Transformations Amongst the Walsh, Haar, Arithmetic and Reed-Muller Spectral Domains

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Abstract

Direct transformations amongst the Walsh, Haar, Arithmetic and Reed-Muller spectral domains are considered. Matrix based techniques are given and it is shown how these can be implemented as fast *in-place transforms. It is also suggested how these transforms can be implemented directly on decision diagram representations.*

1 Introduction

Transformations between the Boolean and various spectral domains have been extensively studied, for example [1, 2, 16, 18, 19]. In this paper, a set of fast transform techniques are presented for direct transformation amongst certain spectral domains, *i.e.* transforms from one spectral domain to another that do not pass through the Boolean domain. These fast transform techniques can be directly implemented on decision diagram representations. Their potential utility is that the various spectral domains provide different views of function properties so that being able to transform directly from one domain to another may make the exploration of a function more efficient.

This paper develops the desired transformations from a matrix perspective making considerable use of the Kronecker matrix product. The approach is quite simple and leads to mathematical structures that are consistent across the transformations and which map very easily to decision diagrams. The paper is not meant as a comprehensive review of all previous approaches to this problem. The interested reader should consult the literature.

The paper is organized as follows. Section 2 provides the necessary mathematical background. Section 3 introduces the spectral domains considered. Fast transform techniques are discussed in Section 4. Direct transforms amongst the spectral domains are discussed in Section 5. Section 6 briefly outlines the use of decision diagram techniques to implement the fast transforms. The paper concludes with suggestions for ongoing research.

2 Background

An n-input completely-specified Boolean function f can be represented by $\mathbf{Y} = \{m_0, m_1, m_2 \ldots m_{2^n-1}\}^t$ a column vector with 2^n entries each giving the functional value for the corresponding minterm. f represented by $\mathbf{Y}$ can be transformed from the Boolean to a spectral domain as follows:

$$\mathbf{R} = \mathbf{T}^n \mathbf{Y} \tag{1}$$

where $\mathbf{T}^n$ is a 2^n by 2^n transform matrix the precise specification of which defines the spectral domain in question. In many cases, the matrix has a simple recursive structure which can be used to significant computational advantage as will be shown.

We restrict our interest to invertible transforms, hence:

$$\mathbf{Y} = (\mathbf{T}^n)^{-1}\mathbf{R}$$

The consequence is that the transforms between the Boolean and spectral domains fully preserve information, but, as is well known, the spectral domains make certain properties easier to consider than in the Boolean domain, and different spectral domains illuminate different functional properties.

Often, the transform matrix can be expressed as a sequence of Kronecker products of a single base matrix. We here provide a brief summary of the properties of the Kronecker product. More detail can be found in [11].

Given a matrix $\mathbf{A}$ of order $(m \times n)$ with the element in the ith row and j^{th} column denoted a_{ij} and a matrix $\mathbf{B}$ of

order $(r \times s)$, the Kronecker product $\mathbf{A} \otimes \mathbf{B}$ is given by

$$\mathbf{A} \otimes \mathbf{B} = \begin{bmatrix} a_{11}\mathbf{B} & a_{12}\mathbf{B} & \cdots & a_{1n}\mathbf{B} \\ a_{21}\mathbf{B} & a_{22}\mathbf{B} & \cdots & a_{2n}\mathbf{B} \\ \vdots & \vdots & & \vdots \\ a_{m1}\mathbf{B} & a_{m2}\mathbf{B} & \cdots & a_{mn}\mathbf{B} \end{bmatrix}$$

The product matrix has order $(mr \times ns)$. Note that unlike the normal matrix product, the Kronecker product is defined for any matrix orders.

For matrices **A**, **B**, **C** and **D** and a scalar α, the following properties hold

$$\begin{aligned} (\alpha\mathbf{A}) \otimes \mathbf{B} &= \alpha(\mathbf{A} \otimes \mathbf{B}) \\ \mathbf{A} \otimes (\alpha\mathbf{B}) &= \alpha(\mathbf{A} \otimes \mathbf{B}) \\ (\mathbf{A} + \mathbf{B}) \otimes \mathbf{C} &= \mathbf{A} \otimes \mathbf{C} + \mathbf{B} \otimes \mathbf{C} \\ \mathbf{A} \otimes (\mathbf{B} + \mathbf{C}) &= \mathbf{A} \otimes \mathbf{B} + \mathbf{A} \otimes \mathbf{C} \\ \mathbf{A} \otimes (\mathbf{B} \otimes \mathbf{C}) &= (\mathbf{A} \otimes \mathbf{B}) \otimes \mathbf{C} \\ (\mathbf{A} \otimes \mathbf{B})^t &= \mathbf{A}^t \otimes \mathbf{B}^t \\ (\mathbf{A} \otimes \mathbf{B})(\mathbf{C} \otimes \mathbf{D}) &= \mathbf{AC} \otimes \mathbf{BD} \qquad (2) \\ (\mathbf{A} \otimes \mathbf{B})^{-1} &= \mathbf{A}^{-1} \otimes \mathbf{B}^{-1} \end{aligned}$$

Equation 2 is only valid when the matrices are of appropriate dimension for the normal matrix products.

Some simple observations are useful for the presentation below. The Kronecker product of two symmetric matrices is itself a symmetric matrix. Since the Kronecker product is an associative operation, the order of application of a sequence of Kronecker products does not matter. The Kronecker product can be applied over the field $GF(2)$, a fact that will be useful in the consideration of the Reed-Muller transform. Finally, given a square invertible matrix **A**, we note that

$$\left[\bigotimes_{i=1}^{n} \mathbf{A}\right]^{-1} = \bigotimes_{i=1}^{n} \mathbf{A}^{-1}$$

This follows by the iterative application of the identity $(\mathbf{A} \otimes \mathbf{B})^{-1} = \mathbf{A}^{-1} \otimes \mathbf{B}^{-1}$ and the associativity of the Kronecker product.

3 Spectral Transforms

In this section, we present four particular spectral transforms that have been extensively studied in the literature: the Walsh, the Reed-Muller, the Arithmetic, and the Haar transforms.

3.1 Walsh Transform

Perhaps the most well known and most widely studied spectral transforms are based on a set of orthogonal functions defined by J. L. Walsh in 1923 [29] which are an extension of a set of functions defined by H. Rademacher [22] a year earlier. The transform itself is a form of Hadamard matrix [28].

