

Punctured bent function sequences for watermarked DS-CDMA



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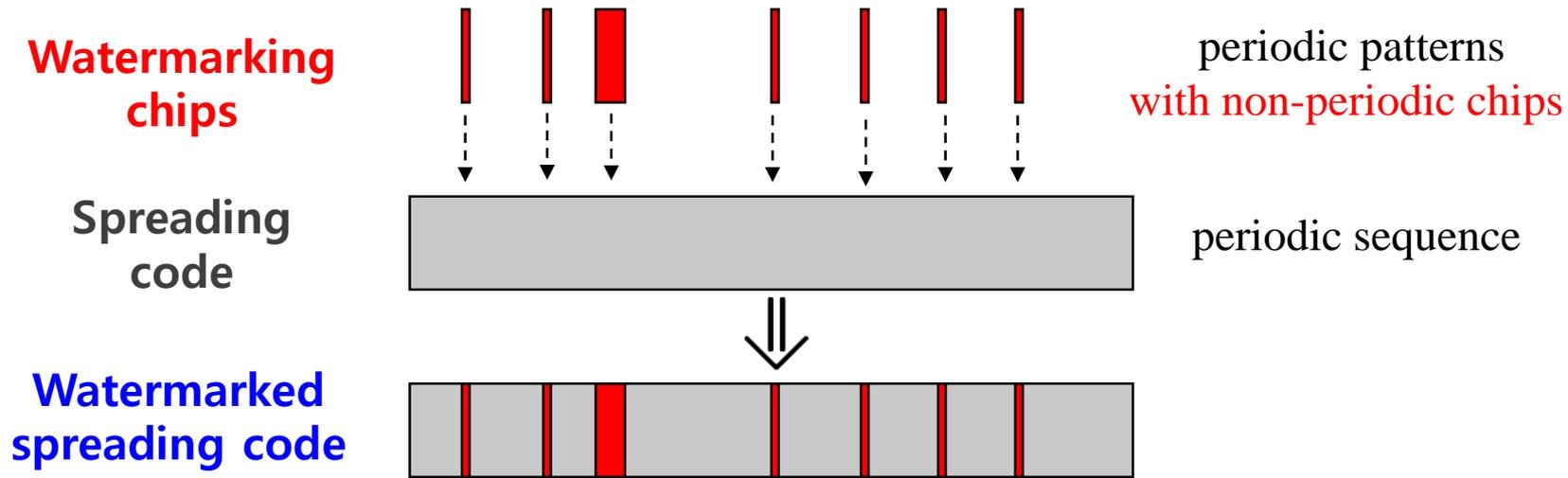
Based on the paper with the same title and authors in
IEEE Communications Letters, 2019, to appear soon.



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- Proposed (optimal) watermarked sequences
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 - various properties including optimality



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



Introduction: Why we consider?



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
- An option of GPS M signal for fast acquisition (??)



Introduction: Summary



- 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 correlationsfor 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 $2^n - 1$ 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) and
 - the max non-trivial correlation magnitude maintains $2^m + 1$, which is only **twice of the Welch bound** (Criteria 1)



Introduction: (selected) References



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Proposed model of W-DS-CDMA



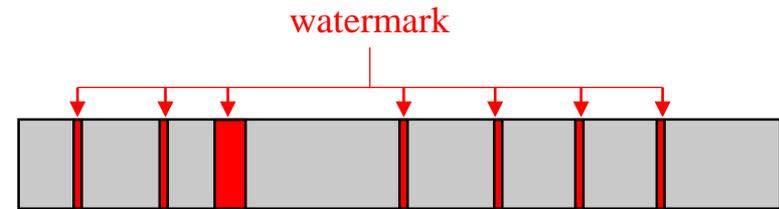
How to insert watermark?

