ECS455: Chapter 4

Multiple Access

4.7 Synchronous CDMA

Dr.Prapun Suksompong
prapun.com/ecs455

Office Hours:
BKD, 6th floor of Sirindhralai building

Tuesday	**14:20-15:20**
Wednesday	**14:20-15:20**
Friday	**9:15-10:15**

Synchronous CDMA Model

- Timing is important for orthogonality
- It is not possible to obtain orthogonal codes for asynchronous users. [Goldsmith, 2005, Sec. 13.4, p. 425]
- Bit epochs are <u>aligned at the receiver</u> [Verdu, 1998, p 21]
- Require
  - Closed-loop timing control or
  - Providing the transmitters with access to a common clock (such as the Global Positioning System) [Verdu, 1998, p 21]

Walsh Functions [Walsh, 1923]

- Used in second- (2G) and third-generation (3G) cellular radio systems for providing channelization
- A set of Walsh functions can be **ordered** according to the number of **zero crossing** (sign changes)

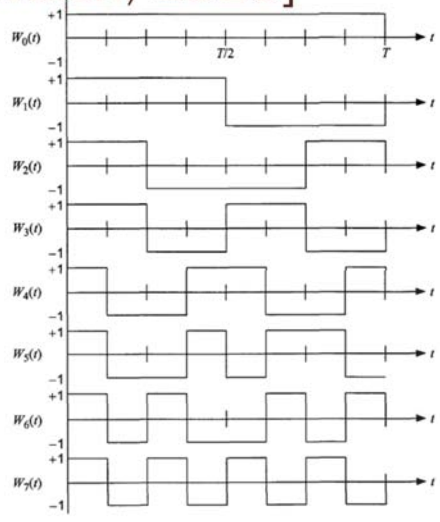


Figure 5.1 **The Walsh functions of order 8.** [Lee and Miller, 1998, Fig. 5.1]

Walsh Functions of Order N: Definition

A set of N functions, denoted, $\{W_j(t); t \in (0,T), j = 0,1,\dots,N-1\}$, such that

- $W_j(t)$ takes on the values $\{+1,-1\}$
  - Except at the jumps (where it takes the value zero)
- $W_j(0) = 1$ for all j.
- $W_j(t)$ has exactly j sign changes (zero crossings) in the interval $(0,T)$.
- Orthogonality: $\int_0^T W_j(t) W_k(t)\,dt = \begin{cases} 0, & \text{if } j \neq k, \\ T, & \text{if } j = k. \end{cases}$
- Each function $W_j(t)$ is either odd or even with respect to the midpoint of the interval.

Application:

Once we know how to generate these Walsh functions of any order N, we can use them in N-channel orthogonal multiplexing or multiple access applications.

Walsh Sequences

Walsh sequences
W_0 = 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
W_1 = 0 0 0 0 0 0 0 0 1 1 1 1 1 1 1 1
W_2 = 0 0 0 0 1 1 1 1 1 1 1 1 0 0 0 0
W_3 = 0 0 0 0 1 1 1 1 0 0 0 0 1 1 1 1
W_4 = 0 0 1 1 1 1 0 0 0 0 1 1 1 1 0 0
W_5 = 0 0 1 1 1 1 0 0 1 1 0 0 0 0 1 1
W_6 = 0 0 1 1 0 0 1 1 1 1 0 0 1 1 0 0
W_7 = 0 0 1 1 0 0 1 1 0 0 1 1 0 0 1 1
W_8 = 0 1 1 0 0 1 1 0 0 1 1 0 0 1 1 0
W_9 = 0 1 1 0 0 1 1 0 1 0 0 1 1 0 0 1
W_{10} = 0 1 1 0 1 0 0 1 1 0 0 1 0 1 1 0
W_{11} = 0 1 1 0 1 0 0 1 0 1 1 0 1 0 0 1
W_{12} = 0 1 0 1 1 0 1 0 0 1 0 1 1 0 1 0
W_{13} = 0 1 0 1 1 0 1 0 1 0 1 0 0 1 0 1
W_{14} = 0 1 0 1 0 1 0 1 1 0 1 0 1 0 1 0
W_{15} = 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1