The Walsh transform matrix $\mathbf{W}^n$ in Hadamard order can be defined as

$$\mathbf{W}^0 = \begin{bmatrix} 1 \end{bmatrix} \quad \mathbf{W}^n = \begin{bmatrix} \mathbf{W}^{n-1} & \mathbf{W}^{n-1} \\ \mathbf{W}^{n-1} & -\mathbf{W}^{n-1} \end{bmatrix}$$

An equivalent definition using the Kronecker product is particularly useful here

$$\mathbf{W}^1 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$

and

$$\mathbf{W}^n = \mathbf{W}^1 \otimes \mathbf{W}^{n-1}$$

Since the Kronecker product is associative, this may be written as

$$\mathbf{W}^n = \bigotimes_{i=1}^{n} \mathbf{W}^1$$

The rows of $\mathbf{W}^n$ are the 2^n n-variable Walsh functions of which the n-variable Rademacher functions are a subset. In addition to the Hadamard (Walsh-Hadamard), the Walsh (Walsh-Kaczmarz), the Paley-Walsh, and the Rademacher-Walsh orderings have been studied [3][18] . The Hadamard ordering has seen most use since the simple recursive structure of the transform matrix allows for 'fast transform' methods [6] [25]. The Hadamard, Walsh and Walsh-Paley orderings share the very useful property that the transform matrix is its own inverse up to a scaling factor of $\frac{1}{2^n}$. The practical importance of this is that the same computational procedure can be used for transforming between the function and spectral domains with the simple adjustment of scaling.

The Walsh spectrum **R** of f is given by

$$\mathbf{R} = \mathbf{W}^n \mathbf{Y}$$

where the matrix multiplication is carried out over the integers, *i.e.* logic 0(1) is treated as the integer 0(1).

An alternate formulation represents the function by the vector **Z** in which logic 0 is coded as $+1$ and logic 1 is coded as -1. In this case the spectrum is given by

$$\mathbf{S} = \mathbf{W}^n \mathbf{Z}$$

The information content under these alternate codings is clearly the same.

Theorem 3.1 $(\mathbf{W}^n)^{-1} = \frac{1}{2^n}\mathbf{W}^n$.

Proof: The proof follows from the fact $(\mathbf{W}^1)^{-1} = \frac{1}{2}\mathbf{W}^1$ and properties of the Kronecker product. □

3.2 Reed-Muller Transform

The Reed-Muller transform is generally considered to have been motivated by the work in 1954 of I.S. Reed [23] and R.E. Muller [21] which led to considerable interest in the Reed-Muller (AND-XOR) expansion of Boolean functions. (Note: The Reed-Muller transform is reported [24] to have been earlier presented in Russian by I.I. Zhegalkin in 1927 but that work is accessible to very few readers.)

The transform matrix $\mathbf{M}^n$ is defined by

$$\mathbf{M}^0 = \begin{bmatrix} 1 \end{bmatrix} \quad \mathbf{M}^n = \begin{bmatrix} \mathbf{M}^{n-1} & 0 \\ \mathbf{M}^{n-1} & \mathbf{M}^{n-1} \end{bmatrix} \tag{3}$$

and the spectrum $\mathbf{R}$ is given by

$$\mathbf{R} = \mathbf{M}^n \mathbf{Y} \tag{4}$$

In this case, the matrix multiplication is over the field $GF(2)$ *i.e.* integer addition is replaced with summation modulo-2. $\mathbf{M}^n$ can be expressed using the Kronecker product as

$$\mathbf{M}^1 = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$$
$$\mathbf{M}^n = \bigotimes_{i=1}^{n} \mathbf{M}^1 \tag{5}$$

Theorem 3.2 $(\mathbf{M}^n)^{-1} = \mathbf{M}^n$ *over* $GF(2)$.

Proof: The proof follows from the fact $(\mathbf{M}^1)^{-1} = \mathbf{M}^1$ over $GF(2)$. □

From this theorem we have:

$$\mathbf{Y} = \mathbf{M}^n \mathbf{R} \tag{6}$$

The above shows that $\mathbf{Y}$ is a linear combination (over $GF(2)$) of the columns of $\mathbf{M}^n$ for which the relevant coefficient in $\mathbf{R}$ is 1. Each column of $\mathbf{M}^n$ represents a function which is the logical AND of a subset of $x_1, x_2, \ldots, x_n$. The leftmost column is the constant function 1 which corresponds to the AND of no variables. Hence the Reed-Muller spectrum identifies a representation of a Boolean function as a sum over $GF(2)$ of a collection of products of variables. To be precise,

$$\mathbf{Y} = \sum_{i=0}^{2^n-1} \mathbf{r}_i \mathbf{M}_i^n \tag{7}$$

where $\mathbf{M}_i^n$ is the ith column of $\mathbf{M}^n$.

3.3 Arithmetic Transform

Arithmetic operations for representing Boolean functions date back to Boole in 1854 and were used by Aiken in 1951. A very comprehensive treatment of the development of the arithmetic transform, including its development in Eastern Europe, can be found in [7]. Other work on the arithmetic transform may be found in [15] and [20], in [27] where it is termed the *probability transform* and in [5] where it is called the *inverse integer Reed-Muller transform*.

The transform matrix has a recursive structure analogous to that of the Walsh and Reed-Muller transforms and is given by

$$\mathbf{A}^0 = \begin{bmatrix} 1 \end{bmatrix} \quad \mathbf{A}^n = \begin{bmatrix} \mathbf{A}^{n-1} & 0 \\ -\mathbf{A}^{n-1} & \mathbf{A}^{n-1} \end{bmatrix} \tag{8}$$

or alternatively

$$\mathbf{A}^1 = \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix}$$
$$\mathbf{A}^n = \bigotimes_{i=1}^{n} \mathbf{A}^1 \tag{9}$$

As before, we define the spectrum as

$$\mathbf{R} = \mathbf{A}^n \mathbf{Y} \tag{10}$$

Theorem 3.3

$$(\mathbf{A}^n)^{-1} = \bigotimes_{i=1}^{n} \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$$

Proof: The proof follows from the fact $(\mathbf{A}^1)^{-1} = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$. □

Note that while $(\mathbf{A}^1)^{-1} = \mathbf{M}^1$, their use is quite different since the arithmetic spectrum is computed over the integers whereas the Reed-Muller spectrum is computed over $GF(2)$. It is for this reason the arithmetic transform was termed the inverse integer Reed-Muller transform in [5].