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



Case 1. aggregated

Why not

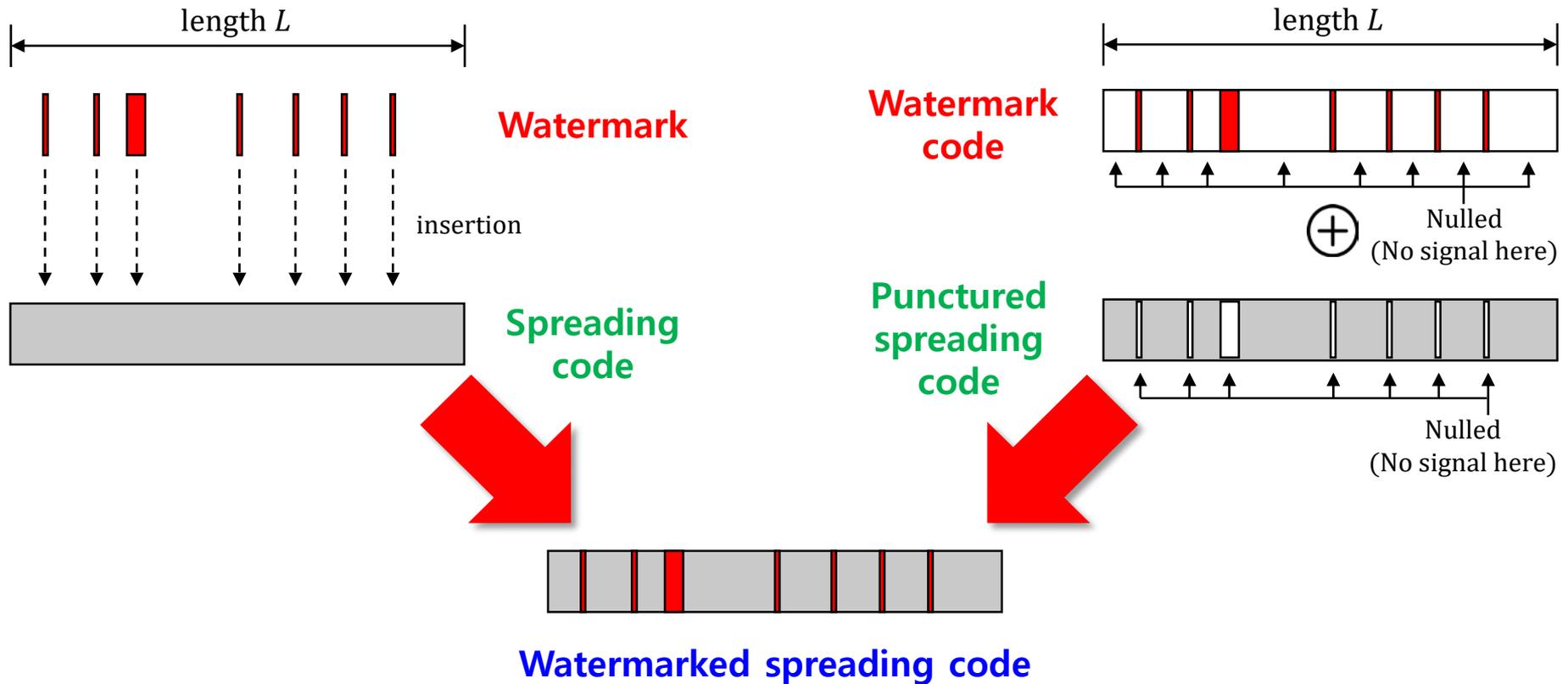


Case 2. spread

- The watermark insertion affects on auto- and cross-correlation of spreading code
- Question:

What insertion is better in the sense of acquisition performance?

