



# A High-order Cumulant-based Sparse Ruler

Beining (Cathy) Zhou  
Mentor: Hanshen Xiao

MIT PRIMES Conference  
Oct.18th

# The Sparse Ruler



# The Sparse Ruler

**Definition 1.1.** A sparse ruler is a set of integers  $S = \{s_1, s_2, \dots, s_n\}$ . We say that  $S$  generates the set of lags  $\Phi(S)$  if for any integer  $\phi \in \Phi(S)$ , there are  $i, j$  such that  $s_i - s_j = \phi$ .

Problem: given a fixed number ( $n$ ) of marks, how do we construct the ruler ( $S$ ) to maximize the number of consecutive lags ( $\Phi$ )?



# Motivation



- NP-Completeness
- Information Theory
- Error-Correcting Code
- Signal Processing



# Nested Ruler

$$\mathbb{S} = \mathbb{S}_1 \cup \mathbb{S}_2$$

$$\mathbb{S}_1 = \{n_1 N_2 \mid n_1 = 1, 2, \dots, N_1\}$$

$$\mathbb{S}_2 = \{n_2 \mid n_2 = 1, 2, \dots, N_2\}$$

$$\text{Then, } \Phi(\mathbb{S}) = \{\mu \mid -N_1 N_2 + 1 \leq \mu \leq N_2 N_2 - 1\}$$

Example: take

1, 2, 3, ... (10)

10, 20, 30, ... 100



# Coprime Ruler

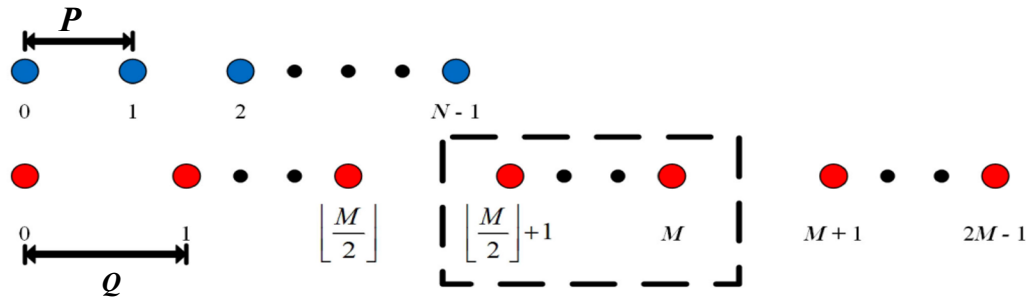
General form: For integers  $P, Q$  where  $\gcd(P, Q) = 1$

$$\mathbb{S} = \mathbb{S}_1 \cup \mathbb{S}_2$$

$$\mathbb{S}_1 = \{n_1 \cdot P \mid n_1 = 0, 1, 2, \dots, Q-1\}$$

$$\mathbb{S}_2 = \{n_2 \cdot Q \mid n_2 = 0, 1, 2, \dots, 2P-1\}$$

$$\text{Then, } \Phi(\mathbb{S}) = \{\mu \mid -PQ - P + 1 \leq \mu \leq PQ + P - 1\}$$



# Cumulants and High-Order Rulers



**Definition 2.1.** Consider a ruler  $\mathbb{S}$ . The set of  $2q$ -th order lags

$$\Phi^{2q}(\mathbb{S}) = \left\{ \sum_{i=1}^q p_{n_i} - \sum_{i=q+1}^{2q} p_{n_i} \mid n_i \in [1, N] \right\}$$

We denote  $\Phi^2$  as  $\Phi$  for short.

Benefit: Increased lag generation from  $O(N^2)$  to  $O(N^{2q})$

# Cumulants and High-Order Rulers

**Definition 2.1.** Consider a ruler  $\mathbb{S}$ . The set of  $2q$ -th order lags

$$\Phi^{2q}(\mathbb{S}) = \left\{ \sum_{i=1}^q p_{n_i} - \sum_{i=q+1}^{2q} p_{n_i} \mid n_i \in [1, N] \right\}$$

We denote  $\Phi^2$  as  $\Phi$  for short.

