Punctured bent function sequences for watermarked DS-CDMA

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July 5, 2019 Aachen, Germany

Based on the paper with the same title, IEEE Communications Letters, 2019, to appear soon.



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Introduction: Watermarked DS-CDMA





- Insert some watermarking chips into spreading code
- Any two watermarks at different time are different



Introduction: advantage/disadvantage



Watermarked DS-CDMA have been considered **to provide security at the signal level**

Steganography

 Watermark conveys some "secret" information which can be extracted after synchronized.

Authentication of GNSS open signals

- Watermark is used to provide where a signal comes from
- Protect from spoofing attacks

at the price of degrading the correlation performance (communication performance) of spreading sequences for multiple access, for example.





- Investigate the effect of inserting some randomly generated watermarking chips into known (set of) spreading sequences
 - In terms of periodic correlations
- Propose two design criteria for "good" watermarked sequences in the sense of
 - 1) Reducing the average correlation value
 - 2) Minimizing the variance of correlations

for the best performance of **multiple-access**

- Specifically, we propose, for n = 2m with even m, an optimal set of 2^{m-1} punctured bent function sequences of length 2ⁿ 1 in the sense of the above two criteria such that
 - all of which are punctured by the single pattern obtained by the Singer difference set, (Criteria 2)

- Hence, half the bits are punctured in one period of the sequence

- the max non-trivial correlation magnitude maintains $2^m + 1$, (Criteria 1)
 - which is the same value as those for un-punctured bent function sequences
 - but is in fact twice of the Welch bound



Introduction: (selected) References



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Proposed model of W-DS-CDMA



- Previous results are focused on how to use watermarks for security.
- Usually assume the aggregated insertion



Case 1. aggregated

cross-correlation of spreading code

The watermark insertion affects on auto- and

What insertion is better in the sense of

acquisition performance?

Case 2. spread

watermark

How to insert watermark?



Question:









Equivalent model







Some properties







Acquisition for watermarked DS-CDMA





- **During the acquisition process**,
 - ✓ the receiver **knows which chips are watermarked** (only the position information)
 - but has no information about what each value is. (no idea on its value)
 - ✓ Therefore, the receiver can only use **the punctured spreading code**, which is repeated, periodically.
- Watermark chips will be extracted after the signal is obtained/acquired
 - the receiver will use these chips for some other purpose (steganography/authentication/extra security, etc)
- Our goal is to find BEST watermarking chips (position) PLUS spreading codes so that the multiple-access performance is NOT MUCH degraded compared with the conventional DS-CDMA systems without watermarks.



Watermarked DS-CDMA system



Proposed model

Analysis on Watermarks and Design Criteria









What is required







the non-zero values of w are i.i.d. random with ± 1 equally likely, hence, mean-zero

$$\boldsymbol{\theta}_{\boldsymbol{w},s_{\boldsymbol{j}}}(\boldsymbol{\tau}) = \sum_{l} \boldsymbol{w}(l+\tau)\boldsymbol{s}_{\boldsymbol{j}}(l)$$

- Watermarking chip sequence w has a non-zero value ONLY at index $l + \tau \in p$ or at index $l \in p \tau$.
- Punctured sequence s_i has a non-zero value ONLY at index $l \notin p$ or at $l \in Z_L \setminus p$
- Therefore, $w(l + \tau)s_j(l)$ has a non-zero value ONLY at

$$l \in (\mathcal{P} - \tau) \cap Z_L \backslash \mathcal{P} = (\mathcal{P} - \tau) \backslash \mathcal{P}$$

• Therefore, the number of non-zeros will be

$$= |(p - \tau) \setminus p|$$

= $|p| - |p \cap (p - \tau)|$
= $k - D_p(\tau)$

✓ This must be the <u>variance</u> of $\theta_{w, s_i}(\tau)$.

✓ The <u>mean</u> of $\theta_{w, s_i}(\tau)$ becomes 0 since E[w] = 0







It is a random variable with mean-zero and variance $k - D_{p}(\tau) = |p| - |p \cap (p - \tau)|$

where p is a puncturing pattern of size k.

$$\theta_{c_i, s_j}(\tau) = \theta_{s_i, s_j}(\tau) + \boldsymbol{\theta}_{w_i, s_j}(\tau)$$

This is a random variable with

 $mean = \theta_{s_i, s_j}(\tau)$

variance =
$$k - D_{p}(\tau) = |p| - |p \cap (p - \tau)|$$

 C_1 : Minimize the mean of $\theta_{c_i,s_j}(\tau)$

= Minimize $\theta_{s_i, s_j}(\tau)$ the non-trivial correlation magnitude of

punctured sequences s_i, s_j for all possible i, j.