Equivalent model



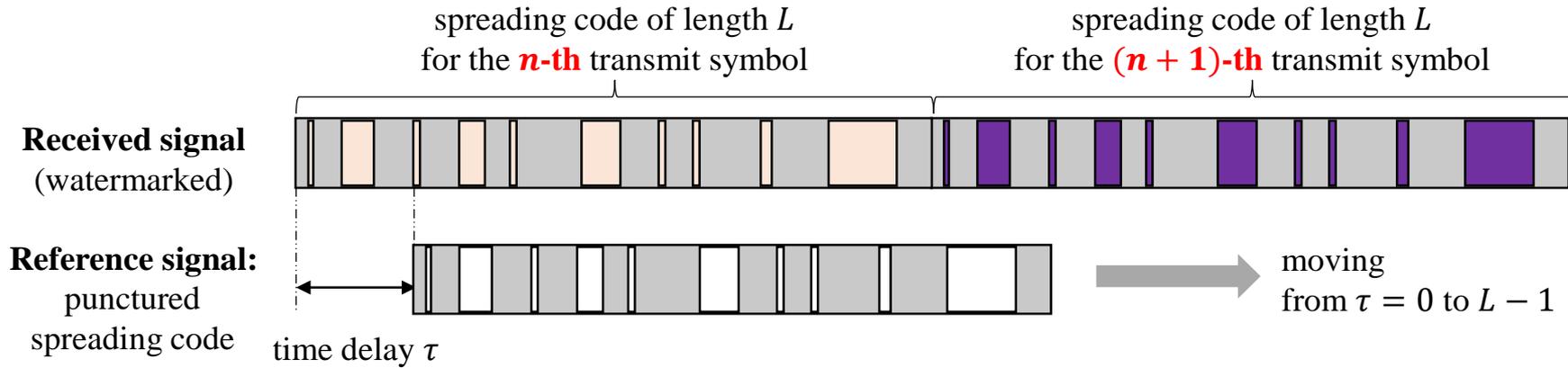
Some properties



	Alphabet?	Repeated?
<p>watermark</p>	<p>Ternary $\{0, +1, -1\}$</p>	<p>Not repeated</p>
<p>Punctured spreading code</p>	<p>Ternary $\{0, +1, -1\}$</p>	<p>Repeated periodically</p>
<p>Watermarked spreading code</p>	<p>Binary $\{+1, -1\}$</p>	<p>Partially repeated</p>



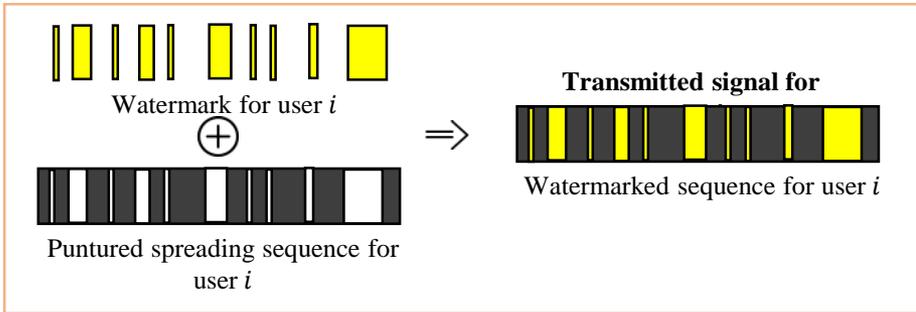
Acquisition for watermarked DS-CDMA



- 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**.