3.4 Haar Transform

The orthogonal Haar functions presented by A. Haar in 1910 [13] form a set of 2^n continuous orthogonal functions over the interval [0,1]. They can be defined as follows where *k* is over the continuous interval 0 to 1:

$$\begin{aligned} H_0^0(k) &= +1.0 \\ H_i^q(k) &= (\sqrt{2})^{i-1}(+1.0), \text{ for } \frac{q}{2^{i-1}} \le k < \frac{q+\frac{1}{2}}{2^{i-1}} \\ &= (\sqrt{2})^{i-1}(-1.0), \text{ for } \frac{q+\frac{1}{2}}{2^{i-1}} \le k < \frac{q+1}{2^{i-1}} \\ &= 0, \text{ at all other points} \end{aligned} \tag{11}$$

where $i = 1, 2, \ldots, n$ and $q = 0, 1, \ldots, 2^{i-1} - 1$.

Discrete sampling of the set of Haar functions gives a $2^n \times 2^n$ orthogonal matrix $\mathbf{T}^n$. For $n = 3$,

$$\mathbf{T}^3 = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ \sqrt{2} & \sqrt{2} & -\sqrt{2} & -\sqrt{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \sqrt{2} & \sqrt{2} & -\sqrt{2} & -\sqrt{2} \\ 2 & -2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & -2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & -2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 2 & -2 \end{bmatrix}$$

$\mathbf{T}^n$ is a complete, orthogonal matrix with $\Sigma_{k=0}^{2^n-1} t_{ik} t_{jk} = 2^n$ if $i = j$ and 0 otherwise. Hence, $[\mathbf{T}^n]^{-1} = \frac{1}{2^n}[\mathbf{T}^n]^t$. Note that $\mathbf{T}^n$ is not symmetric so the transpose is needed for the inverse.

A computationally more practical *normalized* Haar transform $\mathbf{K}^n$ is derived from $\mathbf{T}^n$ by setting the nonzero entries of $\mathbf{T}^n$ to the values +1 and -1 yielding for $n = 3$ for example:

$$\mathbf{K}^3 = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & 1 & -1 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & -1 & -1 \\ 1 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & -1 \end{bmatrix}$$

Theorem 3.4 *The normalized Haar transform can be expressed as*

$$\mathbf{K}^0 = \begin{bmatrix} 1 \end{bmatrix} \quad \mathbf{K}^n = \begin{bmatrix} \mathbf{K}^{n-1} \otimes \begin{bmatrix} 1 & 1 \end{bmatrix} \\ \mathbf{I}^{n-1} \otimes \begin{bmatrix} 1 & -1 \end{bmatrix} \end{bmatrix} \tag{12}$$

Note: This representation of the Haar transform is known (e.g. [10]. We present the following proof primarily as exposition to the reader and as background to later developments.

Proof: For the modified normalized Haar transform, Equation 11 becomes:

$$\begin{aligned} H_0^0(k) &= +1 \\ H_i^q(k) &= +1, \text{ for } \frac{q}{2^{i-1}} \le k < \frac{q+\frac{1}{2}}{2^{i-1}} \\ &= -1, \text{ for } \frac{q+\frac{1}{2}}{2^{i-1}} \le k < \frac{q+1}{2^{i-1}} \\ &= 0, \text{ at all other points} \end{aligned} \tag{13}$$

where $i = 1, 2, \ldots, n$ and $q = 0, 1, \ldots, 2^{i-1} - 1$.

For $i = n$, 2^{n-1} Haar functions are defined, each sampled at 2^n points which are q and $q + \frac{1}{2}$ for $q = 0, 1, \ldots, 2^{n-1} - 1$. The first of these functions, $H_n^0(k)$ is a 1, followed by a -1, followed by $2^n - 2$ 0's. The second, $H_n^1(k)$, is two 0's, followed by a 1, followed by -1 followed by $2^n - 4$ 0's. The ongoing pattern should be apparent and is illustrated above for the case of $n = 3$. These functions in order are the bottom 2^{n-1} rows of $\mathbf{K}^n$. They can be expressed in matrix form as $\mathbf{I}^{n-1} \otimes [1 \;\; -1]$.

For $i = 1, 2, \ldots, n-1$, the Haar functions defined preceded by $H_0^0(k)$ are precisely those that compose $\mathbf{K}^{n-1}$ and it is these functions that comprise the upper half of $\mathbf{K}^n$. The difference is that to correspond to the lower half of $\mathbf{K}^n$, these functions must be sampled twice as often. This corresponds to duplicating the values across the function which can be expressed in matrix form as $\mathbf{K}^{n-1} \otimes [1 \;\; 1]$.

Concatenating the two matrix expressions yields Equation 12. □

For the normalized Haar transform matrix, the rows maintain pairwise orthogonality but the resultant values are not the same. The inverse of $\mathbf{K}^n$ is given by the following theorem.

Theorem 3.5 $(\mathbf{K}^0)^{-1} = [1]$
$(\mathbf{K}^n)^{-1} = \frac{1}{2^n}\left[(\mathbf{K}^{n-1})^{-1} \otimes \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \mathbf{I}^{n-1} \otimes \begin{bmatrix} 2^{n-1} \\ -2^{n-1} \end{bmatrix}\right]$

Proof: Let

$$\mathbf{B}^n = \left[(\mathbf{B}^{n-1}) \otimes \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \mathbf{I}^{n-1} \otimes \begin{bmatrix} 2^{n-1} \\ -2^{n-1} \end{bmatrix}\right]$$

and consider $\mathbf{K}^n\mathbf{B}^n$. This yields

$$\mathbf{K}^n\mathbf{B}^n = \begin{bmatrix} \mathbf{Q}_{00}, \mathbf{Q}_{01} \\ \mathbf{Q}_{10}, \mathbf{Q}_{11} \end{bmatrix}$$

where

$$\begin{aligned} \mathbf{Q}_{00} &= (\mathbf{K}^{n-1} \otimes [1 \;\; 1]) \left(\mathbf{B}^{n-1} \otimes \begin{bmatrix} 1 \\ 1 \end{bmatrix}\right) \\ \mathbf{Q}_{01} &= (\mathbf{K}^{n-1} \otimes [1 \;\; 1]) \left(\mathbf{I}^{n-1} \otimes \begin{bmatrix} 2^{n-1} \\ -2^{n-1} \end{bmatrix}\right) \\ \mathbf{Q}_{10} &= (\mathbf{I}^{n-1} \otimes [1 \;\; -1]) \left(\mathbf{B}^{n-1} \otimes \begin{bmatrix} 1 \\ 1 \end{bmatrix}\right) \\ \mathbf{Q}_{11} &= (\mathbf{I}^{n-1} \otimes [1 \;\; -1]) \left(\mathbf{I}^{n-1} \otimes \begin{bmatrix} 2^{n-1} \\ -2^{n-1} \end{bmatrix}\right) \end{aligned}$$