Benefit: Increased lag generation from  $O(N^2)$  to  $O(N^{2q})$

But... Not trivial:

- 4th-Order:  $s_a, s_b, s_c, s_d$  has  $\binom{4}{2} = 6$  sign permutations
- $2q$ th-Order has  $\binom{2q}{q}$

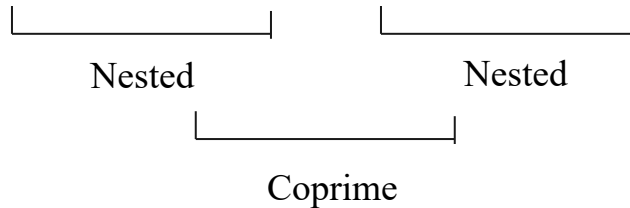
# 4th-Order: General Form

$$S = P_1 \cup P_2 \cup Q_1 \cup Q_2$$

Examine :  $\pm (p_1 + p_2) - (q_1 + q_2)$

$$\pm (p_1 - p_2) - (q_1 - q_2)$$

$$\pm (p_1 + p_2) + (q_1 + q_2)$$



## 4th-Order: General Form

---

$$\mathbb{S} = \mathbb{P}_1 \cup \mathbb{P}_2 \cup \mathbb{Q}_1 \cup \mathbb{Q}_2$$

$$\mathbb{P}_1 = \{(n_1 N_2 + \lfloor \frac{q}{2} \rfloor) p \mid n_1 = 0, 1, 2, \dots, N_1\}$$

$$\mathbb{P}_2 = \{(n_2 + q) p \mid n_2 = 0, 1, 2, \dots, N_2\}$$

$$\mathbb{Q}_1 = \{(n_3 N_4 - \lfloor \frac{p}{2} \rfloor) q \mid n_4 = 0, 1, 2, \dots, N_4\}$$

$$\mathbb{Q}_2 = \{(n_4 - \lfloor \frac{p}{2} \rfloor) q \mid n_5 = 0, 1, 2, \dots, N_5\}$$

## 4th-Order: General Form

---

$$\mathbb{S} = \mathbb{P}_1 \cup \mathbb{P}_2 \cup \mathbb{Q}_1 \cup \mathbb{Q}_2$$

$$\mathbb{P}_1 = \left\{ \left( n_1 N_2 + \left\lfloor \frac{q}{2} \right\rfloor \right) p \mid n_1 = 0, 1, 2, \dots, N_1 \right\}$$

$$\mathbb{P}_2 = \left\{ (n_2 + q)p \mid n_2 = 0, 1, 2, \dots, N_2 \right\}$$

- Nested Ruler
- Common multiple of  $p$
- Shifted by a factor
  - Lemma: Shifting adds up



## 4th-Order: Integration

---

$$\mathbb{S} = \mathbb{P}_1 \cup \mathbb{P}_2 \cup \mathbb{Q}_1 \cup \mathbb{Q}_2$$

$$\mathbb{P}_1 = \left\{ \left( n_1 N_2 + \left\lfloor \frac{q}{2} \right\rfloor \right) p \mid n_1 = 0, 1, 2, \dots, N_1 \right\}$$

$$\mathbb{P}_2 = \left\{ (n_2 + q)p \mid n_2 = 0, 1, 2, \dots, N_2 \right\}$$

$$\mathbb{Q}_1 = \left\{ \left( n_3 N_4 - \left\lfloor \frac{p}{2} \right\rfloor \right) q \mid n_4 = 0, 1, 2, \dots, N_4 \right\}$$

$$\mathbb{Q}_2 = \left\{ \left( n_4 - \left\lfloor \frac{p}{2} \right\rfloor \right) q \mid n_5 = 0, 1, 2, \dots, N_5 \right\}$$

- $\mathbb{P}$  and  $\mathbb{Q}$ : larger coprime structure
- Orienting  $(p_1 + p_2) - (q_1 + q_2)$ ,  $(p_1 - p_2) - (q_1 + q_2)$ ,  $(p_1 + p_2) + (q_1 + q_2)$

# 4th-Order: Integration + Result

- Orienting  $(p_1 + p_2) - (q_1 + q_2)$ ,  $(p_1 - p_2) - (q_1 + q_2)$ ,  $(p_1 + p_2) + (q_1 + q_2)$