 C_2 : Minimize the variance of $\theta_{c_i,s_j}(\tau)$

 $\equiv \text{Maximize } \min_{\tau \neq 0} D_{\mathcal{P}}(\tau) = \min_{\tau \neq 0} |\mathcal{P} \cap (\mathcal{P} - \tau)| \triangleq D_{\min}(\mathcal{P})$



Upper bound of min of $|\mathcal{P} \cap (\mathcal{P} - \tau)|$



Lemma (C_2). Assume that k watermarking chips are inserted in a watermarked spreading code of length L, according to a puncturing pattern p. Then,

$$\min_{1\le \tau\le L-1} |\mathcal{P}\cap(\mathcal{P}-\tau)| \le \left\lfloor \frac{k^2-k}{L-1} \right\rfloor.$$

Proof: Recall that p is a k-subset of \mathbb{Z}_L . Therefore, for any such p of size k, we have

$$\sum_{\tau=0}^{2} D_{\mathcal{P}}(\tau) = k^2$$

since each member in p will match every member of p (including itself) exactly once as τ runs from 0 to L - 1.

Since $D_{p}(0) = k$, we have

$$\frac{1}{L-1} \sum_{\tau=1}^{L-1} D_{p}(\tau) = \frac{k^{2}-k}{L-1}$$

Proposed Optimal Watermarked Spreading Sequences Set

puncturing pattern **optimization** which spreading sequence is **best** with the selected puncturing?

We consider C₂ first, and then consider C₁.

Does there any spreading sequence that is good with this puncturing?

or that can be proved to be good with this puncturing?





Definition. Let p be a k-subset of \mathbb{Z}_L . Then,

(1) p is called a (L, k, λ, t) -almost cyclic difference set if, for $\tau = 1, 2, ..., L - 1,$ $|p \cap (p - \tau)| = \begin{cases} \lambda & t & \text{times} \\ \lambda + 1 & L - 1 - t & \text{times.} \end{cases}$

(2) p is called a (L, k, λ) -cyclic difference set if, for $\tau = 1, 2, ..., L - 1$,

$$|\mathcal{P} \cap (\mathcal{P} - \tau)| = \lambda.$$

This is equivalent to almost cyclic difference set with t = L - 1.





Well-known Lemma on the existence:

 If an (L, k, λ, t)-almost cyclic difference set p exists, then we have k(k-1) = (L-1)λ + (L-1-t)
 If an (L, k, λ)-cyclic difference set p exists, then we have k(k-1) = (L-1)λ

For both cases, we have

$$\left|\frac{k^2 - k}{L - 1}\right| = \lambda$$

Theorem. (ACDS \Rightarrow C_2 optimal)

Let p be a *k*-subset of \mathbb{Z}_L . Then p is an **optimal** puncturing pattern if it is an (L, k, λ, t) -ACDS in the sense of $\min_{1 \le \tau \le L-1} |p \cap (p - \tau)|$ **attains its maximum value** $\lambda = \left\lfloor \frac{k^2 - k}{L-1} \right\rfloor$





- $L = 2^n 1$ with $n = 0 \pmod{4}$
- $k = 2^{n/2} 1$ and $\lambda = 2^{n/4} 1$
- $\alpha \in \mathbb{F}_{2^n}$ be a primitive element
- $\operatorname{tr}_1^n(x) = \sum_{i=0}^{n-1} x^{2^i}$ is the trace of $x \in \mathbb{F}_{2^n}$ to \mathbb{F}_2

Then, a *k*-subset p of \mathbb{Z}_L is an (L, k, λ) -CDS if, for each $l \in \mathbb{Z}_L$,

 $l \in \mathcal{P}$ iff $\operatorname{tr}_1^n(\alpha^l) = 0$

We will use **the puncturing pattern** *p* from the Singer difference set constructed above.

- This is <u>optimal</u> (*C*₂)
- It punctures about <u>half the bits</u> in one period of the sequence of length $L = 2^n 1$

Is it too much?