- The Walsh functions, expressed in terms of {+1,-1} values, form a group under the multiplication operation (**multiplicative group**).
- The Walsh sequences, expressed in terms of {0, 1} values, form a group under modulo-2 addition (**additive group**).
- **Closure property**:

$$\mathbf{W}_i(t)\cdot\mathbf{W}_j(t)=\mathbf{W}_r(t)$$

$$\mathbf{W}_i \oplus \mathbf{W}_j = \mathbf{W}_r$$

Walsh Function Generation

- We can construct the Walsh functions by:
  1. Using Rademacher functions
  2. Using **Hadamard matrices**
  3. Exploiting the symmetry properties of Walsh functions themselves
- The **Hadamard matrix** is a square array of **"+1"** and **"-1"**, whose rows and columns are mutually orthogonal.
- We can replace "+1" with "0" and "-1" with "1" to express the Hadamard matrix using the logic elements {0, 1}.
- The 2×2 Hadamard matrix of order 2 is

$$\mathbf{H}_2=\begin{bmatrix}1 & 1\\ 1 & -1\end{bmatrix}\equiv\begin{bmatrix}0 & 0\\ 0 & 1\end{bmatrix}$$

Walsh sequences of order 64

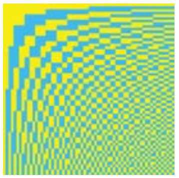


Table 5.2 Walsh functions of order 64 (indexed by zero crossings)

W_0	0000000000000000	0000000000000000	0000000000000000	0000000000000000
W_1	0000000000000000	0000000000000000	1111111111111111	1111111111111111
W_2	0000000000000000	1111111111111111	1111111111111111	0000000000000000
W_3	0000000000000000	1111111111111111	0000000000000000	1111111111111111
W_4	0000000011111111	1111111100000000	0000000011111111	1111111100000000
W_5	0000000011111111	1111111100000000	1111111100000000	0000000011111111
W_6	0000000011111111	0000000011111111	1111111100000000	1111111100000000
W_7	0000000011111111	0000000011111111	0000000011111111	0000000011111111
W_8	0000111111110000	0000111111110000	0000111111110000	0000111111110000
W_9	0000111111110000	0000111111110000	1111000000001111	1111000000001111
W_{10}	0000111111110000	1111000000001111	1111000000001111	0000111111110000
W_{11}	0000111111110000	1111000000001111	0000111111110000	1111000000001111
W_{12}	0000111100001111	1111000011110000	0000111100001111	1111000011110000
W_{13}	0000111100001111	1111000011110000	1111000011110000	0000111100001111
W_{14}	0000111100001111	0000111100001111	1111000011110000	1111000011110000
W_{15}	0000111100001111	0000111100001111	0000111100001111	0000111100001111
W_{16}	0011110000111100	0011110000111100	0011110000111100	0011110000111100
W_{17}	0011110000111100	0011110000111100	1100001111000011	1100001111000011
W_{18}	0011110000111100	1100001111000011	1100001111000011	0011110000111100
W_{19}	0011110000111100	1100001111000011	0011110000111100	1100001111000011
W_{20}	0011110011000011	1100001100111100	0011110011000011	1100001100111100
W_{21}	0011110011000011	1100001100111100	1100001100111100	0011110011000011
W_{22}	0011110011000011	0011110011000011	1100001100111100	1100001100111100
W_{23}	0011110011000011	0011110011000011	0011110011000011	0011110011000011
W_{24}	0011001111001100	0011001111001100	0011001111001100	0011001111001100
W_{25}	0011001111001100	0011001111001100	1100110000110011	1100110000110011
W_{26}	0011001111001100	1100110000110011	1100110000110011	0011001111001100
W_{27}	0011001111001100	1100110000110011	0011001111001100	1100110000110011
W_{28}	0011001100110011	1100110011001100	0011001100110011	1100110011001100
W_{29}	0011001100110011	1100110011001100	1100110011001100	0011001100110011
W_{30}	0011001100110011	0011001100110011	1100110011001100	1100110011001100
W_{31}	0011001100110011	0011001100110011	0011001100110011	0011001100110011
W_{32}	0110011001100110	0110011001100110	0110011001100110	0110011001100110
W_{33}	0110011001100110	0110011001100110	1001100110011001	1001100110011001
W_{34}	0110011001100110	1001100110011001	1001100110011001	0110011001100110
W_{35}	0110011001100110	1001100110011001	0110011001100110	1001100110011001
W_{36}	0110011010011001	1001100101100110	0110011010011001	1001100101100110
W_{37}	0110011010011001	1001100101100110	1001100101100110	0110011010011001
W_{38}	0110011010011001	0110011010011001	1001100101100110	1001100101100110
W_{39}	0110011010011001	0110011010011001	0110011010011001	0110011010011001
W_{40}	0110100110010110	0110100110010110	0110100110010110	0110100110010110
W_{41}	0110100110010110	0110100110010110	1001011001101001	1001011001101001
W_{43}	0110100110010110	1001011001101001	0110100110010110	1001011001101001
W_{44}	0110100101101001	1001011010010110	0110100101101001	1001011010010110
W_{45}	0110100101101001	1001011010010110	1001011010010110	0110100101101001
W_{46}	0110100101101001	0110100101101001	1001011010010110	1001011010010110
W_{47}	0110100101101001	0110100101101001	0110100101101001	0110100101101001
W_{48}	0101101001011010	0101101001011010	0101101001011010	0101101001011010
W_{49}	0101101001011010	0101101001011010	1010010110100101	1010010110100101
W_{50}	0101101001011010	1010010110100101	1010010110100101	0101101001011010
W_{51}	0101101001011010	1010010110100101	0101101001011010	1010010110100101
W_{52}	0101101010100101	1010010101011010	0101101010100101	1010010101011010
W_{53}	0101101010100101	1010010101011010	1010010101011010	0101101010100101
W_{54}	0101101010100101	0101101010100101	1010010101011010	1010010101011010
W_{55}	0101101010100101	0101101010100101	0101101010100101	0101101010100101
W_{56}	0101010110101010	0101010110101010	0101010110101010	0101010110101010
W_{57}	0101010110101010	0101010110101010	1010101001010101	1010101001010101
W_{58}	0101010110101010	1010101001010101	1010101001010101	0101010110101010
W_{59}	0101010110101010	1010101001010101	0101010110101010	1010101001010101
W_{60}	0101010101010101	1010101010101010	0101010101010101	1010101010101010
W_{61}	0101010101010101	1010101010101010	1010101010101010	0101010101010101
W_{62}	0101010101010101	0101010101010101	1010101010101010	1010101010101010
W_{63}	0101010101010101	0101010101010101	0101010101010101	0101010101010101