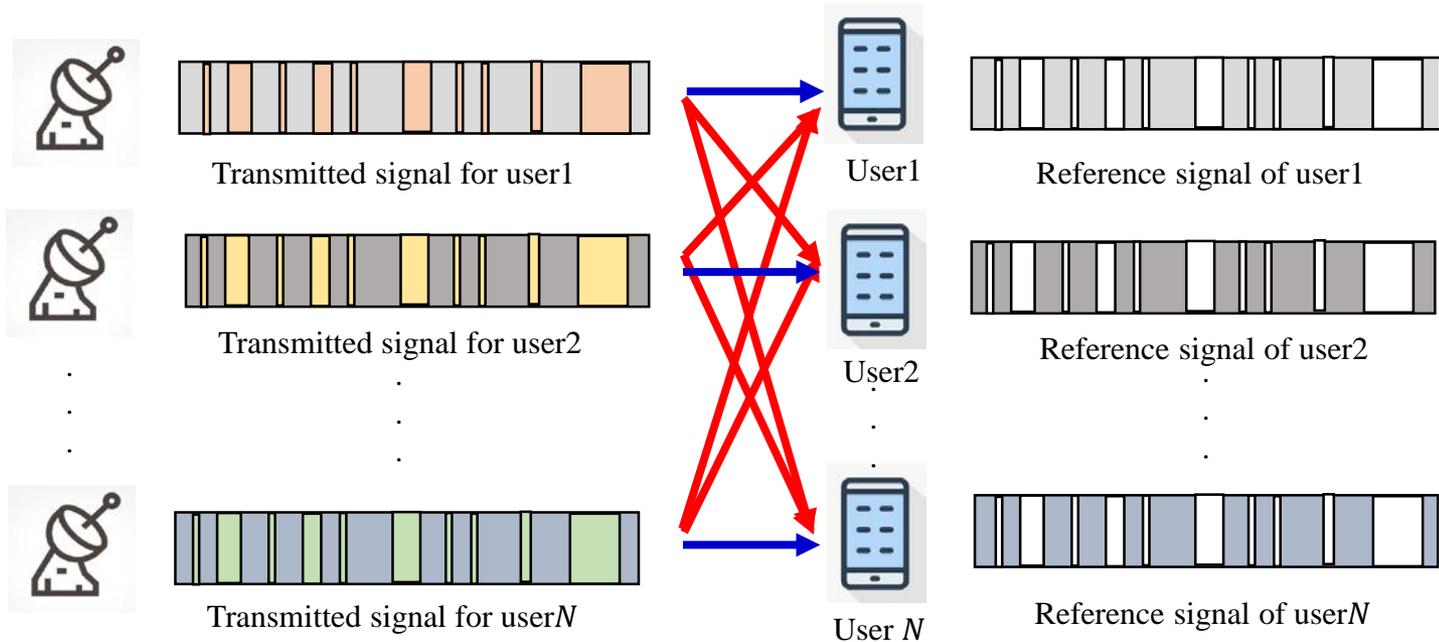


Watermarked DS-CDMA system



Want acquire

Don't want acquire

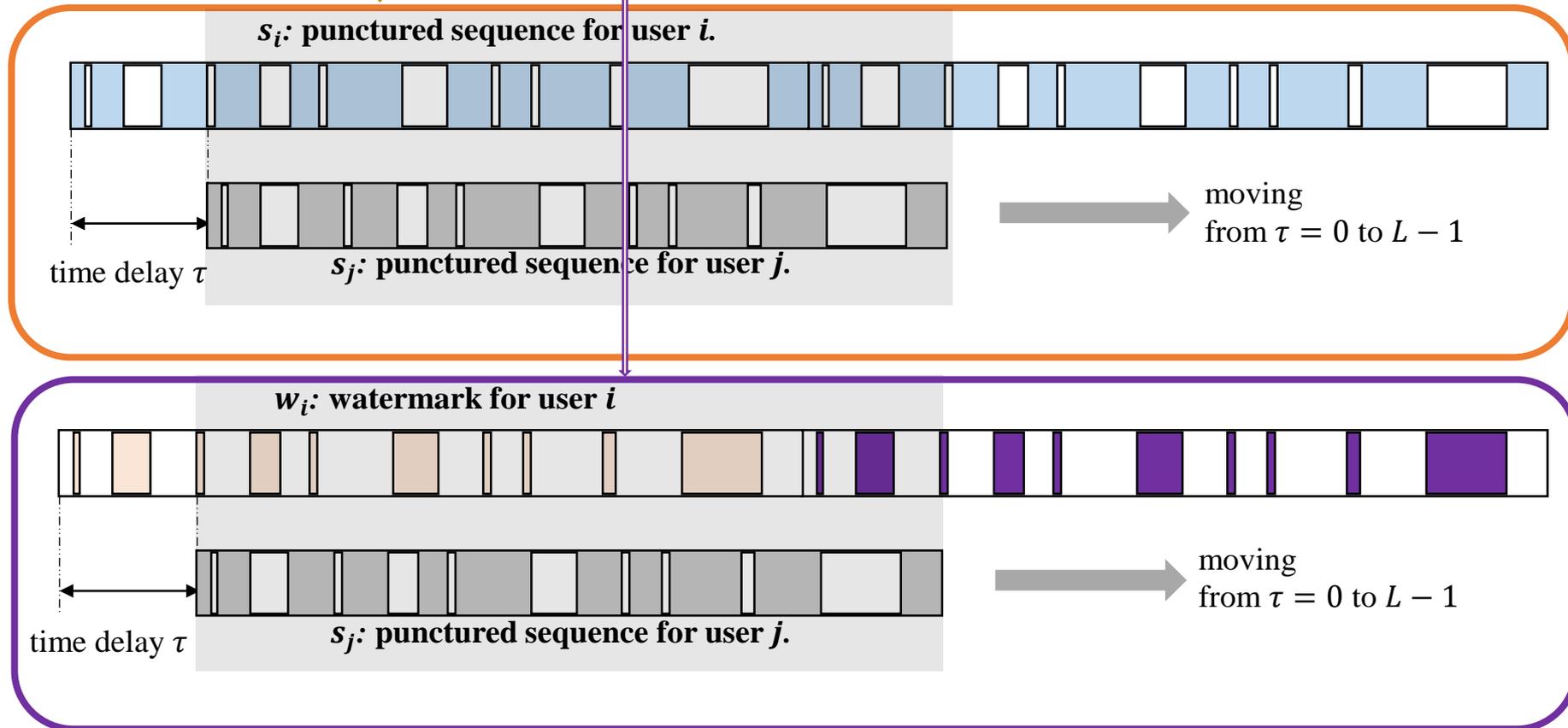


Analysis on Watermarks and Design Criteria

of watermarked sequence and punctured sequence

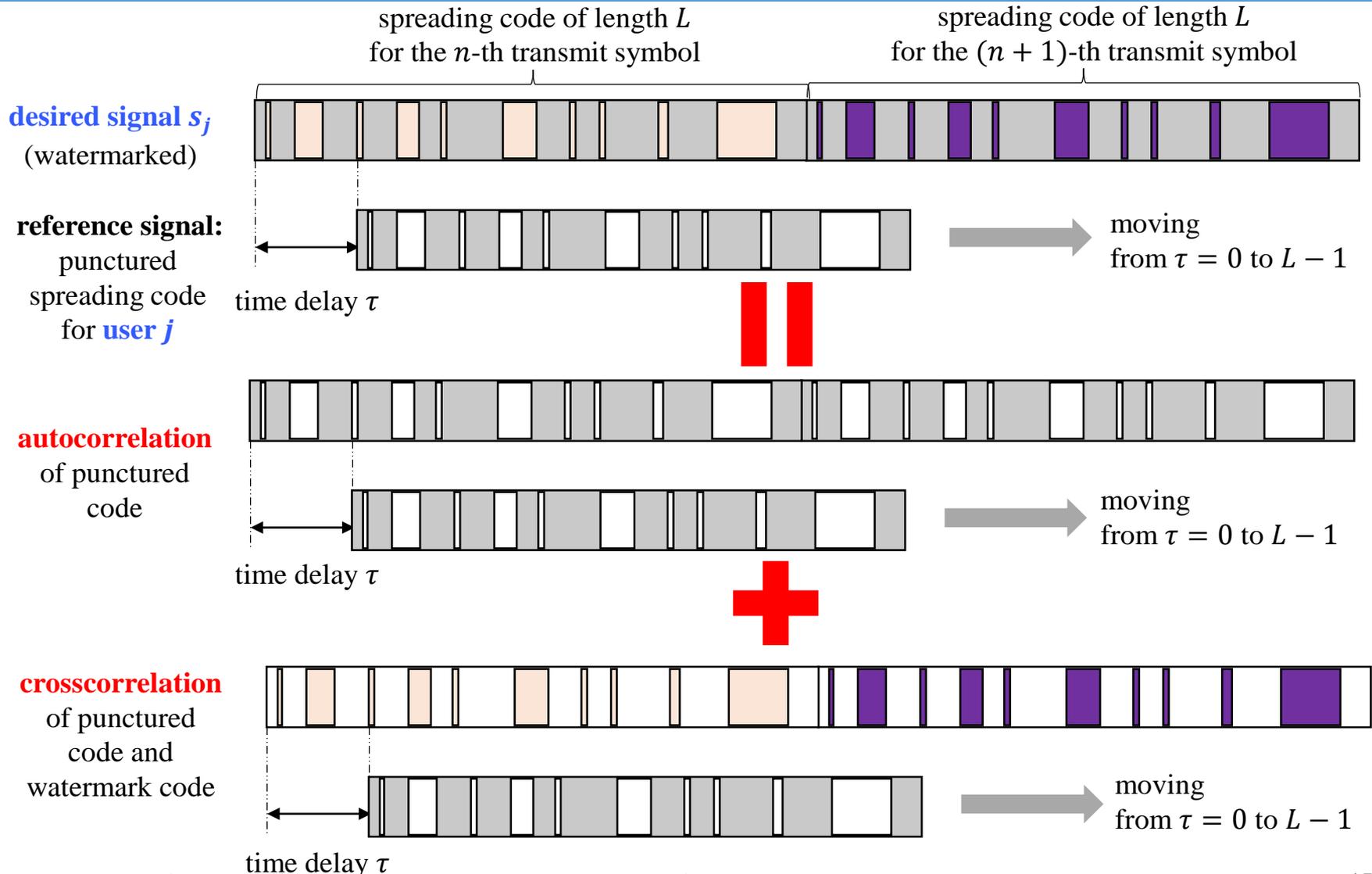
$$\theta_{c_i, s_j}(\tau) = \theta_{s_i, s_j}(\tau) + \theta_{w_i, s_j}(\tau)$$

$\times c_i$: watermarked sequence for user i .
 s_i : punctured sequence for user i .
 w_i : watermark for user i



For desired signal (when $i = j$)

$$\theta_{c_j, s_j}(\tau) = \theta_{s_j, s_j}(\tau) + \theta_{w_j, s_j}(\tau)$$



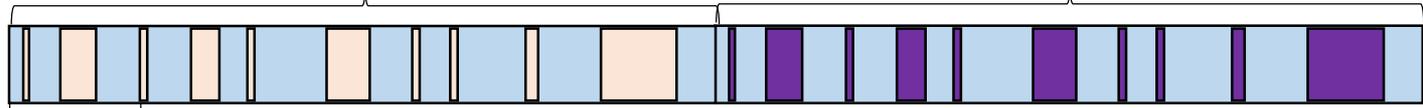
For undesired signal (when $i \neq j$)