- n = 2m be a positive integer with even m.
- f be a bent function over \mathbb{F}_{2^m} .
- $\alpha \in \mathbb{F}_{2^n}$ be a primitive element and a constant $\sigma \in \mathbb{F}_{2^n} \setminus \mathbb{F}_{2^m}$.

The set \mathcal{B} of 2^m binary sequences of length $2^n - 1$ for each constant $\mu \in \mathbb{F}_{2^m}$ given as, for $l = 0, 1, ..., 2^n - 2$, $b_{\mu}[l] = (-1)^{f(\operatorname{tr}_m^n(\alpha^l)) + \operatorname{tr}_1^n((\mu + \sigma)\alpha^l)}$

is called **bent function sequence family** and

$\theta_{max}(\mathcal{B}) \leq 2^m + 1.$ Hence, it is **optimal** in terms of the *Welch bound*.

Original Contribution: J. D. Olsen, R. A. Scholtz, and L. R. Welch (1982) Above formulation by traces: Golomb and Gong (2005) Chapter 10



MAIN Contribution Punctured bent function sequences



- n = 2m be a positive integer with even m.
- f be a bent function over \mathbb{F}_{2^m} .
- $\alpha \in \mathbb{F}_{2^n}$ be a primitive element and a constant $\sigma \in \mathbb{F}_{2^n} \setminus \mathbb{F}_{2^m}$.
- $b_{\mu}[l] = (-1)^{f(\operatorname{tr}_{m}^{n}(\alpha^{l})) + \operatorname{tr}_{1}^{n}((\mu + \sigma)\alpha^{l})}$ be the bent function sequences of length $2^{n} 1$ for each $\mu \in \mathbb{F}_{2^{m}}$, constructed earlier **in previous page**.
- Γ be a subset of \mathbb{F}_{2^m} such that $\mu + \nu \neq 1$ for any $\mu, \nu \in \Gamma$.
- p is the puncturing pattern from the Singer difference set, i.e., $l \in p$ iff $tr_1^n(\alpha^l) = 0$

Consider the set of **punctured bent function sequences** $S = \{s_{\mu} : \mu \in \Gamma\}$ where

$$s_{\mu}[l] = \begin{cases} \boldsymbol{b}_{\mu}[l] & \text{if } l \notin p \iff \operatorname{tr}_{1}^{n}(\alpha^{l}) = 1\\ 0 & \text{otherwise} \end{cases}$$



Main Theorem



Let $S = \{s_{\mu} : \mu \in \Gamma\}$ be the set of **punctured bent function sequences** in previous page, with puncturing pattern p from **Singer difference set**. Then,

 $\theta_{\max}(S) \le 2^m + 1.$



Proof of correlation bound



First observation:

$$s_{\mu}[l] = \begin{cases} \boldsymbol{b}_{\mu}[l] & \text{if } \operatorname{tr}_{1}^{n}(\alpha^{l}) = 1\\ 0 & \text{if } \operatorname{tr}_{1}^{n}(\alpha^{l}) = 0 \end{cases}$$
$$= \frac{1}{2} \left(1 - (-1)^{\operatorname{tr}_{1}^{n}(\alpha^{l})} \right) \boldsymbol{b}_{\mu}[l]$$





Second observation:

$$s_{\mu}[l] = \frac{1}{2} \left(1 - (-1)^{\operatorname{tr}_{1}^{n}(\alpha^{l})} \right) b_{\mu}[l]$$

= $\frac{1}{2} \left(b_{\mu}[l] - (-1)^{\operatorname{tr}_{1}^{n}(\alpha^{l})} b_{\mu}[l] \right) = \frac{1}{2} \left(b_{\mu}[l] - \underline{b_{\mu+1}[l]} \right)$

Since

$$(-1)^{\operatorname{tr}_{1}^{n}(\alpha^{l})}b_{\mu}[l] = (-1)^{\operatorname{tr}_{1}^{n}(\alpha^{l})}(-1)^{f\left(\operatorname{tr}_{m}^{n}(\alpha^{l})\right) + \operatorname{tr}_{1}^{n}((\mu+\sigma)\alpha^{l})}$$
$$= (-1)^{f\left(\operatorname{tr}_{m}^{n}(\alpha^{l})\right) + \operatorname{tr}_{1}^{n}((\mu+1+\sigma)\alpha^{l})}$$
$$= b_{\mu+1}[l]$$



