

Step-1

$$F_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & i & i^2 & i^3 \\ 1 & i^2 & i^4 & i^6 \\ 1 & i^3 & i^6 & i^9 \end{bmatrix}$$

The matrix of Fourier Transform is

$$C = \begin{bmatrix} 2 & -1 & 0 & -1 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ -1 & 0 & -1 & 2 \end{bmatrix}$$

Given circulant matrix

That is, $c_0 = 2, c_1 = -1, c_2 = 0, c_3 = -1$

$$e_0 = c_0 + c_1 + c_2 + c_3 = 2 - 1 + 0 - 1 = 0$$

$$\begin{aligned} e_1 &= c_0 + i c_1 + i^2 c_2 + i^3 c_3 \\ &= 2 + i(-1) - 1(0) - i(-1) = 2 \end{aligned}$$

$$\begin{aligned} e_2 &= c_0 + i^2 c_1 + i^4 c_2 + i^6 c_3 \\ &= 2 - 1(-1) + 1(0) - 1(-1) = 4 \end{aligned}$$

$$\begin{aligned} e_3 &= c_0 + i^3 c_1 + i^6 c_2 + i^9 c_3 \\ &= 2 - i(-1) - 1(0) + i(-1) = 2 \end{aligned}$$

Therefore, the required eigen values of C are $e_0 = 0, e_1 = 2, e_2 = 4, e_3 = 2$

Check: sum of Eigen values $= 0 + 2 + 4 + 2 = 8$

Trace $C = 2 + 2 + 2 + 2 = 8$

Therefore sum of Eigen values = Trace C