Applying the mixed product rule $(\mathbf{A} \otimes \mathbf{B})(\mathbf{C} \otimes \mathbf{D}) = \mathbf{AC} \otimes \mathbf{BD}$ and then reducing, the above becomes

$$\mathbf{K}^n\mathbf{B}^n = \begin{bmatrix} 2\mathbf{K}^{n-1}\mathbf{B}^{n-1} & 0 \\ 0 & 2^n\mathbf{I}^{n-1} \end{bmatrix} \tag{14}$$

We hypothesize that $(\mathbf{K}^n)^{-1} = \frac{1}{2^n}\mathbf{B}^n$. From Equation 14 this is clearly true when $n = 1$. Induction on n assumes $\mathbf{K}^{n-1}\mathbf{B}^{n-1} = [2^{n-1}\mathbf{I}^{n-1}]$ substituted into Equation 14 yields $\mathbf{K}^n\mathbf{B}^n = [2^n\mathbf{I}^n]$. Hence $(\mathbf{K}^n)^{-1} = \frac{1}{2^n}\mathbf{B}^n$ and the theorem is proven. □

For $n = 3$ for example, the inverse is

$$[\mathbf{K}^3]^{-1} = \frac{1}{2^3}\begin{bmatrix} 1 & 1 & 2 & 0 & 4 & 0 & 0 & 0 \\ 1 & 1 & 2 & 0 & -4 & 0 & 0 & 0 \\ 1 & 1 & -2 & 0 & 0 & 4 & 0 & 0 \\ 1 & 1 & -2 & 0 & 0 & -4 & 0 & 0 \\ 1 & -1 & 0 & 2 & 0 & 0 & 4 & 0 \\ 1 & -1 & 0 & 2 & 0 & 0 & -4 & 0 \\ 1 & -1 & 0 & -2 & 0 & 0 & 0 & 4 \\ 1 & -1 & 0 & -2 & 0 & 0 & 0 & -4 \end{bmatrix}$$

As is apparent from the above example, $(\mathbf{K}^n)^{-1}$ is the transpose of $\mathbf{K}^n$ with scaling factors applied to certain columns. From the recursive structure of Equation 14, one can verify that the appropriate scaling factor is 2^{n-k} where k is the $\log_2(p)$ and p is the number of non-zero entries in the column. It is clear from the definition of $\mathbf{K}^n$ that p is always a power of 2 so k is always a positive integer.

4 Transform Procedures

The above spectra can be directly computed by appropriate matrix multiplication, however the computational cost of this approach is generally prohibitive for functions of significant size. Fortunately, more efficient alternative techniques exist. In this section, we present *fast* transform techniques which follow directly from the recursive definitions of the transforms. These fast transforms are quite well known and documented in the literature. Our purpose here is to present them in a unified manner for those less familiar with this area, and to present their computational sequences pictorially so they can be compared to the sequences for transformations between spectral domains.

4.1 Fast Walsh-Hadamard Transform

For example, the recursive definition of the Hadamard-ordered Walsh transform is the basis for a fast Hadamard transform (FHT) method analogous to a fast Fourier transform (FFT) over discrete data. Observe that

$$\mathbf{R} = \begin{bmatrix} \mathbf{W}^{n-1} & \mathbf{W}^{n-1} \\ \mathbf{W}^{n-1} & -\mathbf{W}^{n-1} \end{bmatrix} \begin{bmatrix} \mathbf{Y}^0 \\ \mathbf{Y}^1 \end{bmatrix}$$

where $\mathbf{Y}^0$ and $\mathbf{Y}^1$ represents a partitioning of $\mathbf{Y}$ into two equal sized subvectors. It follows that

$$\mathbf{R} = \begin{bmatrix} \mathbf{W}^{n-1}\mathbf{Y}^0 + \mathbf{W}^{n-1}\mathbf{Y}^1 \\ \mathbf{W}^{n-1}\mathbf{Y}^0 - \mathbf{W}^{n-1}\mathbf{Y}^1 \end{bmatrix} \quad (15)$$

$$= \begin{bmatrix} \mathbf{W}^{n-1}(\mathbf{Y}^0 + \mathbf{Y}^1) \\ \mathbf{W}^{n-1}(\mathbf{Y}^0 - \mathbf{Y}^1) \end{bmatrix} \quad (16)$$

The above shows that the computation of the nth order transform involves the application of $(n-1)^{th}$ order transforms to two subvectors of $\mathbf{Y}$ followed by the addition and subtraction of the results. Alternatively, the transform can be computed as the addition and subtraction of two subvectors of $\mathbf{Y}$ followed by the application of two $(n-1)^{th}$ order transforms to the resultant subvectors.

The resulting computational sequence is illustrated in Figure 1 for the case of $n = 3$. For clarity, we show the computation as creating new vectors but note again that the computation can in fact be done in place. The interpretation of the *butterfly* signal flowgraphs in Figure 1 is as shown in Figure 2.

The FHT method represents a substantial improvement over computing the spectrum by matrix multiplication but it is still prohibitive for large functions due to its exponential complexity. A major importance of this approach is that it forms the basis for very efficient decision diagram approaches.

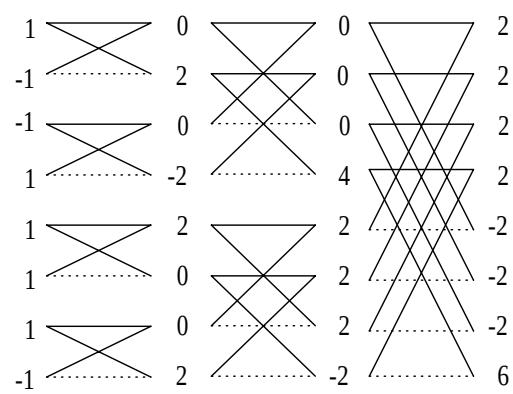

Figure 1. Example of Fast Transform Computation of Walsh Spectrum

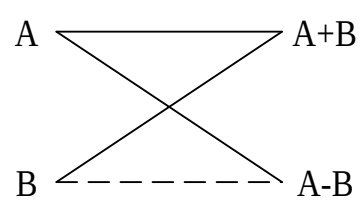

Figure 2. Interpretation of a "Butterfly" Signal Flowgraph for the Walsh Transform

4.2 Fast Reed-Muller Transform

A similar approach is possible for developing a fast Reed-Muller transform since $\mathbf{M}^n$ has a similar recursive structure to that of $\mathbf{W}^n$. The situation for $n = 3$ is illustrated in Figure 3 where the interpretation of the signal flow subgraph is as

shown in Figure 4. The computations for a fast Reed-Muller transform are of course over $GF(2)$.

