Golay, Heisenberg and Weyl

Robert Calderbank Princeton University

Abstract

Sixty years ago, efforts by Marcel Golay to improve the sensitivity of far infrared spectrometry led to his discovery of pairs of complementary sequences. These sequences are finding new application in active sensing, where the challenge is how to see faster, to see more finely where necessary, and to see with greater sensitivity, by being more discriminating about how we look.

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Measurement: Ancient and Modern



Rice single pixel camera: compressive sensing and the challenge of dimension reduction

Given a measurement device with mean zero and variance σ^2 how many measurements are needed to measure each of *N* objects with variance $\sigma^2/N?$

Far Infrared Spectrometry identifies molecules by detecting the characteristic absorption frequencies of specific chemical bounds.





Spectrometer with spinning disks and slits encoding Walsh functions

- Spectrometer with fixed slits encoding Golay complementary pairs
- Bridges across the infrared radio gap – Proc. IRE.

Obstacles to Infrared Spectrometry

- Sources of interest are typically small thus emit and absorb weakly.
- Blackbody radiation from the environment and the equipment itself at room temperature is strongly concentrated in the infrared spectrum and overlaps the signal of interest.



• Detectors were temperature sensors that could not by themselves distinguish between different frequencies of infrared radiation but merely integrated total thermal energy received.

The Origin of Golay Complementary Pairs

PATH 1: x = + + + - + + - +





$$R_x(k) + R_y(k) = 2L\delta_{k,0}$$

for all
$$-(L-1) \leq k \leq L-1$$
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Definition: Two length L unimodular sequences $x(\ell)$ and $y(\ell)$ are Golay complementary if the sum of their autocorrelation functions satisfies



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Illuminate a scene with a waveform and analyze the return to



- Detect the presence of a target
- Estimate target range from round trip delay
- Estimate target velocity from Doppler effect



Autocorrelation Function:

$$R_s(\tau) = \int_{-\infty}^{\infty} s(t) \overline{s(t-\tau)} dt$$

Ideal: Impulse-like



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Ambiguity Function:

$$A_s(\tau,\nu) = \int_{-\infty}^{\infty} s(t)\overline{s(t-\tau)}e^{-j2\pi\nu t}dt$$

Ideal: Thumbtack



Ambiguity Function

Pulse Train: Sequence of waveforms separated in time





Ambiguity function of pulse train:

$$A_{\mathcal{S}}(\tau,\nu) = \underbrace{\left(\sum_{n=0}^{N-1} e^{jn2\pi\nu T}\right)}_{\text{Doppler shifts}} A_{\mathcal{S}}(\tau,\nu) + \text{terms at } mT$$

Radar Waveforms

Phase Coded Waveforms:



Autocorrelation Functions:



Sensitivity to Doppler



"Although the autocorrelation sidelobe level is zero, the ambiguity function exhibits relatively high sidelobes for nonzero Doppler." [Levanon, Radar Signals, 2004, p. 264]

Why? Roughly speaking

$$R_x(k) + R_y(k)e^{j\theta} \neq \alpha(\theta)\delta_{k,0}$$



Range Sidelobe Problem: A weak target located near a strong target can be masked by the range sidelobes of the ambiguity function centered around the strong target.



Coordinating Waveforms in Time:



Question: Is it possible to design a *Doppler resilient sequence* of Golay pairs $(x_0, x_1), \ldots, (x_{N-2}, x_{N-1})$ to have

$$\sum_{n=0}^{N-1} e^{jn\theta} R_{x_n}(k) \approx \beta(\theta) \delta_{k,0}; \quad \text{for all} \ \ \theta \in \Theta$$

in a given Doppler interval Θ ?

