

ECS455: Chapter 4

Multiple Access

4.7 Synchronous CDMA



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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 aligned at the receiver
[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)

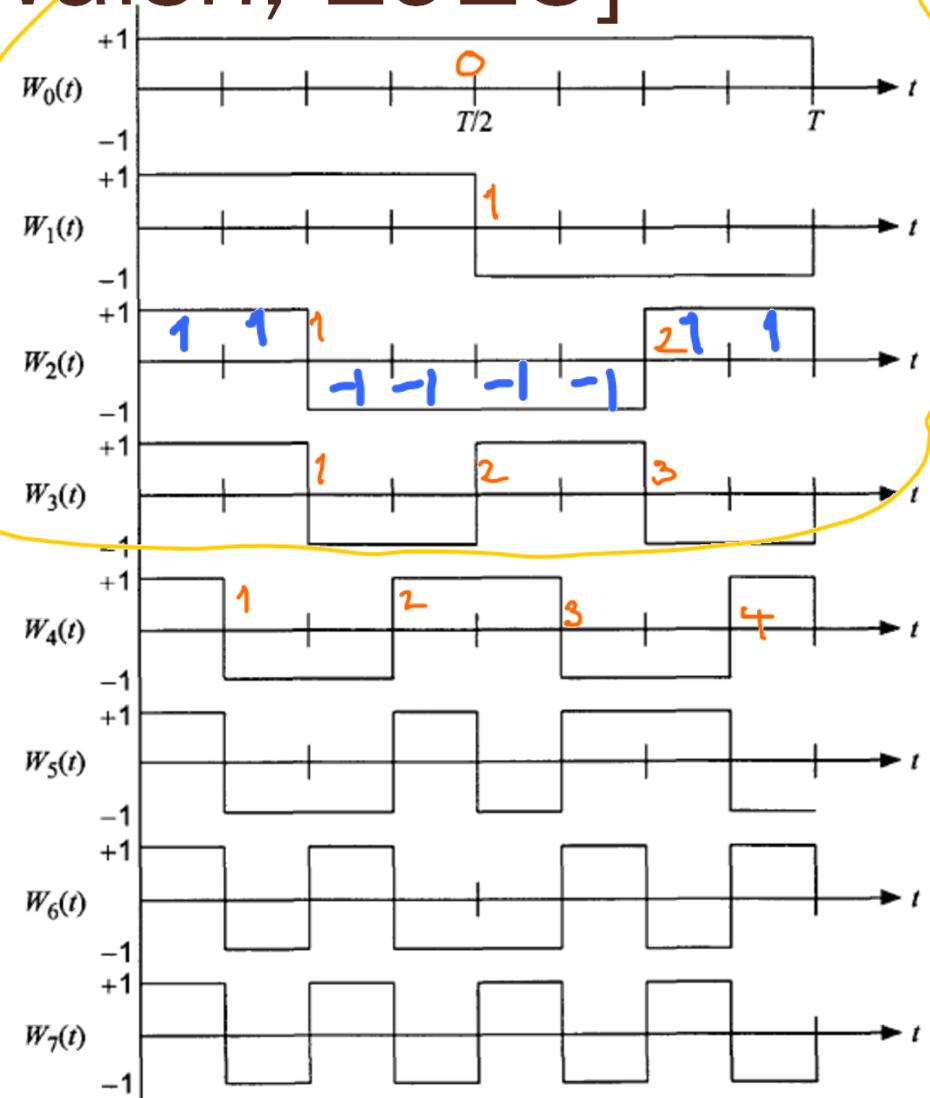


Figure 5.1 The Walsh functions of order 8.

[Lee and Miller, 1998, Fig. 5.1]

Walsh Functions (2)

We define the Walsh functions of order N as a set of N time 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 precisely j sign changes (zero crossings) in the interval $(0, T)$.
- $\int_0^T W_j(t) W_k(t) dt = \begin{cases} 0, & \text{if } j \neq k \\ T, & \text{if } j = k \end{cases}$ Orthogonality
- Each function $W_j(t)$ is either odd or even with respect to the mid-point 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 applications.