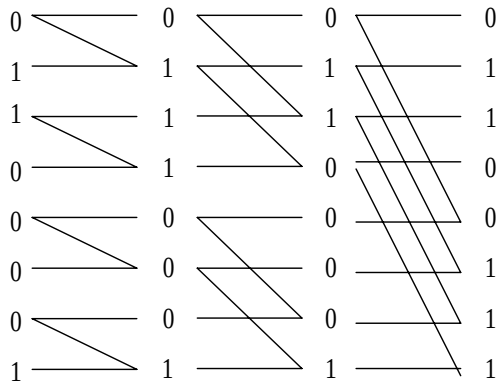

Figure 3. Example of Fast Transform Computation of Reed-Muller Spectrum

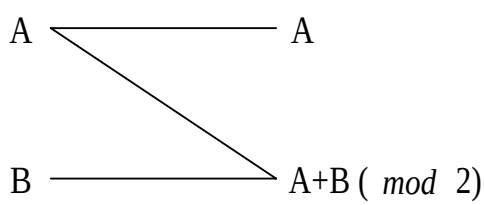

Figure 4. Interpretation of a Signal Flow Subgraph for the Reed-Muller Transform

4.3 Fast Arithmetic Transform

The arithmetic transform situation is analogous to the Walsh and Reed-Muller cases and thus not explicitly shown here.

4.4 Fast Haar Transform

The signal flowgraph for a fast normalized Haar transform can be identified directly from the recursive definition of $\mathbf{K}^n$ given in Theorem 12. The case for $n = 3$ is depicted in Figure 5. The "butterfly" structures are as defined in the Walsh case, Figure 2.

Figure 5 depicts the normalized Haar transform. For the unnormalized transform defined by Equation 11 the structure is the same but appropriate multipliers must be applied in the computations.

The inverse transform has the reverse structure and once again appropriate multipliers must be applied, this time in

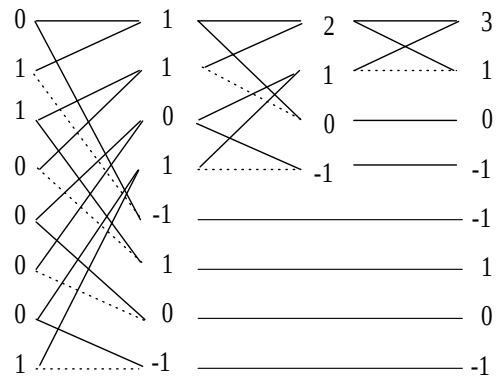

Figure 5. Example of Fast Transform Computation of Haar Spectrum

both the normalized and unnormallzed cases. Figure 6 depicts the situation for the inverse normalized transform using the same example as in Figure 5. A value passing through a phase without going through a "butterfly" is multiplied by 2 (the heavier lines in the figure). The result is scaled by 2^3.

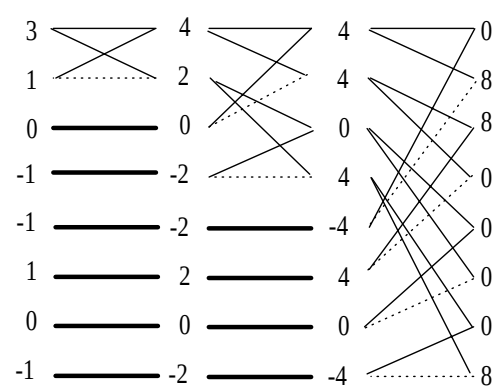

Figure 6. Example of Fast Transform Computation of Inverse Haar Transform

The Haar transform considered thus far and particularly the fast transform illustrated in Figure 5 is in sequency order. A drawback is that it can not be done in place since as is apparent from the flow diagram, pairs of elements are combined and, except for the first and last element in each transform phase, the results go to other positions. An alternative is to rearrange the computations into *natural* (Hadamard) order which does allow for in-place computation.

The natural (Hadamard) order Haar transform can be defined as follows (we use $\mathbf{H}^n$ to distinguish this transform from the sequency ordered Haar transform $\mathbf{K}^n$):

$$\mathbf{H}^n = \mathbf{B}^n + \mathbf{D}^n$$

$$
\begin{aligned}
\mathbf{D}^n &= \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \otimes \mathbf{D}^{n-1} \\
\mathbf{B}^n &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \otimes \mathbf{B}^{n-1} + \begin{bmatrix} 0 & 0 \\ 1 & -1 \end{bmatrix} \otimes \mathbf{D}^{n-1} \\
\mathbf{D}^0 &= [1], \mathbf{B}^0 = [0] \qquad (17)
\end{aligned}
$$

For example, for $n = 3$ the above yields:

$$
\mathbf{H}^3 = \begin{bmatrix}
1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\
1 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\
1 & 1 & -1 & -1 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & -1 & 0 & 0 & 0 & 0 \\
1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\
0 & 0 & 0 & 0 & 1 & -1 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 & 1 & -1 & -1 \\
0 & 0 & 0 & 0 & 0 & 0 & 1 & -1
\end{bmatrix}
$$

Numbering the rows of $\mathbf{K}^3$ from 0 to 7, the rows of $\mathbf{H}^3$ adhere to the permutation [0,4,2,5,1,6,3,7]. Hence, the spectral coefficients determined using $\mathbf{H}^n$ in place of $\mathbf{K}^n$ will be similarly permuted.

We first show that the formulation given generates the Haar functions and then consider the related inverse transform. Note that equation 17 was stated in [14] but without proof and the inverse transform was not considered in that work.

Theorem 4.1 *Equation 17 generates the complete set of Haar functions in natural order.*

Proof: Two initial observations for all n: $\mathbf{D}^n$ is of order $(2^n \times 2^n)$ and consists of a top row of all 1's with 0's everywhere else; $\mathbf{B}^n$ is of order $(2^n \times 2^n)$ and has a top row of all 0's.