What's wrong with this list?!

[Lee and Miller, 1998, Table 5.2]

Hadamard matrix: Properties

Suppose $\mathbf{H}_N$ is an $N\times N$ Hadamard matrix.

- $N\geq 1$ is called the order of a Hadamard matrix.
- $N=1,2,$ or $4t$ where t is a positive integer.
- $\boxed{\mathbf{H}_N\mathbf{H}_N^T=N\mathbf{I}_N}$
  - $\mathbf{I}_N$ is the $N\times N$ identity matrix

Key idea for construction:

If $\mathbf{H}_a$ and $\mathbf{H}_b$ are Hadamard matrices of order a and b, respectively,

$\mathbf{H}_a\otimes\mathbf{H}_b$ is a Hadamard matrix $\mathbf{H}_{ab}$ of order ab

whose elements are found by substituting

$\mathbf{H}_b$ for +1 (or logic 0) in $\mathbf{H}_a$ and

$-\mathbf{H}_b$ (or the complement of $\mathbf{H}_b$) for -1 (or logic 1) in $\mathbf{H}_a$.

Caution: Some textbooks write this symbol as ×. It is not the regular matrix multiplication

Kronecker Product

- An operation on two matrices of arbitrary size
- Named after German mathematician Leopold Kronecker.
- If **A** is an m-by-n matrix and **B** is a p-by-q matrix, then the **Kronecker product** $\mathbf{A}\otimes\mathbf{B}$ is the mp-by-nq matrix

$$\mathbf{A}\otimes\mathbf{B}=\begin{bmatrix} a_{11}B & \cdots & a_{1n}B \\ \vdots & \ddots & \vdots \\ a_{m1}B & \cdots & a_{mn}B \end{bmatrix}.$$

- Example

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}\otimes\begin{bmatrix} 0 & 5 \\ 6 & 7 \end{bmatrix}=\begin{bmatrix} 1\cdot 0 & 1\cdot 5 & 2\cdot 0 & 2\cdot 5 \\ 1\cdot 6 & 1\cdot 7 & 2\cdot 6 & 2\cdot 7 \\ 3\cdot 0 & 3\cdot 5 & 4\cdot 0 & 4\cdot 5 \\ 3\cdot 6 & 3\cdot 7 & 4\cdot 6 & 4\cdot 7 \end{bmatrix}=\begin{bmatrix} 0 & 5 & 0 & 10 \\ 6 & 7 & 12 & 14 \\ 0 & 15 & 0 & 20 \\ 18 & 21 & 24 & 28 \end{bmatrix}.$$

Hadamard matrix: Sylvester's Construction

If N is a power of two,

start with $\mathbf{H}_1=[+1]\equiv[0]$,

then $\mathbf{H}_{2n}=\begin{bmatrix} \mathbf{H}_N & \mathbf{H}_N \\ \mathbf{H}_N & -\mathbf{H}_N \end{bmatrix}\equiv\begin{bmatrix} \mathbf{H}_N & \mathbf{H}_N \\ \mathbf{H}_N & \overline{\mathbf{H}}_N \end{bmatrix}$.

$$\mathbf{H}_1=[+1] \Rightarrow \mathbf{H}_2=\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \Rightarrow \mathbf{H}_4=\mathbf{H}_2\otimes\mathbf{H}_2=\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$$