P

Г

Proof of correlation bound

at time a chift - is sirrow here



For
$$\mu, \nu \in 1$$
, the correlation of s_{μ} and s_{ν} at time shift τ is given by

$$\theta_{s_{\mu},s_{\nu}}(\tau) = \sum_{l=0}^{L-1} s_{\mu}[l+\tau] s_{\nu}[l]$$

$$= \frac{1}{4} \sum_{l=0}^{L-1} (b_{\mu}[l+\tau] - b_{\mu+1}[l+\tau]) (b_{\nu}[l] - b_{\nu+1}[l]).$$

$$= \frac{1}{4} (\theta_{b_{\mu},b_{\nu}}(\tau) + \theta_{b_{\mu+1},b_{\nu+1}}(\tau) - \theta_{b_{\mu+1},b_{\nu}}(\tau) - \theta_{b_{\mu},b_{\nu+1}}(\tau))$$
(1) when $\mu = \nu$, we are checking the values $\theta_{s_{\mu},s_{\mu}}(\tau \neq 0)$

$$= \frac{1}{4} (\theta_{b_{\mu},b_{\mu}}(\tau \neq 0) + \theta_{b_{\mu+1},b_{\mu+1}}(\tau \neq 0) - \theta_{b_{\mu+1},b_{\mu}}(\tau \neq 0) - \theta_{b_{\mu},b_{\mu+1}}(\tau \neq 0))$$
autocorrelations
crosscorrelations

Therefore, by triangular inequality, we get

$$\begin{split} \left| \theta_{s_{\mu},s_{\mu}}(\tau \neq 0) \right| &\leq \frac{1}{4} \left(\theta_{\max}(\mathcal{B}) + \theta_{\max}(\mathcal{B}) + \theta_{\max}(\mathcal{B}) + \theta_{\max}(\mathcal{B}) \right) \\ &= \theta_{\max}(\mathcal{B}) \leq 2^{m} + 1 \end{split}$$



Proof of correlation bound



Example: n = 4**Punctured bent function sequences**



- $\alpha \in \mathbb{F}_{2^4}$ be a primitive element, a root of $x^4 + x + 1$
- Let $f(x) = x^3$ over \mathbb{F}_{2^2}
- Walsh-Hadamard Transform of *f* :

$$\hat{f}(\eta) = \sum_{x \in \mathbb{F}_{2^2}} (-1)^{f(x) + \operatorname{Tr}_1^2(\eta x)} \text{ over } \mathbb{F}_{2^2}$$

x	f(x)	$\mathrm{Tr}_1^2(0\cdot x)$	$\mathrm{Tr}_1^2(1\cdot x)$	$\mathrm{Tr}_1^2(\alpha \cdot x)$	$\mathrm{Tr}_1^2(\alpha^2 \cdot x)$
0	0	0	0	0	0
1	1	0	0	1	1
α	1	0	1	1	0
α^2	1	0	1	0	1

$$\hat{f}(0) = 1 - 1 - 1 - 1 = -2$$

$$\hat{f}(1) = 1 - 1 + 1 + 1 = +2$$

$$\hat{f}(\alpha) = 1 + 1 + 1 - 1 = +2$$

$$\hat{f}(\alpha^2) = 1 + 1 - 1 + 1 = +2$$

$$|\hat{f}(\eta)| = 2 \text{ for all } \eta \in \mathbb{F}_{2^2}$$

$f(x) = x^3$ is a **bent function** over \mathbb{F}_{2^2}

$\boldsymbol{b}_{\mu}[l] = (-1)^{f\left(\operatorname{tr}_{2}^{4}(\alpha^{l})\right) + \operatorname{tr}_{1}^{4}\left((\mu + \alpha)\alpha^{l}\right)}$

is a **bent function sequence** of length $2^4 - 1 = 15$ There are 4 of them:

- $\mu = 0$: + + - + + + + -
- $\mu=1$: + + + - + + + - + +
- $\mu = \alpha^{10}$: + + + + + - - + +





Example: n = 4**Punctured bent function sequences**

- m = 2 and n = 4
- $\alpha \in \mathbb{F}_{2^4}$ be a primitive element, a root of $x^4 + x + 1$
- $f(x) = x^3$ is a bent function over \mathbb{F}_{2^2}
- Choose a constant $\sigma = \alpha \in \mathbb{F}_{2^4} \setminus \mathbb{F}_{2^2}$.
- For any $\mu \in \mathbb{F}_{2^2}$, the sequence



