It is apparent from the definition of $\mathbf{H}^n$ that it can be written

$$
\mathbf{H}^n = \begin{bmatrix} \mathbf{B}^{n-1} + \mathbf{D}^{n-1} & \mathbf{D}^{n-1} \\ \mathbf{D}^{n-1} & \mathbf{B}^{n-1} - \mathbf{D}^{n-1} \end{bmatrix} \qquad (18)
$$

It is useful to let $\mathbf{C}^n$ be a $(2^n - 1 \times 2^n)$ matrix which is $\mathbf{B}^n$ with its top row removed. $\mathbf{H}^n$ can then be written

$$
\mathbf{H}^n = \begin{bmatrix}
1\ 1 \cdots 1 & 1\ 1 \cdots 1 \\
\mathbf{C}^{n-1} & \mathbf{0} \\
 & \\
1\ 1 \cdots 1 & -1\ -1 \cdots -1 \\
\mathbf{0} & \mathbf{C}^{n-1}
\end{bmatrix}
$$

where $\mathbf{0}$ denotes a $(2^{n-1} - 1 \times 2^{n-1})$ matrix of 0's.

The top row of $\mathbf{H}^n$ consists of 2^n 1's and is H_0^0. The row at the top of $\mathbf{H}^n$ is 2^{n-1} 1's followed by 2^{n-1} -1's, which is H_1^0. It is important to note from Equation 13 that these are the only two Haar functions that are non-zero in both halves of the definition space. We must next show that the remaining Haar functions are also generated which we do by induction.

Clearly

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

Assume $\mathbf{H}^{n-1}$ includes all the $(n-1)^{th}$ order Haar functions which means $\mathbf{C}^{n-1}$ includes them all except H_0^0. This is precisely what is required since a review of Equation 13 show the second and higher order Haar functions generated for n are two occurrences of the second and higher order Haar functions generated for the case of $n-1$ one in the lower half of the definition space and the second in the higher half. It follows that $\mathbf{H}^n$ includes all Haar functions. □

It is also clear from the construction that $\mathbf{H}^n$ orders the Haar function in natural order, that is earliest zero-crossing first.

A fast transform technique for the naturally ordered Haar transform is easily developed from the recursive structure in Equation 17. Figure 7 illustrates the situation for $n = 3$. It is interesting to observe that the structure is essentially the structure from the Walsh case with certain "butterflies" removed. The number of computations is the same as for the sequency ordered Haar transform, namely $2^n - 2$ but the significant advantage is the computations can be done in place since each butterfly combines two elements and places the results in the same locations.

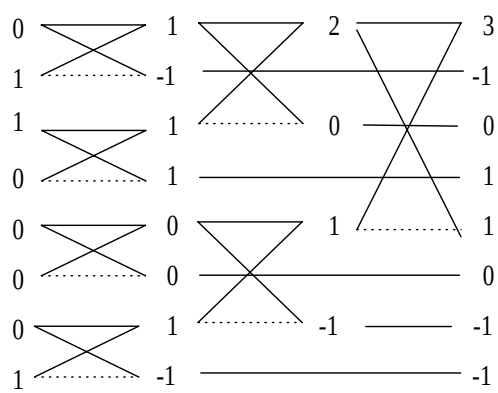

Figure 7. Example of Fast Transform Computation of Haar Spectrum in Natural Order

We next consider the inverse of $\mathbf{H}^n$.

Theorem 4.2 $\mathbf{H}^{n-1} = \frac{1}{2^n}\mathbf{G}^n$ *where*

$$
\begin{aligned}
\mathbf{G}^n &= \mathbf{C}^n + \mathbf{E}^n \\
\mathbf{E}^n &= \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} \otimes \mathbf{E}^{n-1}
\end{aligned}
$$

$$\begin{aligned}\mathbf{C}^n &= \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{C}^{n-1} + \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix} \otimes \mathbf{E}^{n-1} \\ \mathbf{E}^0 &= [1], \mathbf{C}^0 = [0] \end{aligned} \tag{19}$$

Proof: From Equations 17 and 19 we have

$$\begin{aligned}\mathbf{H}^n\mathbf{G}^n &= (\mathbf{B}^n + \mathbf{D}^n)(\mathbf{C}^n + \mathbf{E}^n) \\ &= \mathbf{B}^n\mathbf{C}^n + \mathbf{B}^n\mathbf{E}^n + \mathbf{D}^n\mathbf{C}^n + \mathbf{D}^n\mathbf{E}^n\end{aligned}$$

From the previous theorem we know the rows of $\mathbf{B}^n$ are Haar functions (with the exception of H_0^0) each with an equal number of +1's and -1's, so the sum across each row of $\mathbf{B}^n$ is 0. Hence, $\mathbf{B}^n\mathbf{E}^n = \mathbf{0}$ where $\mathbf{0}$ denotes the matrix of all 0's.

$\mathbf{C}^n$ is constructed as the transpose of $\mathbf{B}^n$ with multipliers applied to certain columns. Hence each column of $\mathbf{C}^n$ sums to 0, so $\mathbf{D}^n\mathbf{C}^n = \mathbf{0}$ and

$$\mathbf{H}^n\mathbf{G}^n = \mathbf{B}^n\mathbf{C}^n + \mathbf{D}^n\mathbf{E}^n$$

$\mathbf{D}^n\mathbf{E}^n$ yields a matrix with 2^n in the top left corner and 0's everywhere else.

Now

$$\begin{aligned}\mathbf{B}^n\mathbf{C}^n &= \left(\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \otimes \mathbf{B}^{n-1} + \begin{bmatrix} 0 & 0 \\ 1 & -1 \end{bmatrix} \otimes \mathbf{D}^{n-1}\right) \\ &\quad \left(\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{C}^{n-1} + \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix} \otimes \mathbf{E}^{n-1}\right)\end{aligned}$$

Multiplying this through, applying the Kronecker mixed product rule and multiplying the constant matrices we have

$$\begin{aligned}\mathbf{B}^n\mathbf{C}^n &= \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{B}^{n-1}\mathbf{C}^{n-1} + \\ &\quad \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix} \otimes \mathbf{B}^{n-1}\mathbf{E}^{n-1} + \\ &\quad \begin{bmatrix} 0 & 0 \\ 2 & -2 \end{bmatrix} \otimes \mathbf{D}^{n-1}\mathbf{C}^{n-1} + \\ &\quad \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{D}^{n-1}\mathbf{E}^{n-1}\end{aligned}$$

As above, $\mathbf{B}^{n-1}\mathbf{E}^{n-1} = \mathbf{D}^{n-1}\mathbf{C}^{n-1} = \mathbf{0}$ so

$$\mathbf{B}^n\mathbf{C}^n = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{B}^{n-1}\mathbf{C}^{n-1} + \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{D}^{n-1}\mathbf{E}^{n-1}$$

We hypothesize that $\mathbf{B}^n\mathbf{C}^n$ is a diagonal matrix with a 0 in the top left entry and 2^n for every other diagonal entry. It is readily verified that this is the case for $n = 1$. Assuming, it is true for $n-1$ and substituting we find it is true for n since $\mathbf{D}^{n-1}\mathbf{E}^{n-1}$ is a matrix with 2^{n-1} in the top left corner and 0's elsewhere. Substituting this result back we find $\mathbf{H}^n\mathbf{G}^n = 2^n\mathbf{I}^n$ and the theorem is proven. □

Figure 8 illustrates the fast reverse transform procedure for $n = 3$. As in the sequency case, a value which passes through a phase without going through a "butterfly" must be multiplied by 2.