12	17	22	27	32	37	42	47	52	57	62	67	72	77	82	87	92	97	102	107	112	117	122	127	132	137	142	147	152	157	162	167	172	177	182	187
6	11	16	21	26	31	36	41	46	51	56	61	66	71	76	81	86	91	96	101	106	111	116	121	126	131	136	141	146	151	156	161	166	171	176	181
0	5	10	15	20	25	30	35	40	45	50	55	60	65	70	75	80	85	90	95	100	105	110	115	120	125	130	135	140	145	150	155	160	165	170	175
6	1	4	9	14	19	24	29	34	39	44	49	54	59	64	69	74	79	84	89	94	99	104	109	114	119	124	129	134	139	144	149	154	159	164	169
12	7	2	3	8	13	18	23	28	33	38	43	48	53	58	63	68	73	78	83	88	93	98	103	108	113	118	123	128	133	138	143	148	153	158	163
18	13	8	3	2	7	12	17	22	27	32	37	42	47	52	57	62	67	72	77	82	87	92	97	102	107	112	117	122	127	132	137	142	147	152	157
24	19	14	9	4	1	6	11	16	21	26	31	36	41	46	51	56	61	66	71	76	81	86	91	96	101	106	111	116	121	126	131	136	141	146	151
30	25	20	15	10	5	0	5	10	15	20	25	30	35	40	45	50	55	60	65	70	75	80	85	90	95	100	105	110	115	120	125	130	135	140	145
36	31	26	21	16	11	6	1	4	9	14	19	24	29	34	39	44	49	54	59	64	69	74	79	84	89	94	99	104	109	114	119	124	129	134	139
42	37	32	27	22	17	12	7	2	3	8	13	18	23	28	33	38	43	48	53	58	63	68	73	78	83	88	93	98	103	108	113	118	123	128	133
48	43	38	33	28	23	18	13	8	3	2	7	12	17	22	27	32	37	42	47	52	57	62	67	72	77	82	87	92	97	102	107	112	117	122	127
54	49	44	39	34	29	24	19	14	9	4	1	6	11	16	21	26	31	36	41	46	51	56	61	66	71	76	81	86	91	96	101	106	111	116	121
60	55	50	45	40	35	30	25	20	15	10	5	0	5	10	15	20	25	30	35	40	45	50	55	60	65	70	75	80	85	90	95	100	105	110	115
66	61	56	51	46	41	36	31	26	21	16	11	6	1	4	9	14	19	24	29	34	39	44	49	54	59	64	69	74	79	84	89	94	99	104	109
72	67	62	57	52	47	42	37	32	27	22	17	12	7	2	3	8	13	18	23	28	33	38	43	48	53	58	63	68	73	78	83	88	93	98	103

$$M_{max}^6 = \begin{cases} \lfloor \frac{5}{2}pq \rfloor & \text{when } q \text{ is even} \\ \lfloor \frac{5}{2}pq \rfloor - q & \text{when } q \text{ is odd} \end{cases} \leq \lfloor \frac{5}{2}N_1N_2N_3N_4 \rfloor$$

# 6th-Order: General Form

$$S = P_1 \cup P_2 \cup P_3 \cup Q_1 \cup Q_2 \cup Q_3$$

Examine 9 Combinations of:

$$\begin{array}{ccc} -P_1 + P_2 + P_3 & & -Q_1 + Q_2 + Q_3 \\ +P_1 - P_2 + P_3 & \text{and} & +Q_1 - Q_2 + Q_3 \\ P_1 + P_2 - P_3 & & +Q_1 + Q_2 - Q_3 \end{array}$$

┌──────────────────┐                      ┌──────────────────┐  
Nested                                      Nested  
└──────────────────┘                      └──────────────────┘  
┌──────────────────┐  
Coprime