Walsh Sequences

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

$$W_i(t) \cdot W_j(t) = W_r(t)$$

$$W_i \oplus W_j = W_r$$

Abstract Algebra

- A **group** is a set of objects G on which a binary operation “ \cdot ” has been defined. “ \cdot ”: $G \times G \rightarrow G$ (closure). The operation must also satisfy

1. Associativity: $(a \cdot b) \cdot c = a \cdot (b \cdot c)$

2. Identity: $\exists e \in G$ such that $\forall a \in G \quad a \cdot e = e \cdot a = a \quad \exists a \in G$

3. Inverse: $\forall a \in G \quad \exists$ a unique element $a^{-1} \in G$ such that $a \cdot a^{-1} = a^{-1} \cdot a = e$.

- A group is said to be **commutative** (or **abelian**) if it also satisfies commutativity:

$$\forall a, b \in G, \quad a \cdot b = b \cdot a.$$

- The group operation for a commutative group is usually represented using the symbol “+”, and the group is sometimes said to be “additive.”

Walsh sequences of order 64

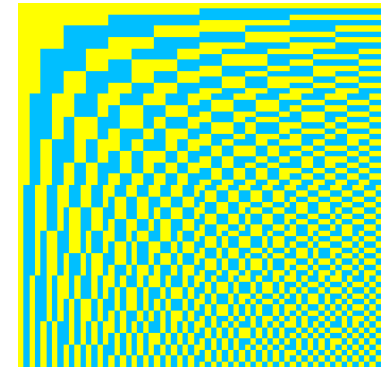


Table 5.2 Walsh functions of order 64 (indexed by zero crossings)

W_0	00000000000000 00000000000000 00000000000000 00000000000000	W_{32}	0110011001100110 0110011001100110 0110011001100110 0110011001100110
W_1	00000000000000 00000000000000 11111111111111 11111111111111	W_{33}	0110011001100110 0110011001100110 1001100110011001 1001100110011001
W_2	00000000000000 11111111111111 11111111111111 00000000000000	W_{34}	0110011001100110 1001100110011001 1001100110011001 0110011001100110
W_3	00000000000000 11111111111111 00000000000000 11111111111111	W_{35}	0110011001100110 1001100110011001 0110011001100110 1001100110011001
W_4	00000000111111 11111110000000 00000000111111 11111110000000	W_{36}	0110011010011001 1001100101100110 0110011010011001 1001100101100110
W_5	00000000111111 11111110000000 11111110000000 00000000111111	W_{37}	0110011010011001 1001100101100110 1001100101100110 0110011010011001
W_6	00000000111111 00000000111111 11111110000000 11111110000000	W_{38}	0110011010011001 0110011010011001 1001100101100110 1001100101100110
W_7	00000000111111 00000000111111 00000000111111 00000000111111	W_{39}	0110011010011001 0110011010011001 0110011010011001 0110011010011001
W_8	000011111110000 000011111110000 000011111110000 000011111110000	W_{40}	0110100110010110 0110100110010110 0110100110010110 0110100110010110
W_9	000011111110000 000011111110000 111100000000111 111100000000111	W_{41}	0110100110010110 0110100110010110 1001011001100101 1001011001100101
W_{10}	000011111110000 111100000000111 111100000000111 000011111110000	W_{42}	0110100110010110 1001011001100101 0110100110010110 1001011001100101
W_{11}	000011111110000 111100000000111 000011111110000 111100000000111	W_{43}	0110100110010110 1001011001100101 0110100110010110 1001011001100101
W_{12}	000011110000111 111100001110000 000011110000111 111100001110000	W_{44}	0110100101101001 1001011010010110 0110100101101001 1001011010010110
W_{13}	000011110000111 111100001110000 111100001110000 000011110000111	W_{45}	0110100101101001 1001011010010110 1001011010010110 0110100101101001
W_{14}	000011110000111 000011110000111 111100001110000 111100001110000	W_{46}	0110100101101001 0110100101101001 1001011010010110 1001011010010110
W_{15}	000011110000111 000011110000111 000011110000111 000011110000111	W_{47}	0110100101101001 0110100101101001 0110100101101001 0110100101101001
W_{16}	0011110000111100 0011110000111100 0011110000111100 0011110000111100	W_{48}	0101101001011010 0101101001011010 0101101001011010 0101101001011010
W_{17}	0011110000111100 0011110000111100 1100001111000011 1100001111000011	W_{49}	0101101001011010 0101101001011010 1010010110100101 1010010110100101
W_{18}	0011110000111100 1100001111000011 1100001111000011 0011110000111100	W_{50}	0101101001011010 1010010110100101 1010010110100101 0101101001011010
W_{19}	0011110000111100 1100001111000011 0011110000111100 1100001111000011	W_{51}	0101101001011010 1010010110100101 0101101001011010 1010010110100101
W_{20}	0011110001100001 1100001100111100 0011110011000011 1100001100111100	W_{52}	0101101001011010 1010010101101010 0101101001011010 1010010101011010
W_{21}	001111001100001 1100001100111100 1100001100111100 001111001100001	W_{53}	0101101001011010 1010010101101010 1010010101101010 0101101001011010
W_{22}	001111001100001 001111001100001 1100001100111100 1100001100111100	W_{54}	0101101001011010 0101101001011010 1010010101101010 1010010101101010
W_{23}	001111001100001 001111001100001 001111001100001 001111001100001	W_{55}	0101101001011010 0101101001011010 0101101001011010 0101101001011010
W_{24}	0011001111001100 0011001111001100 0011001111001100 0011001111001100	W_{56}	0101101001011010 0101101001011010 0101101001011010 0101101001011010
W_{25}	0011001111001100 0011001111001100 1100110000110011 1100110000110011	W_{57}	0101101001011010 0101101001011010 1010101001010101 1010101001010101
W_{26}	0011001111001100 1100110000110011 1100110000110011 0011001111001100	W_{58}	0101101001011010 1010101001010101 1010101001010101 0101101001010101
W_{27}	0011001111001100 1100110000110011 0011001111001100 1100110000110011	W_{59}	0101101001011010 1010101001010101 0101101001010101 1010101001010101
W_{28}	0011001100110011 1100110011001100 0011001100110011 1100110011001100	W_{60}	0101101001011010 1010101001010101 0101101001010101 1010101001010101
W_{29}	0011001100110011 1100110011001100 1100110011001100 0011001100110011	W_{61}	0101101001011010 1010101001010101 1010101001010101 0101101001010101
W_{30}	0011001100110011 0011001100110011 1100110011001100 1100110011001100	W_{62}	0101101001011010 0101101001010101 1010101001010101 1010101001010101
W_{31}	0011001100110011 0011001100110011 0011001100110011 0011001100110011	W_{63}	0101101001011010 0101101001010101 0101101001010101 0101101001010101