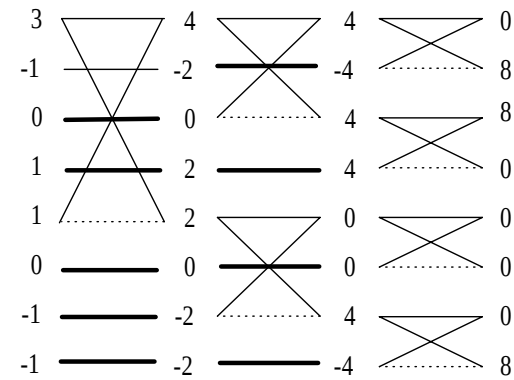

Figure 8. Example of Fast Transform Computation of Inverse Haar Transform in Natural Order

5 Relationships Amongst the Transforms

Since each of the transforms discussed has an inverse it is clearly possible to create a transform from one spectral domain to another in the worst case by simply passing through the Boolean functional domain. The issue is whether such a transformation can be done more efficiently.

For example, as identified in [20], if $\mathbf{S}$ is the arithmetic spectrum of a function, its Walsh spectrum $\mathbf{R}$ in R-encoding is given by $\mathbf{R} = \mathbf{W}^n(\mathbf{A}^n)^{-1}\mathbf{S}$. $(\mathbf{A}^n)^{-1}\mathbf{S}$ transforms the arithmetic spectrum to the functional domain after which the multiplication by $\mathbf{W}^n$ yields the Walsh spectrum. It is more efficient of course to treat $\mathbf{W}^n(\mathbf{A}^n)^{-1}$ as a single matrix which we can write as

$$\left(\bigotimes_{i=1}^{n} \mathbf{W}^1\right)\left(\bigotimes_{i=1}^{n} (\mathbf{A}^1)^{-1}\right)$$

By the properties of the Kronecker product this can be written as

$$\bigotimes_{i=1}^{n} \mathbf{W}^1 (\mathbf{A}^1)^{-1}$$

So the transform from the arithmetic to the Walsh domain can be accomplished using the transform matrix

$$\mathbf{T}^n = \bigotimes_{i=1}^{n} \begin{bmatrix} 2 & 1 \\ 0 & -1 \end{bmatrix}$$

which can be used as the basis for a fast transform approach. This is illustrated for $n = 3$ in Figure 9. Following a similar approach, we can show that

$$\mathbf{T}^n = \frac{1}{2^n}\left(\bigotimes_{i=1}^{n} \begin{bmatrix} 1 & 1 \\ 0 & -2 \end{bmatrix}\right)$$

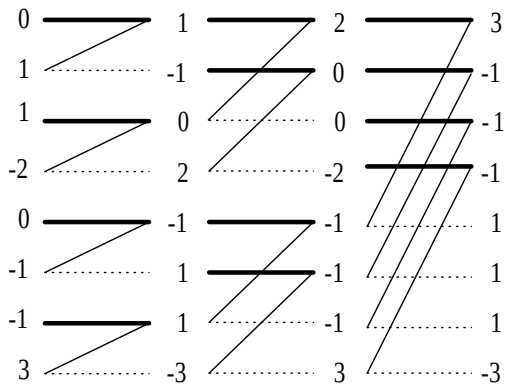

Figure 9. Example of Direct Fast Transform from the Arithmetic to Walsh Spectrum

is a direct transform from the Walsh to the arithmetic spectral domain. This result was identified by S. L. Hurst [17] in the context of spectral-based digital circuit testing.

Transforming to and from the Haar domain is also possible. We here consider Walsh to Haar and Haar to Walsh transforms. arithmetic to Haar and Haar to arithmetic transforms can be developed in a similar fashion (see for example [8] and [9]). We consider the natural order Haar spectrum. Related work based on other orders can be found in the literature (e.g. [10]).

Theorem 5.1 *The Walsh-Hadamard spectrum of a function can be transformed to the natural order Haar spectrum using the transform*

$$\begin{aligned}
\mathbf{T}^n &= \frac{1}{2^n}\left(\mathbf{P}^n + \mathbf{Q}^n\right) \\
\mathbf{P}^n &= \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \otimes \mathbf{P}^{n-1} + \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{Q}^{n-1} \\
\mathbf{Q}^n &= \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} \otimes \mathbf{Q}^{n-1} \\
\mathbf{P}^0 &= [0] \;\; \mathbf{Q}^0 = [1]
\end{aligned}$$

Proof: We need to transform from the Walsh to the function domain and then to the Haar domain. The transform is thus given by

$$\mathbf{T}^n = \mathbf{H}^n \left(\frac{1}{2^n}\mathbf{W}^n\right)$$

Employing Equation 17 we have

$$\mathbf{H}^n \left(\frac{1}{2^n}\mathbf{W}^n\right) = \frac{1}{2^n}\left(\mathbf{B}^n\mathbf{W}^n + \mathbf{D}^n\mathbf{W}^n\right)$$

By substitution and applying the Kronecker mixed product rule we have

$$\begin{aligned}
\mathbf{B}^n\mathbf{W}^n &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \otimes \mathbf{B}^{n-1}\mathbf{W}^{n-1} \\
&+ \begin{bmatrix} 0 & 0 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \otimes \mathbf{D}^{n-1}\mathbf{W}^{n-1}
\end{aligned}$$

and

$$\mathbf{D}^n\mathbf{W}^n = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \otimes \mathbf{D}^{n-1}\mathbf{W}^{n-1}$$

