\ \vdots & \vdots & \ddots & \vdots \\ w^{(n-1) \cdot 0} & w^{(n-1) \cdot 1} & \dots & w^{(n-1) \cdot (n-1)} \end{pmatrix} =$$

$$= DFT^2_{l,j} = \frac{1}{N} (w^{0 \cdot l} w^{j \cdot 0} + w^{1 \cdot l} w^{j \cdot 1} + \dots + w^{(n-1) \cdot l} w^{j \cdot (n-1)}) =$$

$$= \frac{1}{N} \sum_{k=0}^{n-1} (w^{nl})^* (w^{jk}) = \frac{1}{N} \sum_{k=0}^{n-1} e^{\frac{-j2\pi kl}{N}} e^{\frac{j2\pi kj}{N}} =$$

$$= \frac{1}{N} \sum_{k=0}^{n-1} e^{\frac{-j2\pi k}{N} (l-j)} = \begin{cases} 1, & l+j=0 \text{ mod } n \\ 0, & \text{else} \end{cases}$$

Therefore, the result is:

$$= \begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & 0 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 1 & \dots & 0 \end{pmatrix} = AC$$

K=4:

$$DFT^4 = DFT^2 DFT^2 = AC^2 = \begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{pmatrix} =$$

$$= \begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{pmatrix} = I$$

K=3:

$$DFT^3 = DFT^4 DFT^* = DFT^*$$

In conclusion:

$$DFT^K = \begin{cases} DFT & K=1 \text{ mod } 4 \\ AC & K=2 \text{ mod } 4 \\ DFT^* & K=3 \text{ mod } 4 \\ I & K=0 \text{ mod } 4 \end{cases}$$

(9)