Doppler Resilient Golay Pairs

• Two Golay pairs (x_0, x_1) and (x_2, x_3) over 4 PRIs:

$$R_{x_0}(k) + e^{j\theta} R_{x_1}(k) + e^{j2\theta} R_{x_2}(k) + e^{j3\theta} R_{x_3}(k) \approx \beta(\theta) \delta_{k,0}, \quad \forall \theta \in \Theta$$

- How about around zero Doppler? Taylor Expansion
- First order approximation:

$$\underbrace{\underbrace{\frac{0R_{x_0}(k) + R_{x_1}(k)}{1R_{x_1}(k)} + \underbrace{2R_{x_2}(k) + 3R_{x_3}(k)}_{2 \times 2L\delta_{k,0} + 1R_{x_3}(k)}}_{3 \times 2L\delta_{k,0}}}_{3 \times 2L\delta_{k,0}}$$

- Condition: (x_1, x_3) also Golay pair.
- Example:

p-Pulse Train: Transmission of a Golay pair x and y is coordinated according to a binary sequence $\mathbf{p} = \{p_n\}$, $n = 0, \dots, 2^M - 1$ over $N = 2^M$ PRIs:

$$\underbrace{\frac{1}{2}[R_x(k)+R_y(k)]\sum_{n=0}^{2^M-1}e^{jn\theta}}_{\text{Sidelobe free}}+\underbrace{\frac{1}{2}[R_x(k)-R_y(k)]\sum_{n=0}^{2^M-1}(-1)^{p_n}e^{jn\theta}}_{\text{Range sidelobes}}$$

Key observation: Magnitudes of range sidelobes are proportional to the magnitude of the spectrum of the sequence $(-1)^{p_n}$:

$$S_{\mathbf{p}}(\theta) = \sum_{n=0}^{2^{M}-1} (-1)^{p_{n}} e^{jn\theta}$$

Approach: Design $\mathbf{p} = \{p_n\}$ to shape the spectrum $S_{\mathbf{p}}(\theta)$.

PTM Pulse Train: Zero-forcing Taylor Moments

Theorem: To zero-force up to M Taylor moments of the spectrum $S_{\mathbf{p}}(\theta)$ around $\theta = 0$, coordinate the transmission of a Golay pair (x, y) according to the length $N = 2^{M+1}$ PTM sequence, with 0 locations corresponding to x and 1 locations corresponding to y.

Prouhet-Thue-Morse Sequence: The *n*th term in the PTM sequence p_n is the sum of the binary digits of $n \mod 2$:

Example: Length-8 PTM Pulse Train

PTM Pulse Train in Action



By transmitting a Golay pair according to the PTM sequence we can clear out the range sidelobes along modest Doppler frequencies.

Range Sidelobe Suppression at Higher Doppler Frequencies

Theorem: There exists a unique first-order RM codeword that minimizes the range sidelobes in the Doppler interval $\left[\frac{\pi k}{2M}, \frac{\pi(k+1)}{2M}\right]$.

Theorem: The k-oversampled PTM sequence of length $2^M k$ produces an Mth order null at $\theta = 2\pi \ell/k$ for all co-prime ℓ and k.

Corollary: Oversampled PTM sequence produces an (M-1)th order null at $\theta = 0$ and (M-2)th order nulls at all $\theta = \pi \ell/k$.

Example: $M = 3, k = 3 \longrightarrow \{p_n\} = 000111111000 \cdots$



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Polarization: Alamouti space-time block code is used to coordinate transmission on V and H channels



Multiple Dimensions: Paraunitary filter banks introduced by Tseng and Liu to study acoustic surface waves

Polamouti Transmission:

$$R = \begin{pmatrix} h_{VV} & h_{VH} \\ h_{HV} & h_{HH} \end{pmatrix} \begin{pmatrix} x & -\widetilde{y} \\ y & \widetilde{x} \end{pmatrix} + \text{Noise}$$

Unitary property: Interplay between Alamouti signal processing and perfect autocorrelation property of Golay pairs

$$\begin{pmatrix} x & -\widetilde{y} \\ y & \widetilde{x} \end{pmatrix} \begin{pmatrix} \widetilde{x} & \widetilde{y} \\ -y & x \end{pmatrix} = \begin{pmatrix} 2L & 0 \\ 0 & 2L \end{pmatrix}$$

Instantaneous Radar Polarimetry eliminates range sidelobes and improves detection performance, without adding to signal processing complexity

Degrees of Freedom–Frequency



Roadblock to OFDM radar: A pair of complementary waveforms cannot be multiplexed in frequency because of an unknown range-dependent phase term, thereby preventing coherent combining; this limits the applicability of any set of orthogonal waveforms.

