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Jacket 행렬의 성질과 특성

Properties and Characteristics of Jacket Matrices

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요약 양면을 뒤집어 입을 수 있는 Jacket처럼, 내부 및 외부 양 쪽 모두 호환이 가능한 행렬을 Jacket 행렬이라 한다. element-wise inverse와 block-wise inverse 과정을 통해 Jacket 행렬은 안 쪽 요소와 바깥쪽 요소 모두를 가진다. 이 개념은 1989년에 저자 중 한 명인 이문호 교수에 의해 이루어진 것으로서, 2000년에는 최종적으로 Jacket 행렬이라 부르게 되었다. 이것은 잘 알려진 Hadamard 행렬의 가장 일반적인 확장으로서, 직교와 비직교 행렬에 대한 성질을 포함하고 있다. Jacket 행렬은 정보 및 통신 분야 이론의 많은 문제들을 해석하는데 이용된다. 본 논문에서는 Jacket 행렬의 성질과 특성, 예를 들어 determinants와 eigenvalues, Kronecker product에 대해서 다룬다. 이 연산들은 신호 처리와 직교 코드 디자인에 매우 유용하다. 또한, 본 논문은 복잡성이 낮은 매우 간단한 수학적 모델을 통해 이들의 유용성을 계산한 결과를 제시한다.

Abstract As a reversible Jacket is having the compatibility of two sided wearing, the matrix that both the inside and the outside are compatible is called Jacket matrix, and the matrix is having both inside and outside by the processes of element-wise inverse and block-wise inverse. This concept had been completed by one of the authors Moon Ho Lee in 1989, and finally that resultant matrix has been christened as Jacket matrix, in 2000. This is the most generalized extension of the well known Hadamard matrices, which includes both orthogonal and non-orthogonal matrices. This matrix addresses many problems in information and communication theories. we investigate the properties of the Jacket matrix, i.e. determinants, eigenvalues, and kronecker product. These computations are very useful for signal processing and orthogonal codes design. In our proposal, we provide some results to calculate these values by using a very simple mathematical model with less complexity.

Key Words : Generalized Hadamard matrix, Center Weighted Hadamard, Jacket Matrix.

1. Introduction

Hadamard matrices and Hadamard transforms have been a great deal of interest and have been applied to communications signaling, image processing, signal representation and error correction coding theory^[1-4].

Investigations of Hadamard matrices were connected initially with linear algebra problems, such as finding maximum of determinant. It is well known that for an $n \times n$ Hadamard matrix H_n , $|\det H_n| = n^{n/2}$. Lee *et al.* proposed the idea of center weighted Hadamard matrices and center weighted Hadamard transform.

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Futhermore, Lee *et al.* proposed the following new class of matrices: Jacket transforms that generalize real Hadamard transforms, Turyn-type Hadamard transforms, Butson-type Hadamard transform, complex Hadamard transforms and center weighted Hadamard transforms^[4].

Definition 1: Let $\mathbf{A} = (a_{jk})$ be an $n \times n$ matrix whose elements are in a field \mathbf{F} (including real fields, complex fields, finite fields, etc.). Denote the transpose matrix of the element-wise inverse of \mathbf{A} by \mathbf{A}^\dagger , that is, $\mathbf{A}^\dagger = (a_{jk}^{-1})$. Then \mathbf{A} is called a Jacket matrix if $\mathbf{A}\mathbf{A}^\dagger = \mathbf{A}^\dagger\mathbf{A} = n\mathbf{I}_n$, where \mathbf{I}_n is the identity matrix over the field \mathbf{F} .

Motivation is the center weighted Hadamard transform. It was first discovered as a typical case of Jacket matrices. Therefore, in this paper, we present some of the basic properties of the center weighted Hadamard transform, including the notation of matrix factorization, and multiplication. Based on the interesting invertible properties of the center weighted Hadamard transform, we define Jacket matrices and some of the properties related to Hadamard matrices and Kronecker product.

The remainder of this paper is organized as follows. In Section II, we discuss determinants and eigenvalues of Jacket matrix. Section III presents Kronecker product of Jacket matrices. Conclusions are drawn in IV Section.

II. The Determinants and Eigenvalues of Jacket Matrix

We presented some methods to obtain the different Jacket matrices. Now, in this chapter, we will investigate the properties of the Jacket matrix, i.e. determinants and eigenvalues. These computations are very useful for signal processing and orthogonal codes design. In our proposal, we provide some results to calculate these values by using a very simple

mathematical model with less complexity.