Defining $\mathbf{P}^n = \mathbf{B}^n\mathbf{W}^n$ and $\mathbf{Q}^n = \mathbf{D}^n\mathbf{W}^n$ we have

$$\mathbf{P}^n = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \otimes \mathbf{P}^{n-1} + \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{Q}^{n-1}$$

and

$$\mathbf{Q}^n = \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} \otimes \mathbf{Q}^{n-1}$$

Substitution shows $\mathbf{P}^0 = [0]$ and $\mathbf{Q}^0 = [1]$ and the theorem is proven. □

Theorem 5.2 *The natural order Haar spectrum of a function can be transformed to the Walsh-Hadamard spectrum using the transform*

$$\begin{aligned}
\mathbf{T}^n &= \frac{1}{2^n}\left(\mathbf{P}^n + \mathbf{Q}^n\right) \\
\mathbf{P}^n &= \begin{bmatrix} 2 & 2 \\ 2 & -2 \end{bmatrix} \otimes \mathbf{P}^{n-1} + \begin{bmatrix} 0 & 0 \\ 0 & 2 \end{bmatrix} \otimes \mathbf{Q}^{n-1} \\
\mathbf{Q}^n &= \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} \otimes \mathbf{Q}^{n-1} \\
\mathbf{P}^0 &= [0] \;\; \mathbf{Q}^0 = [1]
\end{aligned}$$

Proof: The proof is analogous to the proof of Theorem 5.1. □

These two theorems are the basis for fast transform procedures as illustrated in Figures 10 and 11. Note that while the structure of the transform is the same in each case, the butterflies in the Haar to Walsh direction are all scaled by a factor of 2. The structure is similar to the Walsh butterfly diagram presented earlier except the first butterfly in each group is replaced by the straight through passage of the two data values scaled by 2.

The above approach of combining transforms to go from one spectral domain to another can not be used when the Reed-Muller is involved because it is carried out over $GF(2)$ while the others are carried out over the integers. However, it was shown in [20] that the Reed-Muller spectral coefficients can be found by taking the modulo-2 of the absolute values of the arithmetic coefficients, a result that is not unexpected given the similar nature of the two transform matrices. Hence, it is possible to express the transform from a domain to the Reed-Muller domain as a matrix multiplication followed by the taking of the modulo-2 of the absolute values of the result. For the domains considered here, the matrix multiplication can be implemented as a fast transform. The case of Walsh to Reed-Muller was considered by Stankovic in [26].

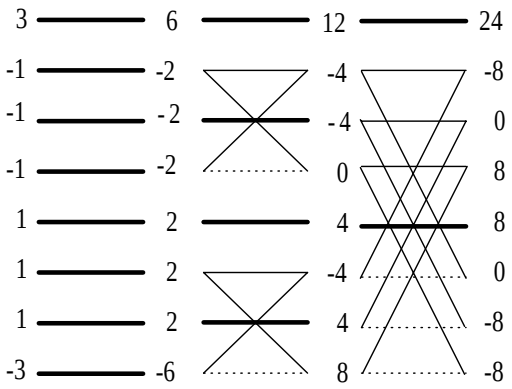

Figure 10. Example of Fast Transform from Walsh to Haar Spectrum

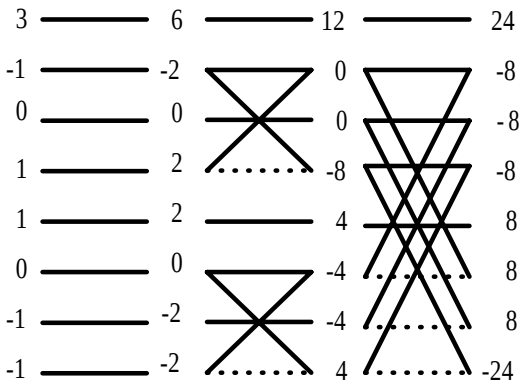

Figure 11. Example of Fast Transform from Haar to Walsh Spectrum

6 Decision Diagram Implementation

We assume the reader is familiar with decision diagram (DD) terminology and refer any who are not to the literature. Bryant's seminal paper [4] on decision diagrams is still the best place to start. There are also now a number of good books on the subject. Our purpose here is not to review the extensive work on DD even for the case of spectral techniques, but rather to give an indication that the transformations discussed above, and similar ones, can be readily implemented directly on DD.

Figure 12 outlines a DD based Walsh transform adapted from an early work on this subject by Miller [12]. The approach is readily adapted to any transformation expressed in terms of Kronecker products, *i.e.* with a similar form of recursive structure. The complication that arises is housekeeping in terms of when butterfly structures are committed and when scaling factors are required.

7 Concluding Remarks

Direct transformation amongst the Walsh, Haar, Arithmetic and Reed-Muller spectral domains has been considered. It has been shown that fast transform techniques are possible with the exception of transformation from the Reed-Muller domain. Implementation using decision diagram methods has been outlined.

Current work involves developing efficient generic *universal* program code for transforming from one domain to another. We are also considering how the transforms presented can be used to map spectral conditions, *e.g.* symmetry conditions, from one domain to another.

Acknowledgement

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```
Walsh_BDD_Transform (f)
  if(f is a terminal) return
  if(f has already been transformed)
    return
  Walsh_BDD_Transform(Low(f))
  Walsh_BDD_Transform(High(f))
  low_temp = BDD_Add(Low(f),High(f))
  High(f) = BDD_Sub(Low(f),High(f))
  Low(f) = low_temp

BDD_Add(g,h)
  if(g and h are terminals)
    return(New_Terminal(Value(g)+Value(h))
  if(Label(g)=Label(h))
    return(New_Nonterminal(Label(g),
           BDD_Add(Low(g),Low(h)),
           BDD_Add(High(g),High(h))))
  else if(Label(g)<Label(h))
    return(New_Nonterminal(Label(g),
           BDD_Add(Low(g),Twice(h)),
                           High(g))
  else return(New_Nonterminal(Label(h),
           BDD_Add(Low(h),twice(g)),
                           High(h))

BDD_Sub(g,h)
  if(g and h are terminals)
    return(New_Terminal(Value(g)-Value(h))
  if(Label(g)=Label(h))
    return(New_Nonterminal(Label(g),
           BDD_Sub(Low(g),Low(H)),
           BDD_Sub(High(g),High(h))))
  else if(Label(g)<Label(h))
    return(New_Nonterminal(Label(g),
           BDD_Sub(Low(g),Twice(h)),
                           High(g))
  else return(New_Nonterminal(Label(h),
           BDD_Sub(Low(h),Twice(g)),
                           High(h))
```

Figure 12. Pseudo-code for BDD-based Walsh Transformation