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Golay Pairs: Autocorrelation Properties



$$\begin{aligned} R_{p_1}(k) &= -R_{p_2}(k), \ \text{ for } k \neq 0 \\ \\ R_{p_1}^2(k) &= R_{p_2}^2(k), \ \text{ for } k \neq 0 \\ \\ R_{p_1}(2k) &= R_{p_2}(2k) = 0, \ \text{ for } k \neq 0 \\ \\ R_{p_1}(k) + R_{p_2}(k) &= 2L\delta(k) \end{aligned}$$

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Modified Golay Pairs

• Design a pair of sequences such that

$$R_p^2(k) + R_q^2(k) = C\delta(k)$$

- At least one of the squared autocorrelations must be negative at some values of k.
- Possible only if the sequence has imaginary components.
- Let $p_1(n)$ and $p_2(n)$ be a Golay pair. Define

$$q_2(n) = p_2(n)e^{j\frac{\pi}{2}n} \longrightarrow R_{q_2}(k) = R_{p_2}(k)e^{j\frac{\pi}{2}k}$$

Then

$$R_{q_2}^2(k) = R_{p_2}^2(k)e^{j\pi k} = \begin{cases} -R_{p_1}^2(k) & k \text{ odd} \\ 0 & k \neq 0 \text{ even} \\ R_{p_1}^2(k) & k = 0 \end{cases}$$
$$\longrightarrow R_{q_2}^2(k) + R_{p_1}^2(k) = 2L^2\delta(k)$$

Modified Golay Pairs for Radar

- Modified Golay pair p_1 and q_2 is used to phase code a pulse.
- First code is transmitted at carrier frequency.
- Second code is transmitted twice, offset equally above and below the carrier.

Received signal:

$$y_1(t) = ae^{-j\omega_c d} s_1(t-\tau)$$

$$y_{2a}(t) = ae^{-j(\omega_c+\omega_b)d} s_2(t-\tau)$$

$$y_{2b}(t) = ae^{-j(\omega_c-\omega_b)d} s_2(t-\tau)$$

Receiver signal processing:



$$\Gamma(\tau) = R_{s_1y_1}^2(\tau) + R_{s_2y_{2a}}(\tau) \times R_{s_2y_{2b}}(\tau)$$

Optimizable Waveforms



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Evolution of Radar Platforms

SISO Radar:

 Transmits a fixed waveform over multiple pulse repetition intervals (PRIs) for range-Doppler imaging.

MIMO Radar (Waveform Agile):

 Capable of simultaneous transmission of multiple waveforms across frequency, polarization, and space

Radar Networks:

• MIMO radar capabilities plus multiple views





Chesapeake Bay Radar



National weather radar network

D_4 : The Symmetry Group of the Square





 D_4 is the set of eight 2×2 matrices arepsilon D(a,b) given by

 $\varepsilon D(a,b) = \varepsilon \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}^a \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}^b$ where $\varepsilon = \pm 1$ and a, b = 0 or 1. $x^2 = z^2 = I_2$

$$\begin{aligned} & zx = \begin{pmatrix} 1 & \\ & -1 \end{pmatrix} \begin{pmatrix} & 1 \end{pmatrix} = \begin{pmatrix} & -1 & 1 \end{pmatrix} \\ & xz = \begin{pmatrix} & 1 & \\ & 1 \end{pmatrix} \begin{pmatrix} 1 & \\ & -1 \end{pmatrix} = \begin{pmatrix} & -1 & \\ & 1 \end{pmatrix} \end{bmatrix} xz = -zx \end{aligned}$$

