

## Step-1

Thus, we get

$$\begin{aligned} Ax &= \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \\ &= \begin{bmatrix} a_{11}x_1 + \dots + a_{1n}x_n \\ a_{21}x_1 + \dots + a_{2n}x_n \\ \vdots \\ a_{n1}x_1 + \dots + a_{nn}x_n \end{bmatrix} \end{aligned}$$

Thus, in the right hand side of  $Ax$ , we see an  $n$  by 1 matrix, whose each entry has  $n$  products.

Therefore, to carry out  $Ax$ , we have to do  $n^2$  number of products.

## Step-2

Now consider a circulant matrix  $C = F\Lambda F^{-1}$ .

From the Fast Fourier Transform, we know that to multiply  $x$  by  $F$  and  $F^{-1}$ , we need only  $n \log n$  multiplications. Also, for multiplying by  $\hat{\Lambda}$ , we need only additional  $n$  multiplications. The sum of all these number of multiplications is less than  $n^2$ .

Therefore, to obtain  $Cx$ , it is easier to multiply first with  $F^{-1}$ , then  $\hat{\Lambda}$  and then by  $F$  than multiplying directly by  $C$ .