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

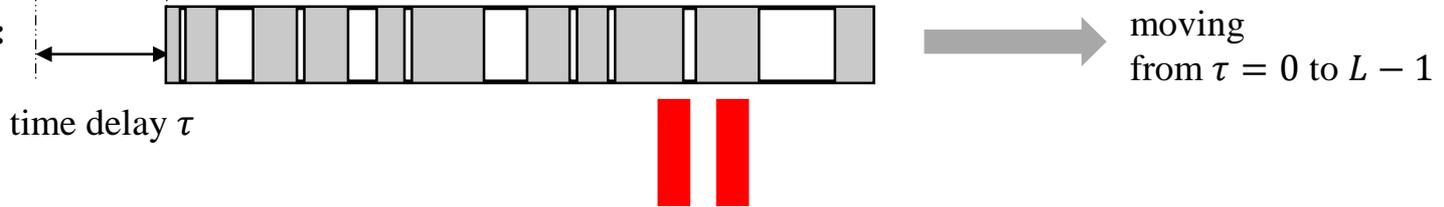
spreading code of length L
for the i -th transmit symbol

spreading code of length L
for the $(i + 1)$ -th transmit symbol

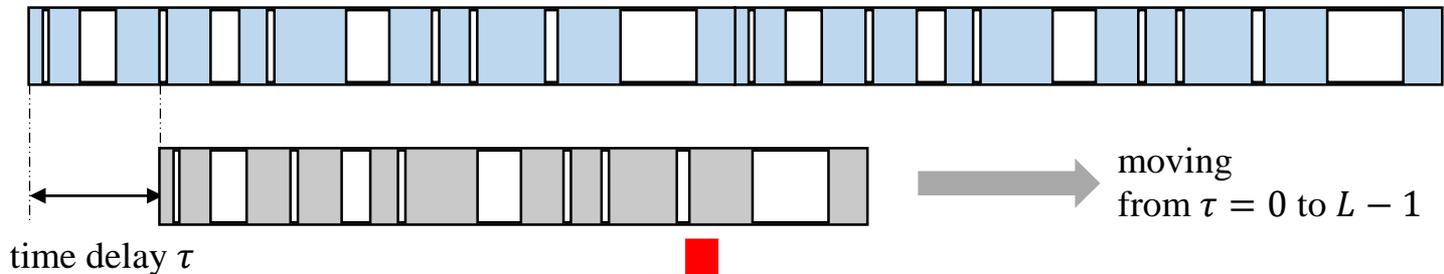
undesired signal s_i
(watermarked)



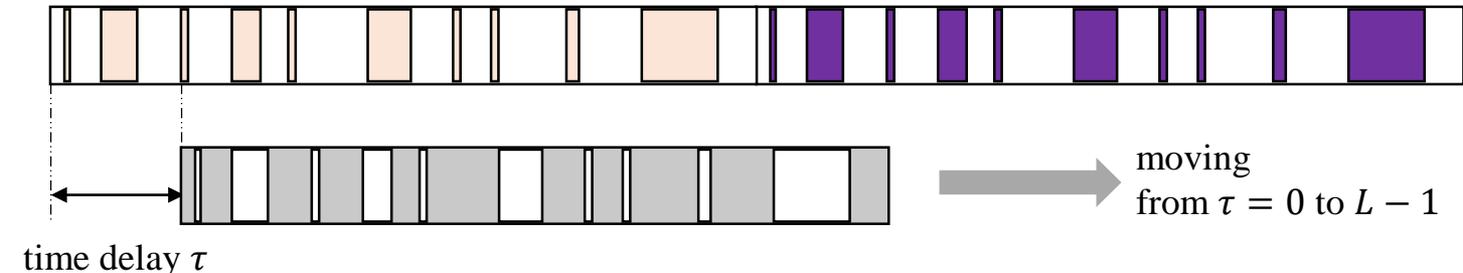
reference signal:
punctured
spreading code
for user $j (\neq i)$



crosscorrelation
of two punctured
codes



crosscorrelation
of punctured
code and
watermark code



undesired signal

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

as small as possible
for all τ

desired signal

$$\theta_{c_j, s_j}(\tau) = \theta_{s_j, s_j}(\tau) + \theta_{w_j, s_j}(\tau)$$

as small as possible
for all $\tau \neq 0$

deterministic

random (?)