## 6th-Order: General Form



$$\mathbb{S} = \mathbb{P}_1 \cup \mathbb{P}_2 \cup \mathbb{P}_3 \cup \mathbb{Q}_1 \cup \mathbb{Q}_2 \cup \mathbb{Q}_3$$

$$\mathbb{P}_1 = \{(n_1 N_2 N_3)p \mid n_1 = 0, 1, 2, \dots, N_1\}$$

$$\mathbb{P}_2 = \{(n_2 N_3 + q)p \mid n_2 = 0, 1, 2, \dots, N_2\}$$

$$\mathbb{P}_3 = \{(n_3 + \lfloor \frac{3q}{2} \rfloor)p \mid n_3 = 0, 1, 2, \dots, N_3\}$$

$$\mathbb{Q}_1 = \{(n_4 N_5 N_6 - \lfloor \frac{5p}{2} \rfloor)q \mid n_4 = 0, 1, 2, \dots, N_4\}$$

$$\mathbb{Q}_2 = \{(n_5 N_6 - \lfloor \frac{7p}{2} \rfloor)q \mid n_5 = 0, 1, 2, \dots, N_5\}$$

$$\mathbb{Q}_3 = \{(n_6 - 5p)q \mid n_6 = 0, 1, 2, \dots, N_6\}$$

# 6th-Order: Integration

12	17	22	27	32	37	42	47	52	57	62	67	72	77	82	87	92	97	102	107	112	117	122	127	132	137	142	147	152	157	162	167	172	177	182	187
6	11	16	21	26	31	36	41	46	51	56	61	66	71	76	81	86	91	96	101	106	111	116	121	126	131	136	141	146	151	156	161	166	171	176	181
0	5	10	15	20	25	30	35	40	45	50	55	60	65	70	75	80	85	90	95	100	105	110	115	120	125	130	135	140	145	150	155	160	165	170	175
6	1	4	9	14	19	24	29	34	39	44	49	54	59	64	69	74	79	84	89	94	99	104	109	114	119	124	129	134	139	144	149	154	159	164	169
12	7	2	3	8	13	18	23	28	33	38	43	48	53	58	63	68	73	78	83	88	93	98	103	108	113	118	123	128	133	138	143	148	153	158	163
18	13	8	3	2	7	12	17	22	27	32	37	42	47	52	57	62	67	72	77	82	87	92	97	102	107	112	117	122	127	132	137	142	147	152	157
24	19	14	9	4	1	6	11	16	21	26	31	36	41	46	51	56	61	66	71	76	81	86	91	96	101	106	111	116	121	126	131	136	141	146	151
30	25	20	15	10	5	0	5	10	15	20	25	30	35	40	45	50	55	60	65	70	75	80	85	90	95	100	105	110	115	120	125	130	135	140	145
36	31	26	21	16	11	6	1	4	9	14	19	24	29	34	39	44	49	54	59	64	69	74	79	84	89	94	99	104	109	114	119	124	129	134	139
42	37	32	27	22	17	12	7	2	3	8	13	18	23	28	33	38	43	48	53	58	63	68	73	78	83	88	93	98	103	108	113	118	123	128	133
48	43	38	33	28	23	18	13	8	3	2	7	12	17	22	27	32	37	42	47	52	57	62	67	72	77	82	87	92	97	102	107	112	117	122	127
54	49	44	39	34	29	24	19	14	9	4	1	6	11	16	21	26	31	36	41	46	51	56	61	66	71	76	81	86	91	96	101	106	111	116	121
60	55	50	45	40	35	30	25	20	15	10	5	0	5	10	15	20	25	30	35	40	45	50	55	60	65	70	75	80	85	90	95	100	105	110	115
66	61	56	51	46	41	36	31	26	21	16	11	6	1	4	9	14	19	24	29	34	39	44	49	54	59	64	69	74	79	84	89	94	99	104	109
72	67	62	57	52	47	42	37	32	27	22	17	12	7	2	3	8	13	18	23	28	33	38	43	48	53	58	63	68	73	78	83	88	93	98	103

$$M_{max}^6 = \left\lfloor \frac{17}{2} pq \right\rfloor \leq \left\lfloor \frac{17}{2} N_1 N_2 N_3 N_4 N_5 N_6 \right\rfloor$$

# 2q-th Order: Layering



- 6-6-6-6...6
- 6-6-6-6...4
- 6-6-6-6...2

## 2q-th Order: Layering

$$\begin{array}{l} \mathbb{S}_1 = \{\alpha_1, \alpha_2, \dots, \alpha_{N_1}\} \\ \mathbb{S}_2 = \{\beta_1, \beta_2, \dots, \beta_{N_2}\} \end{array} \quad \text{with} \quad \begin{array}{l} \Phi^{2q_1}(\mathbb{S}_1) = \{-\mu_1 \leq \mu \leq \mu_1\} \\ \Phi^{2q_2}(\mathbb{S}_2) = \{-\mu_2 \leq \mu \leq \mu_2\} \end{array}$$