Given a symmetric pattern of rank 2,

$$[S]_2 = \begin{bmatrix} a & b \\ b & -c \end{bmatrix}, \quad (1)$$

the determinant is

$$\det([S]_2) = (-ac - b^2) = -(ac + b^2). \quad (2)$$

It is clear that the largest determinant can be obtained only if $ac > 0$, $b^2 > 0$ ^{[1]-[2]}.

Given a symmetric Jacket pattern of rank 2,

$$[J]_2 = \begin{bmatrix} a & \sqrt{ac} \\ \sqrt{ac} & -c \end{bmatrix}, \quad (3)$$

the determinant is

$$\det([J]_2) = (-ac - ac) = -(ac + ac) = -2ac. \quad (4)$$

It is evident that maximizing the ac , means maximizing the determinant. Otherwise we can prove that

$$\det([J]_2) = -2ac \leq a^2 + c^2. \quad (5)$$

Proof:

$$a^2 + c^2 \geq -2ac, \quad (6)$$

since

$$a^2 + 2ac + c^2 = (a + c)^2 \geq 0. \quad (7)$$

Thus the maximum determinant of $[J]_2$ is $a^2 + c^2$. The Hadamard matrices are a special case of the Jacket matrices introduced in this chapter. Therefore, the 2-by-2 Hadamard matrix is given by $[H]_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$.

The eigenvalue is obtained by

$$Eig([H]_2) = \begin{bmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{bmatrix}, \quad (8)$$

and the eigenvector is given by

$$EV([H]_2) = \begin{bmatrix} 1 + \sqrt{2} & 1 \\ 1 & -1 - \sqrt{2} \end{bmatrix}. \quad (9)$$

All these values can be calculated with $a = c = 1$.

The order of $[H]_N$ is 2^k , and the eigenvalues of Hadamard matrix is distributed as in (10) below

$$Eig([H]_{2^k}) = \begin{bmatrix} +2^{k/2} & 0 \\ 0 & 2^{k/2} \end{bmatrix}, \quad (10)$$

The eigenvalues of $[H]_4$ is also given as below

$$Eig([H]_4) = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & -2 \end{bmatrix}. \quad (11)$$

The eigenvectors of $[H]_N$ can be easily calculated by using a function

$$EV([H]_N) = [H]_N + Eig([H]_N). \quad (12)$$

Proof: The eigenvectors have

$$\begin{aligned} [H]_N EV([H]_N) &= (EV([H]_N) Eig([H]_N)), \\ [H]_N ([H]_N + Eig([H]_N)) & \\ &= (([H]_N + Eig([H]_N)) Eig([H]_N)) \\ &\Rightarrow N[I]_N + [H]_N Eig([H]_N) \\ &= ([H]_N Eig([H]_N) + Eig([H]_N) Eig([H]_N)). \\ &\Rightarrow N[I]_N + [H]_N Eig([H]_N) \\ &= [H]_N Eig([H]_N) + N[I]_N. \end{aligned}$$

The (12) is proved. ■

Example:

$$[H]_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}, \quad Eig([H]_2) = \begin{bmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{bmatrix},$$

then we have

$$EV([H]_2) = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} + \begin{bmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{bmatrix} = \begin{bmatrix} 1 + \sqrt{2} & 1 \\ 1 & -1 - \sqrt{2} \end{bmatrix}. \quad (13)$$

Let $\lambda = Eig([H]_2)$, which denotes the eigenvalue of Hadamard matrix, and $A = [H]_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$, we have

$$\begin{aligned} -(1-\lambda)(1+\lambda) - 1 &= 0 \\ \rightarrow \lambda^2 &= 2, \\ \rightarrow \lambda &= \pm \sqrt{2} \end{aligned} \quad (14)$$

So the eigenvalues are obtained.