- w_i is a watermark, which have values ± 1 at positions indicated by the **puncturing pattern** p , which is a k -subset of \mathbb{Z}_L to be **OPTIMIZED**
- It turned out that it is enough to assume that all the users have **the same** p .
- Assume that the **watermarking chips** are **i.i.d. random variables** with ± 1 equally likely

as small as possible
for all τ



Crosscorrelation $\theta_{\mathbf{w}, s_j}(\tau)$ of watermarking chips and punctured sequence



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

$$\theta_{\mathbf{w}, s_j}(\tau) = \sum_l \mathbf{w}(l + \tau) s_j(l)$$

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

$$l \in (\mathcal{p} - \tau) \cap Z_L \setminus \mathcal{p} = (\mathcal{p} - \tau) \setminus \mathcal{p}$$

- Therefore, the number of non-zeros will be

$$\begin{aligned} &= |(\mathcal{p} - \tau) \setminus \mathcal{p}| \\ &= |\mathcal{p}| - |\mathcal{p} \cap (\mathcal{p} - \tau)| \\ &= k - D_{\mathcal{p}}(\tau) \end{aligned}$$

- ✓ This must be the variance of $\theta_{\mathbf{w}, s_j}(\tau)$.
- ✓ The mean of $\theta_{\mathbf{w}, s_j}(\tau)$ becomes 0 since $E[w] = 0$

$$\theta_{c_i, s_j}(\tau) = \theta_{s_i, s_j}(\tau) + \theta_{w_{i, s_j}}(\tau)$$

This is a random variable with

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

$$\text{variance} = k - D_p(\tau) = |\mathcal{P}| - |\mathcal{P} \cap (\mathcal{P} - \tau)|$$

It is a random variable with **mean-zero** and **variance** $k - D_p(\tau) = |\mathcal{P}| - |\mathcal{P} \cap (\mathcal{P} - \tau)|$ where \mathcal{P} is a puncturing pattern of size k .

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

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

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

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

Proof: Recall that \mathcal{p} is a k -subset of \mathbb{Z}_L .

Therefore, for any such \mathcal{p} of size k , we have

$$\sum_{\tau=0}^{L-1} D_{\mathcal{p}}(\tau) = k^2$$

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

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

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

□

Proposed Optimal Watermarked Spreading Sequences Set

puncturing
pattern
optimization

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

We consider C_2 first, and then consider C_1 .

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 $\tau = 1, 2, \dots, L - 1$,

$$|p \cap (p - \tau)| = \begin{cases} \lambda & t \text{ times} \\ \lambda + 1 & L - 1 - t \text{ times.} \end{cases}$$

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

$$|p \cap (p - \tau)| = \lambda.$$

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

Well-known Lemma on the existence:

① If an (L, k, λ, t) -almost cyclic difference set \mathcal{p} exists, then we have

$$k(k-1) = (L-1)\lambda + (L-1-t)$$

② If an (L, k, λ) -cyclic difference set \mathcal{p} exists, then we have

$$k(k-1) = (L-1)\lambda$$

For both cases, we have

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

Theorem. (ACDS $\Rightarrow C_2$ optimal)

Let \mathcal{p} be a k -subset of \mathbb{Z}_L . Then \mathcal{p} is an **optimal** puncturing pattern if it is an (L, k, λ, t) -ACDS in the sense of

$$\min_{1 \leq \tau \leq L-1} |\mathcal{p} \cap (\mathcal{p} - \tau)| \text{ attains its maximum value } \lambda = \left\lfloor \frac{k^2 - k}{L - 1} \right\rfloor$$



Singer Difference Sets (J. Singer 1938)



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

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

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

We will use the **puncturing pattern** \mathcal{p} from the Singer difference set constructed above.

- This is **optimal** (\mathcal{C}_2)
- It punctures about **half the bits** 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 $l = 0, 1, \dots, 2^n - 2$,

$$b_\mu[l] = (-1)^{f(\text{tr}_m^n(\alpha^l)) + \text{tr}_1^n((\mu + \sigma)\alpha^l)}$$

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 $\sigma \in \mathbb{F}_{2^n} \setminus \mathbb{F}_{2^m}$.
- $b_\mu[l] = (-1)^{f(\text{tr}_m^n(\alpha^l)) + \text{tr}_1^n((\mu + \sigma)\alpha^l)}$ 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 $\mu, \nu \in \Gamma$.
- \mathcal{p} is the puncturing pattern from the Singer difference set, i.e.,