The Heisenberg-Weyl Group $\mathcal{W}\left(\mathbb{Z}_2^m\right)$

 $\mathcal{W}(\mathbb{Z}_2^m)$ is the *m*-fold Kronecker product of D_4 extended by iI_{2^m} .

$$i^{\lambda}p_{m-1}\otimes\ldots\otimes p_0$$
 where $p_j=I_2,\mathrm{x},\mathrm{z},\,\,\mathrm{or}\,\,\mathrm{xz}$ for $j=0,1,\ldots,m-1$

There are 2^{2m+2} elements, each represented by a pair of binary *m*-tuples a b

$$\mathbf{xz} \otimes \mathbf{x} \otimes \mathbf{z} \otimes \mathbf{xz} \otimes I_2 \leftrightarrow D(11010, 10110)$$

Theorem: $D(a,b)D(a',b') = (-1)^{a'.b+b'.a}D(a',b')D(a,b)$

$$D(a,b)^2 = (-1)^{a,b} I_{2^m}$$

$$D(01,11) = \begin{pmatrix} - & & \\ + & & \\ & & + \\ & & - \end{pmatrix} , \ D(10,10) = \begin{pmatrix} & - & \\ - & & \\ + & & \\ & + & \\ & & - \end{pmatrix}$$

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Fourier Analysis in the Binary World



- The operators D(a, 0) are the <u>time shifts</u> of the binary world.
- The operators D(0,b) are the <u>frequency shifts</u> of the binary world.
- Walsh functions are the <u>sinusoids</u> of the binary worldeigenfunctions of the time shift operator.

Chirps in the Binary World

Second order Reed-Muller codewords are the \underline{chirps} of the binary world.

 $\begin{array}{c|c} \mathsf{Maximal} & X \longrightarrow X_P = d_P^{-1} X d_P \\ & & \\$ Orthonormal Basis $H_{2^m} \longrightarrow H_{2^m} d_P$ **Example:** $m = 3, P = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$

Representation of Operators

Inner Products: $(R, S) = Tr(R^{\dagger}S)$ Hilbert-Schmidt or Frobenius Norm: $||S|| = Tr(S^{\dagger}S)^{\frac{1}{2}}$ Orthonormal Basis: $\frac{1}{\sqrt{N}}D(a,b), a, b \in \mathbb{Z}_{2}^{m}$ where $N = 2^{m}$ $Tr(D(a,b)^{\dagger}D(a',b')) = N\delta_{a,a'}\delta_{b,b'}$

Weyl Transform: Given an operator S write

$$S = \frac{1}{N} \sum_{a,b \in \mathbb{Z}_2^m} Tr(D(a,b)^{\dagger}S)D(a,b)$$
$$= \sum_{a,b \in \mathbb{Z}_2^m} S(a,b) \left[\frac{1}{\sqrt{N}}D(a,b)\right]$$

The Weyl Tranform is the isometry

$$S \longleftrightarrow (S(a,b)) = \left(\frac{1}{\sqrt{N}}Tr(D(a,b)^{\dagger}S)\right)$$

From Sequences to Rank One Projection Operators

Walsh Sequence:
$$\theta^{\dagger} = \frac{1}{2}(+-+-) = \frac{1}{2}\mathbf{1}D(00,01)$$

Rank One Projection Operator: $\theta\theta^{\dagger} = \frac{1}{4}\begin{bmatrix} + & - & + & - \\ - & + & - & + \\ + & - & + & - \\ - & + & - & + \end{bmatrix}$
 $\theta\theta^{\dagger} = \frac{1}{4}\begin{bmatrix} I_4 - \begin{bmatrix} 1 & & \\ 1 & & & \\ 1 & & & & \end{bmatrix} + \begin{bmatrix} 1 & & \\ 1 & & & \\ 1 & & & \end{bmatrix} - \begin{bmatrix} 1 & & & \\ 1 & & & \\ 1 & & & & \end{bmatrix} \end{bmatrix}$
 $= \frac{1}{4}\sum_{a\in\mathbb{Z}_2^2}(-1)^{a.(01)}D(a,0)$