• $\theta_{max}(\mathbf{\mathcal{B}}) = 2^2 + 1$





- $\Gamma = \{0, \alpha^5\}$ be a subset of \mathbb{F}_{2^4} such that $\mu + \nu \neq 1$ for any $\mu, \nu \in \Gamma$.
- p is the puncturing pattern given by $l \in p$ iff $tr_1^4(\alpha^l) = 0$.
- Note that, $tr_1^4(\alpha^l) = 0\ 0\ 0\ 1\ 0\ 0\ 1\ 1\ 0\ 1\ 1\ 1\ 1$.
- Therefore, $p = \{0, 1, 2, 4, 5, 8, 10\}$

Finally, the set of **punctured bent function sequences** $S = \{s_{\mu} : \mu \in \Gamma\}$ contains only two sequences, for $\mu = 0$ and $\mu = \alpha^5$. These are

 $\bullet \mu = 0: \quad 0 \quad 0 \quad 0 \quad - \quad 0 \quad 0 \quad + \quad - \quad 0 \quad - \quad 0 \quad + \quad + \quad + \quad -$

$$\bullet \mu = \alpha^5: 0 \ 0 \ 0 \ - \ 0 \ 0 \ - \ + \ 0 \ + \ 0 \ + \ - \ -$$



Example: n = 4, **Continued**





•
$$\theta_{max}(\mathbf{S}) = 4 \le 2^2 + 1 = \theta_{max}(\mathbf{B})$$





For bent function sequences...

- m = 8 and n = 4
- $\alpha \in \mathbb{F}_{2^8}$ be a primitive element, a root of $x^8 + x^7 + x^2 + x^1 + 1$
- $f(x) = \text{Tr}_1^4(\alpha^{17}x^3)$ is a bent function over \mathbb{F}_{2^4}
- Choose a constant $\sigma = \alpha \in \mathbb{F}_{2^8} \setminus \mathbb{F}_{2^4}$.
- Represent correlation only the case $\mu = 0$, $\alpha^{17} \in \mathbb{F}_{2^4}$.

For punctured bent function sequences...

- $\Gamma = \{0, \alpha^{17}\}$ be a subset of \mathbb{F}_{2^8} such that $\mu + \nu \neq 1$ for any $\mu, \nu \in \Gamma$.
- p is the puncturing pattern given by $l \in p$ iff $tr_1^8(\alpha^l) = 0$.



Example: n = 8, **Continued**











Crosscorrelation of bent function sequences

•
$$\theta_{max}(\mathcal{B}) = 2^4 + 1$$



Example: n = 8, **Continued**





Autocorrelation of punctured bent function sequences







Crosscorrelation of punctured bent function sequences

•
$$\theta_{max}(\mathbf{S}) = 16 \le 2^4 + 1 = \theta_{max}(\mathbf{B})$$

Properties of Punctured bent function sequences

- The cardinality of S is $|\Gamma| = 2^{m-1}$.
 - Because of Γ in which $\mu + \nu \neq 1$
- *S* is **optimal** in terms of *C*₂.
 - Because puncturing pattern of *S* is Singer difference set.
- Any sequence in S has the energy E = θ(0) = 2ⁿ⁻¹, which is about half the energy of the original bent function sequences.

• Because $|p| = 2^{n-1} - 1$ is about the half the length

- *S* is asymptotically **optimal** in terms of *C*₁ also.
 - Both *S* and the original bent function sequences have **the same upper bound** on the maximum non trivial correlation magnitude
 - Since the energy is reduced by half, this upper bound $\theta_{max}(S)$ asymptotically achieves **TWO times the Welch bound**.





- For the puncturing pattern from the Singer's difference set, try some other spreading sequences
 - Gold, Kasami, etc
- Optimal puncturing patterns must be from either ACDS or CDS.
 - They all are optimal but some implications might be different when it applies to some other spreading sequences.
 - Does there **any pair of puncturing pattern and spreading sequences** that can be provable mathematically, **other than** those mentioned in this talk
- Main theorem implies: we have constructed a set of 2^{m-1} ternary sequences of length $2^{2m} 1$ such that
 - 1 Number of **0**'s is $2^{m-1} 1$ in each sequence
 - ② Number of non-zeros (either +1 or -1) is 2^{m-1} in each sequence
 - ③ Max correlation magnitude is upper bounded by <u>2 times Welch Bound</u>.

True/False:

this is a set of **BEST** ternary sequence family in terms of Welch Bound.





Any questions?