In MATLAB, use
```
hadamard(k)
```


Two ways to get $\mathbf{H}_8$ from $\mathbf{H}_2$ and $\mathbf{H}_4$

$$\mathbf{H}_2=\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \qquad \mathbf{H}_4=\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$$

$$\mathbf{H}_8=\mathbf{H}_2\otimes\mathbf{H}_4$$

$$\left[\begin{array}{cccc:cccc} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ \hdashline 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \end{array}\right]$$

$$\mathbf{H}_8=\mathbf{H}_4\otimes\mathbf{H}_2$$

$$\left[\begin{array}{cc:cc:cc:cc} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ \hdashline 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ \hdashline 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ \hdashline 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \end{array}\right]$$

Properties

- Orthogonality:
  - Geometric interpretation: every two different rows represent two perpendicular vectors
  - Combinatorial interpretation: every two different rows have matching entries in exactly half of their elements and mismatched entries in the remaining elements.
- Symmetric
- Closure property
- The elements in the first column and the first row are all 1s. The elements in all the other rows and columns are evenly divided between 1 and -1.
- Traceless property

Walsh–Hadamard (WH) Sequences

- Rows (or columns) of the Hadamard matrix when the order is $N = 2^t$
  - "Same" as Walsh sequences except that
    - <u>they are not indexed according to the number of sign changes</u>.
- Used in synchronous CDMA
  - It is possible to synchronize users on the downlink, where all signals originate from the same transmitter.
  - It is more challenging to synchronize users in the uplink, since they are not co-located.
    - Asynchronous CDMA

Hadamard Matrix in MATLAB

- We use the `hadamard` function in MATLAB to generate Hadamard matrix.

```
N = 8;  % Length of Walsh (Hadamard) functions
hadamardMatrix = hadamard(N)
hadamardMatrix =
```

```
 1     1     1     1     1     1     1     1
 1    -1     1    -1     1    -1     1    -1
 1     1    -1    -1     1     1    -1    -1
 1    -1    -1     1     1    -1    -1     1
 1     1     1     1    -1    -1    -1    -1
 1    -1     1    -1    -1     1    -1     1
 1     1    -1    -1    -1    -1     1     1
 1    -1    -1     1    -1     1     1    -1
```

- The Walsh sequences in the matrix are not arranged in increasing order of their sequencies or number of zero-crossings (i.e. 'sequency order') .

Walsh Matrix in MATLAB

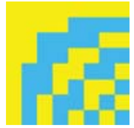
- The Walsh matrix, which contains the Walsh functions along the rows or columns in the increasing order of their sequencies is obtained by changing the index of the `hadamardMatrix` as follows.

```
HadIdx = 0:N-1;                          % Hadamard index
M = log2(N)+1;                           % Number of bits to represent the index
```

- Each column of the sequency index (in binary format) is given by the modulo-2 addition of columns of the bit-reversed `Hadamard index` (in binary format).

```
binHadIdx = fliplr(dec2bin(HadIdx,M));   % Bit reversing of the binary index
binHadIdx = uint8(binHadIdx)-uint8('0'); % Convert from char to integer array
binSeqIdx = zeros(N,M-1,'uint8');        % Pre-allocate memory
for k = M:-1:2
    % Binary sequency index
    binSeqIdx(:,k) = xor(binHadIdx(:,k),binHadIdx(:,k-1));
end
SeqIdx = bin2dec(int2str(binSeqIdx));    % Binary to integer sequency index
walshMatrix = hadamardMatrix(SeqIdx+1,:) % 1-based indexing
walshMatrix =

     1     1     1     1     1     1     1     1
     1     1     1     1    -1    -1    -1    -1
     1     1    -1    -1    -1    -1     1     1
     1     1    -1    -1     1     1    -1    -1
     1    -1    -1     1     1    -1    -1     1
     1    -1    -1     1    -1     1     1    -1
     1    -1     1    -1    -1     1    -1     1
     1    -1     1    -1     1    -1     1    -1
```



CDMA via Hadamard Matrix

```
N = 8;                                          % 8 Users
H = hadamard(N);                                % Hadamard matrix
%% At transmitter(s),
s = [8     0    12     0    18     0     0    10];
r = s*H
% r = 8.*H(1,:) + 12.*H(3,:) + 18.*H(5,:) + 10.*H(8,:);
% Alternatively, use
% r = ifwht(s,N,'hadamard')
%% At Receiver,
s_hat = (1/N)*r*H'
% Alternatively, use
% s_hat = fwht(r,N,'hadamard')
```

Specify the order of the Walsh-Hadamard transform coefficients. ORDERING can be 'sequency', 'hadamard' or 'dyadic'. Default ORDERING type is 'sequency'.

Discrete Walsh-Hadamard transform