W_{42} ?

What's wrong with this list?!

[Lee and Miller, 1998, Table 5.2]

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 plus and minus ones, $\{+1, -1\}$, whose rows and columns are mutually orthogonal.
- If the first row and first column contain only **plus ones**, the matrix is said to be in **normal form**.
- 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

$$H_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \equiv \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

Hadamard matrix (1)

Suppose H_N is an $N \times N$ Hadamard matrix. $N \geq 1$ is called the order of a Hadamard matrix

1. $N = 1, 2,$ or $4t$, where t is a positive integer.
2. $H_N H_N^T = N I_N$ where I_N is the $N \times N$ identity matrix.
3. If H_a and H_b are Hadamard matrices of order a and b , respectively, then we define $H_a \otimes H_b$ to be the Hadamard matrix H_{ab} of order ab whose elements are found by substituting H_b for $+1$ (or logic 0) in H_a and $-H_b$ (or the complement of H_b) for -1 (or logic 1) in H_a .

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

If you'd like to know more,.....

Kronecker Product

- An operation on two matrices of arbitrary size
- Named after German mathematician Leopold Kronecker.
- If \mathbf{A} is an m -by- n matrix and \mathbf{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

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

\mathbf{A} \mathbf{B}

(Handwritten annotations: A red circle around the top-right 2x2 sub-block of the resulting matrix is labeled "2 x B". An orange circle around the bottom-left 2x2 sub-block is labeled "3 x B".)

Hadamard matrix (2)

- ▶ Consequently, if N is a power of two and it is understood that $H_1 = [+1] \equiv [0]$, then H_{2N} can be found as follows:

$$\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \otimes H_N = H_2 \otimes H_N = H_{2N} = \begin{bmatrix} H_N & H_N \\ H_N & \overline{H_N} \end{bmatrix}$$

where $\overline{H_N}$ is the negative (complement) of H_N .

- ▶ Hadamard matrices of order $N = 2^t$ can be formed by repeatedly multiplying (\otimes) the normal form of the $N = 2$ Hadamard matrix by itself.