Take a new  $2(q_1 + q_2)$ -th order ruler:

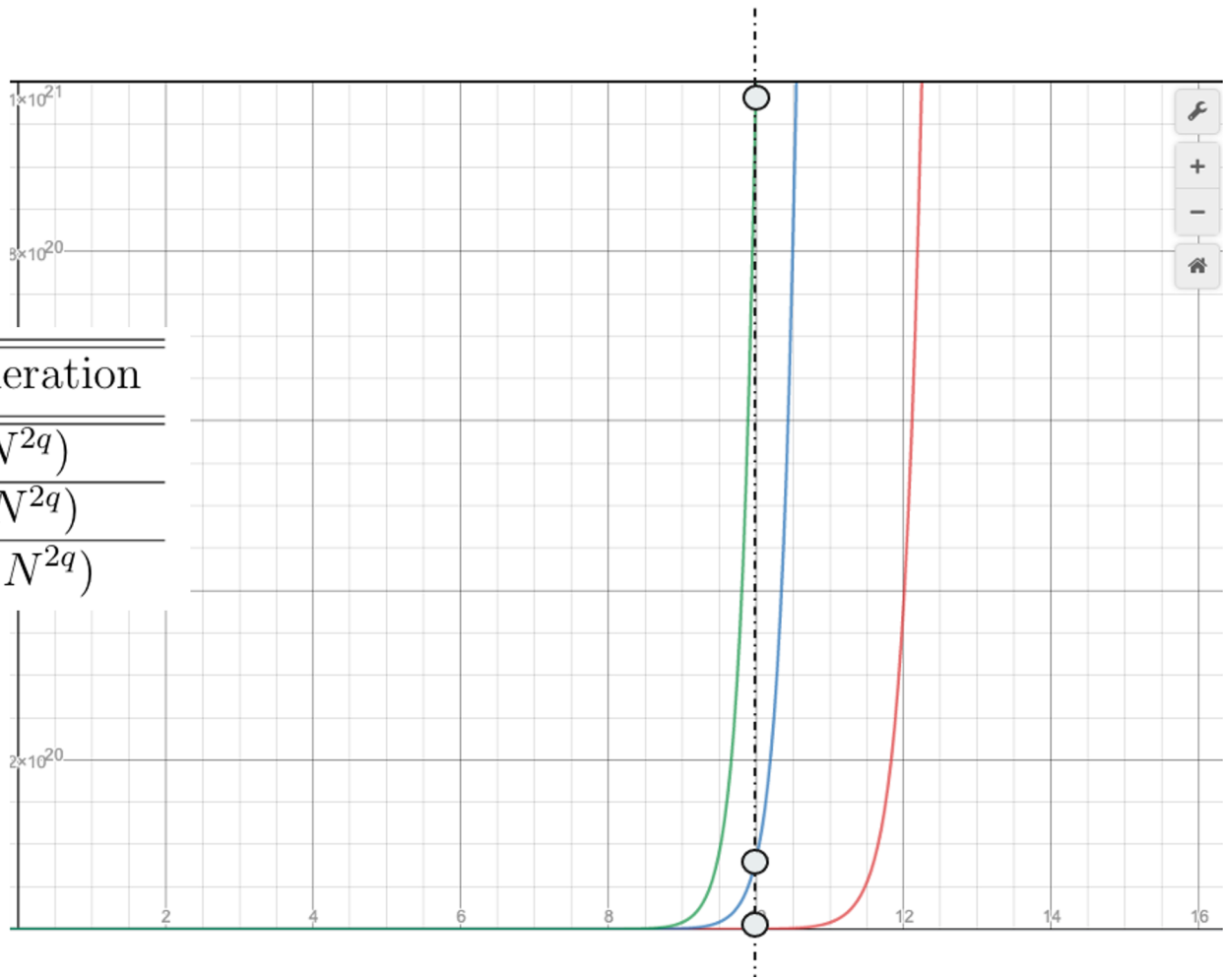
$$\mathbb{S}_1 \cup \mathbb{S}'_2$$

$$\mathbb{S}'_2 = \{2\beta_1\mu_1, 2\beta_2\mu_1, \dots, 2\beta_{N_2}\mu_1\}$$

This generates:

$$\Phi^{2(q_1+q_2)}(\mathbb{S}_1 \cup \mathbb{S}'_2) = \{-2\mu_1\mu_2 - \mu_1 \leq \mu \leq 2\mu_1\mu_2 + \mu_1\}$$