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

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

$$s_\mu[l] = \begin{cases} b_\mu[l] & \text{if } l \notin \mathcal{p} \Leftrightarrow \text{tr}_1^n(\alpha^l) = 1 \\ 0 & \text{otherwise} \end{cases}$$



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,

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

Main observation:

$$s_{\mu}[l] = \frac{1}{2} \left(1 - (-1)^{\text{tr}_1^n(\alpha^l)} \right) b_{\mu}[l]$$

Recall that ...

$$s_{\mu}[l] = \begin{cases} b_{\mu}[l] & \text{if } \text{tr}_1^n(\alpha^l) = 1, \\ 0 & \text{if } \text{tr}_1^n(\alpha^l) = 0. \end{cases}$$

Second observation:

$$\begin{aligned}
 s_{\mu}[l] &= \frac{1}{2} \left(1 - (-1)^{\text{tr}_1^n(\alpha^l)} \right) b_{\mu}[l] \\
 &= \frac{1}{2} \left(b_{\mu}[l] - (-1)^{\text{tr}_1^n(\alpha^l)} b_{\mu}[l] \right) = \frac{1}{2} \left(b_{\mu}[l] - b_{\mu+1}[l] \right)
 \end{aligned}$$

Since

$$\begin{aligned}
 (-1)^{\text{tr}_1^n(\alpha^l)} b_{\mu}[l] &= (-1)^{\text{tr}_1^n(\alpha^l)} (-1)^{f(\text{tr}_m^n(\alpha^l)) + \text{tr}_1^n((\mu+\sigma)\alpha^l)} \\
 &= (-1)^{f(\text{tr}_m^n(\alpha^l)) + \text{tr}_1^n((\mu+1+\sigma)\alpha^l)} \\
 &= b_{\mu+1}[l]
 \end{aligned}$$

For $\mu, \nu \in \Gamma$, the correlation of s_μ and s_ν at time shift τ is given by

$$\begin{aligned}\theta_{s_\mu, s_\nu}(\tau) &= \sum_{l=0}^{L-1} s_\mu[l + \tau] s_\nu[l] \\ &= \frac{1}{4} \sum_{l=0}^{L-1} (b_\mu[l + \tau] - b_{\mu+1}[l + \tau])(b_\nu[l] - b_{\nu+1}[l]). \\ &= \frac{1}{4} \left(\theta_{b_\mu, b_\nu}(\tau) + \theta_{b_{\mu+1}, b_{\nu+1}}(\tau) - \theta_{b_{\mu+1}, b_\nu}(\tau) - \theta_{b_\mu, b_{\nu+1}}(\tau) \right)\end{aligned}$$

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

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

autocorrelations

crosscorrelations

Therefore, by triangular inequality, we get

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

For $\mu, \nu \in \Gamma$, the correlation of s_μ and s_ν at time shift τ is given by

$$\begin{aligned} \theta_{s_\mu, s_\nu}(\tau) &= \sum_{l=0}^{L-1} s_\mu[l + \tau] s_\nu[l] \\ &= \frac{1}{4} \sum_{l=0}^{L-1} (b_\mu[l + \tau] - b_{\mu+1}[l + \tau]) (b_\nu[l] - b_{\nu+1}[l]). \\ &= \frac{1}{4} \left(\theta_{b_\mu, b_\nu}(\tau) + \theta_{b_{\mu+1}, b_{\nu+1}}(\tau) - \theta_{b_{\mu+1}, b_\nu}(\tau) - \theta_{b_\mu, b_{\nu+1}}(\tau) \right) \end{aligned}$$

(2) when $\mu \neq \nu$, we are checking the values $\theta_{s_\mu, s_\nu}(\tau)$ for all τ

$$= \frac{1}{4} \left(\theta_{b_\mu, b_\nu}(\tau) + \theta_{b_{\mu+1}, b_{\nu+1}}(\tau) - \theta_{b_{\mu+1}, b_\nu}(\tau) - \theta_{b_\mu, b_{\nu+1}}(\tau) \right)$$

crosscorrelations

crosscorrelations

since $\mu + \nu \neq 1$ implies
 $\mu \neq \nu + 1$ and $\mu + 1 \neq \nu$

Without the condition that $\mu + \nu \neq 1$, it may happen that $\mu = \nu + 1$ and $\mu + 1 = \nu$. Then these become autocorrelations and the values at $\tau = 0$ matters!

Therefore, similarly,

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

□

- 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 $E = \theta(0) = 2^{n-1}$, 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**.



Some open questions



- 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 **2 times Welch Bound**.

True/False:

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



Any questions?