For eigenvectors we have

$$(A - \lambda_1 I)x_1 = 0, \quad (15)$$

$$(A - \lambda_2 I)x_2 = 0. \quad (16)$$

Let $\lambda_1 = \sqrt{2}$, $\lambda_2 = -\sqrt{2}$, then we have

$$\begin{bmatrix} 1 - \sqrt{2} & 1 \\ 1 & -1 - \sqrt{2} \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = 0, \quad (17)$$

$$\begin{bmatrix} 1 + \sqrt{2} & 1 \\ 1 & -1 + \sqrt{2} \end{bmatrix} \begin{bmatrix} x_{12} \\ x_{22} \end{bmatrix} = 0, \quad (18)$$

from (17) and (18), we can have

$$(1 - \sqrt{2})x_{11} + x_{21} = 0, \quad (19)$$

$$(1 + \sqrt{2})x_{12} + x_{22} = 0, \quad (20)$$

Let's $x_{21} = 1$, $x_{12} = 1$, we get

$$x_{11} = (1 + \sqrt{2}), \text{ and } x_{22} = (-1 - \sqrt{2}). \quad (21)$$

They shows that

$$(1 - \sqrt{2})(1 + \sqrt{2}) + 1 = 1 - 2 + 1 = 0, \quad (22)$$

$$(1 + \sqrt{2}) \times 1 + (-1 - \sqrt{2}) = 0. \quad (23)$$

Then the eigenvectors can be written as

$$X = \begin{bmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{bmatrix} = \begin{bmatrix} 1 + \sqrt{2} & 1 \\ 1 & -1 - \sqrt{2} \end{bmatrix}. \quad (24)$$

Next, we calculate the eigenvectors by

$$(A - \lambda I)X = 0, \quad (25)$$

where X gives eigenvectors of A . Thus we have

$$\begin{aligned} AX - (\lambda I)X &= 0 \\ \Rightarrow AX &= X\lambda. \end{aligned} \quad (26)$$

For example,

$$AX = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 + \sqrt{2} & 1 \\ 1 & -1 - \sqrt{2} \end{bmatrix}, \text{ where } X \text{ is}$$

from (24),

$$AX = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 + \sqrt{2} & 1 \\ 1 & -1 - \sqrt{2} \end{bmatrix} = \begin{bmatrix} 2 + \sqrt{2} & -\sqrt{2} \\ \sqrt{2} & 2 + \sqrt{2} \end{bmatrix},$$

$$X\lambda = \begin{bmatrix} 1 + \sqrt{2} & 1 \\ 1 & -1 - \sqrt{2} \end{bmatrix} \begin{bmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{bmatrix} = \begin{bmatrix} 2 + \sqrt{2} & -\sqrt{2} \\ \sqrt{2} & 2 + \sqrt{2} \end{bmatrix}.$$

Thus we have $AX - X\lambda = (A - \lambda I)X$.

Given a symmetrical Jacket pattern of rank 4 Case,

$$[\mathcal{J}]_4 = \begin{bmatrix} a & b & b & a \\ b & -c & c & -b \\ b & c & -c & -b \\ a & -b & -b & a \end{bmatrix}, \quad (27)$$

the determinant can be calculated as

$$\det([\mathcal{J}]_4) = \det(C) \det(C - B^T A^{-1} B), \quad (28)$$

where

$$A = \begin{bmatrix} a & b \\ b & -c \end{bmatrix}, B = \begin{bmatrix} b & a \\ c & -b \end{bmatrix}, C = \begin{bmatrix} -c & -b \\ -b & a \end{bmatrix},$$

and $[\mathcal{J}]_4 = \begin{bmatrix} A & B \\ B^T & C \end{bmatrix}$.

It is easily proved that

$$\det\left(\begin{bmatrix} I & -A^{-1}B \\ 0 & I \end{bmatrix}\right) = 1, \quad (29)$$

by

$$\det\left(\begin{bmatrix} A & 0 \\ B^T & C \end{bmatrix}\right) = \det\left(\begin{bmatrix} A & B \\ 0 & C \end{bmatrix}\right) = \det(A) \det(C), \quad (30)$$

therefore, by $\det(AB) = \det(A) \det(B)$ [4].

$$\begin{aligned} \det\left(\begin{bmatrix} A & B \\ B^T & C \end{bmatrix}\right) &= \det\left(\begin{bmatrix} A & B \\ B^T & C \end{bmatrix} \begin{bmatrix} I - A^{-1}B \\ I \end{bmatrix}\right) \\ &= \det\left(\begin{bmatrix} A & 0 \\ B^T & C - B^T A^{-1} B \end{bmatrix}\right) \\ &= \det(A) \det(C - B^T A^{-1} B). \end{aligned} \quad (31)$$