Ruler Structures	Lag Generation
$2qL$ -NA	$O(2N^{2q})$
SE- $2qL$ -NA	$O(2^q N^{2q})$
(proposed)	$O(17^{\frac{q}{3}} N^{2q})$

# Future Direction



- In 6th order: accounted for 18/20 permutations
- Cramer Rao Bounds of high order rulers
- Application-specific issues

# References



- [1] P. Erdős and P. Turán, "On a problem of Sidon in additive number theory and some related problems," in *Journal of the London Mathematical Society*, 1941. 16 (4): 212–215, doi:10.1112/jlms/s1-16.4.212.
- [2] J. Liu, Y. Zhang, Y. Lu, S. Ren and S. Cao, "Augmented Nested Arrays With Enhanced DOF and Reduced Mutual Coupling," in *IEEE Transactions on Signal Processing*, vol. 65, no. 21, pp. 5549-5563, 1 Nov.1, 2017, doi: 10.1109/TSP.2017.2736493.
- [3] A. Raza, W. Liu and Q. Shen, "Thinned Coprime Array for Second-Order Difference Co-Array Generation With Reduced Mutual Coupling," in *IEEE Transactions on Signal Processing*, vol. 67, no. 8, pp. 2052-2065, 15 April15, 2019, doi: 10.1109/TSP.2019.2901380.
- [4] Q. Shen, W. Liu, W. Cui and S. Wu, "Extension of nested arrays with the fourth-order difference co-array enhancement," 2016 *IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP)*, Shanghai, 2016, pp. 2991-2995, doi: 10.1109/ICASSP.2016.7472226.
- [5] Q. Shen, W. Liu, W. Cui and S. Wu, "Extension of Co-Prime Arrays Based on the Fourth-Order Difference Co-Array Concept," in *IEEE Signal Processing Letters*, vol. 23, no. 5, pp. 615-619, May 2016, doi: 10.1109/LSP.2016.2539324.
- [6] J. Cai, W. Liu, R. Zong and Q. Shen, "An Expanding and Shift Scheme for Constructing Fourth-Order Difference Coarrays," in *IEEE Signal Processing Letters*, vol. 24, no. 4, pp. 480-484, April 2017, doi: 10.1109/LSP.2017.2664500.
- [7] T. H. A. Mahmud, Z. Ye, K. Shabir, R. Zheng and M. S. Islam, "Off-Grid DOA Estimation Aiding Virtual Extension of Coprime Arrays Exploiting Fourth Order Difference Co-Array With Interpolation," in *IEEE Access*, vol. 6, pp. 46097-46109, 2018, doi: 10.1109/ACCESS.2018.2865419.
- [8] P. Chevalier, A. Ferreol and L. Albera, "High-Resolution Direction Finding From Higher Order Statistics: The  $2rm$   $q$ -MUSIC Algorithm," in *IEEE Transactions on Signal Processing*, vol. 54, no. 8, pp. 2986-2997, Aug. 2006, doi: 10.1109/TSP.2006.877661.
- [9] P. Pal and P. P. Vaidyanathan, "Multiple Level Nested Array: An Efficient Geometry for  $2q$ th Order Cumulant Based Array Processing," in *IEEE Transactions on Signal Processing*, vol. 60, no. 3, pp. 1253-1269, March 2012, doi: 10.1109/TSP.2011.2178410.
- [10] Q. Shen, W. Liu, W. Cui, S. Wu and P. Pal, "Simplified and Enhanced Multiple Level Nested Arrays Exploiting High-Order Difference Co-Arrays," in *IEEE Transactions on Signal Processing*, vol. 67, no. 13, pp. 3502-3515, 1 July1, 2019, doi: 10.1109/TSP.2019.2914887.



# Acknowledgements

- My Mentor, Hanshen Xiao, for his tireless support
- MIT PRIMES, for this incredible opportunity
- My parents
- All of you, for listening



**Questions?**



**Questions?**

**THANK YOU!**