Hadamard matrix: Examples

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

$$H_4 = H_{2 \times 2} = \begin{bmatrix} H_2 & H_2 \\ H_2 & \overline{H_2} \end{bmatrix}$$

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

$$\mathbf{H}_{16} = \mathbf{H}_2 \otimes \mathbf{H}_8 =$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 & -1 & -1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 & -1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 & 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 & -1 & 1 & 1 & -1 & 1 & -1 & -1 & 1 \end{bmatrix}$$

$$H_8 = H_{2 \times 4} = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \end{bmatrix}$$

In MATLAB, use
hadamard(k)

Two ways to get H_8 from H_2 and H_4

$$H_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \quad H_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$$

$$H_8 = H_2 \otimes H_4$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ \hline 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \end{bmatrix}$$

$$H_8 = H_4 \otimes H_2$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ \hline 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ \hline 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ \hline 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \end{bmatrix}$$

$$H_{16} = H_2 \otimes H_8 = H_8 \otimes H_2 = H_4 \otimes H_4$$

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**

$$\text{tr}(H_N) = 0$$

$$\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$

$\text{tr}(A) = \text{sum of the main diagonal elements}$

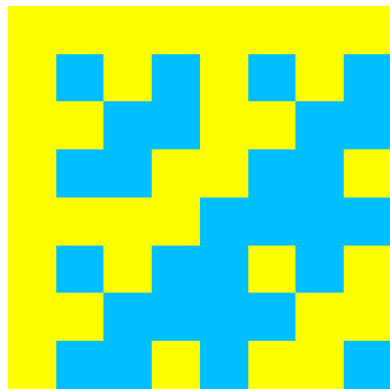
Walsh–Hadamard Sequences

- All the rows (or columns) of Hadamard matrices are Walsh sequences if the order is $N = 2^t$.
- Rows of the Hadamard matrix are not indexed according to the number of sign changes.
- 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 functions in the matrix are not arranged in increasing order of their sequences or number of zero-crossings (i.e. 'sequency order').

Walsh Matrix in MATLAB

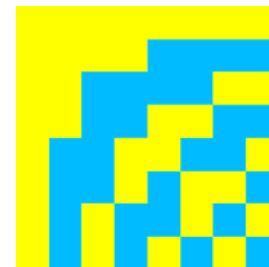
- The Walsh matrix, which contains the Walsh functions along the rows or columns in the increasing order of their sequences is obtained by changing the index of the `hadamardMatrix` as follows.

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

- Each column of the sequence 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 sequence index
    binSeqIdx(:,k) = xor(binHadIdx(:,k),binHadIdx(:,k-1));
end
SeqIdx = bin2dec(int2str(binSeqIdx)); % Binary to integer sequence 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



fft
ifft

ifwht (eye(N))

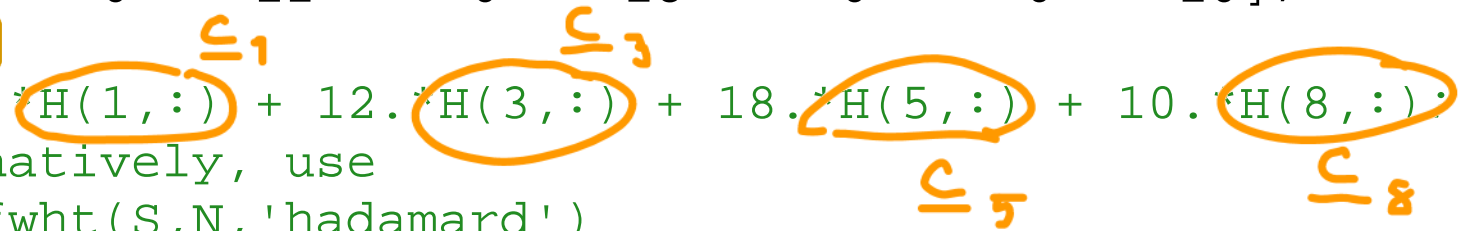
CDMA via Hadamard Matrix

```

N = 8;
H = hadamard(N);
%% 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')
    
```



$$s(1)H(1,:) + s(2)H(2,:) + \dots$$



$$\hat{s}_k = \frac{1}{N} \langle r, c_k \rangle = \frac{1}{N} r * c_k^H$$

$$[\hat{s}_1 \ \hat{s}_2 \ \dots \ \hat{s}_N] = \hat{s}$$

Discrete Walsh-Hadamard transform

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