 $\begin{array}{l} \text{Dirac Sequence: } \varphi^{\dagger} = \theta^{\dagger} H_4 = (0100) \\ \text{Rank One Projection Operator: } \varphi \varphi^{\dagger} = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ \hline 0 & 0 & 0 & 0 \\ \hline 0 & 0 & 0 & 0 \\ \hline 0 & 0 & 0 & 0 \end{bmatrix} \\ \varphi \varphi^{\dagger} = \frac{1}{4} \sum_{b \in \mathbb{Z}_2^2} (-1)^{(01).b} D(0,b) \\ \end{array}$

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Weyl Transforms of Operators

The more symmetries of a sequence θ the smaller is the support of Weyl transform of $\theta \theta^{\dagger}$.

Isotropy Subgroup: $H_{\theta} = \{g \in \mathcal{W}(\mathbb{Z}_{2}^{m}) | g\theta = c_{g}\theta\}$

Theorem: H_{θ} is commutative and $S_{\theta}(a, b) = 0$ unless D(a, b) commutes with every D(a', b') in H_{θ} .

 $\mathbf{S}_{\Delta,0}$: Union of supports of cyclic shift operators $\Delta(k,0)$

Theorem: $(a,b) \in S_{\Delta,0} \iff a \neq 0, b_{m-1} = 0$ and a covers b. The support takes the form of a pair of Sierpinski triangles.



Connecting Periodic and Aperiodic Correlation

$$\theta = \sum_{v, v_{m-1} = 0} \theta_v e_v$$
 and $\varphi = \sum_{v, v_{m-1} = 0} \varphi_v e_v$

We may view θ, φ as sequences $\overline{\theta}, \overline{\varphi}$ of length 2^{m-1} or as sequences of length 2^m obtained by padding with zeros.

Proposition: $\overline{\theta}, \overline{\varphi}$ are \mathbb{Z} -Golay complementary if θ, φ are \mathbb{Z}_N -Golay complementary.

 \mathbb{Z}_N -Golay Complementary Pairs:

$$\theta^{\dagger} \Delta(k,0) \theta + \varphi^{\dagger} \Delta(k,0) \varphi = 0 \quad \text{for } k \neq 0$$

$$Tr\left((P_{\theta}+P_{\varphi})\Delta(k,0)\right)=0 \text{ for } k\neq 0$$

Note: The orthonormal basis D(a,b) from $\mathcal{W}(\mathbb{Z}_2^m)$ provides a sparse representation of P_{φ} and P_{ψ} for many widely used sequences φ , ψ .

Weyl Transform of the Golay Property

$$P = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$
$$= D(0\dots 0, 10\dots 0)\theta$$

φ



P minimizes overlap (magenta) between the support of P_{θ}, P_{φ} (the subgroup X_P shown in red) and the support of $S_{\Delta,0}$ (black and blue).

D(0...0, 10...0) removes overlap between the support of $P_{\theta} + P_{\varphi}$ and the support of $S_{\Delta,0}$:

$$(S_{\varphi} + S_{\theta})(v, vP) = ((-1) + 1)S_{\theta}(v, vP) = 0$$

Information Theory and Sensing



P. M. Woodward (1953): introduced the narrowband radar ambiguity function to describe the effect of the transmit waveform at matched filter output.

"The reader may feel some disappointment, not unshared by the writer, that the basic question of what to transmit remains substantially unanswered."

Specific Questions:

- How to design measurements?
- How to utilize various modes of diversity with minimal complexity?
- What are the scaling laws? rate-reliability tradeoff?
- How to compress and fuse information?
- How to manage sensor operations and allocate resources?



Classical Coding Theory



Fourier Analysis

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