The numerical result is

$$\det([\mathcal{J}]_4) = 16ab^2c. \quad (32)$$

Given a symmetric pattern $[S]_2 = \begin{bmatrix} a & b \\ b & -c \end{bmatrix}$, its eigenvalues is

$$\begin{aligned} \text{Eig}([\mathcal{S}]_2) \\ = \frac{1}{2} \begin{bmatrix} -c + a + \sqrt{c^2 + 2ac + a^2 + 4b^2} & 0 \\ 0 & -c + a - \sqrt{c^2 + 2ac + a^2 + 4b^2} \end{bmatrix}, \end{aligned} \quad (33)$$

and the eigenvector is

$$\begin{aligned} \text{EV}([\mathcal{S}]_2) \\ = \begin{bmatrix} \frac{-\frac{1}{2}c + \frac{1}{2}a + \frac{1}{2}\sqrt{c^2 + 2ac + a^2 + 4b^2}}{b} & \frac{-c + a - \sqrt{c^2 + 2ac + a^2 + 4b^2}}{b} \\ 1 & 1 \end{bmatrix}. \end{aligned} \quad (34)$$

Simply, the Jacket pattern $[\mathcal{J}]_2 = \begin{bmatrix} a & \sqrt{ac} \\ \sqrt{ac} & -c \end{bmatrix}$

has

$$\begin{aligned} \text{Eig}([\mathcal{J}]_2) \\ = \begin{bmatrix} -\frac{1}{2}c + \frac{1}{2}a + \frac{1}{2}\sqrt{c^2 + a^2 + 6ac} & 0 \\ 0 & -\frac{1}{2}c + \frac{1}{2}a - \frac{1}{2}\sqrt{c^2 + a^2 + 6ac} \end{bmatrix}, \end{aligned} \quad (35)$$

and the eigenvector is

$$EV([\mathcal{J}_2]) = \begin{bmatrix} \frac{1}{2}c + \frac{1}{2}a + \frac{1}{2}\sqrt{c^2 + 6ac + a^2} & \frac{1}{2}c + \frac{1}{2}a + \frac{1}{2}\sqrt{c^2 + 6ac + a^2} \\ \frac{\sqrt{ac}}{1} & \frac{\sqrt{ac}}{1} \end{bmatrix}. \quad (36)$$

Furthermore, the symmetrical Jacket pattern has

$$[\mathcal{J}_4] = \begin{bmatrix} a & b & b & a \\ b - c & c - b & & \\ b & c - c & -b & \\ a - b & -b & & a \end{bmatrix}, \quad (37)$$

and

$$Eig([\mathcal{J}_4]) = \begin{bmatrix} -2b & 0 & 0 & 0 \\ 0 & 2b & 0 & 0 \\ 0 & 0 & -2c & 0 \\ 0 & 0 & 0 & 2a \end{bmatrix}, \quad (38)$$

its eigenvector is

$$EV([\mathcal{J}_4]) = \begin{bmatrix} -1 & 1 & 0 & 1 \\ 1 & 1 & -1 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & -1 & 0 & 1 \end{bmatrix}, \quad (39)$$

and it can be easily proved by using the eigen decomposition as

$$\begin{aligned} & EV([\mathcal{J}_4]) Eig([\mathcal{J}_4]) (EV([\mathcal{J}_4]))^{-1} \\ &= \begin{bmatrix} -1 & 1 & 0 & 1 \\ 1 & 1 & -1 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} -2b & 0 & 0 & 0 \\ 0 & 2b & 0 & 0 \\ 0 & 0 & -2c & 0 \\ 0 & 0 & 0 & 2a \end{bmatrix} \begin{bmatrix} -1 & 1 & 0 & 1 \\ 1 & 1 & -1 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & -1 & 0 & 1 \end{bmatrix}^{-1} \\ &= \begin{bmatrix} -1 & 1 & 0 & 1 \\ 1 & 1 & -1 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} -2b & 0 & 0 & 0 \\ 0 & 2b & 0 & 0 \\ 0 & 0 & -2c & 0 \\ 0 & 0 & 0 & 2a \end{bmatrix} \begin{bmatrix} -1/4 & 1/4 & 1/4 & 1/4 \\ 1/4 & 1/4 & 1/4 & -1/4 \\ 0 & -1/2 & 1/2 & 0 \\ 1/2 & 0 & 0 & 1/2 \end{bmatrix} \\ &= \begin{bmatrix} a & b & b & a \\ b - c & c - b & & \\ b & c - c & -b & \\ a - b & -b & & a \end{bmatrix} = [\mathcal{J}_4]. \end{aligned} \quad (40)$$

III. The Kronecker Product of Jacket Matrices

A classical center weighted Jacket pattern is derived from the center weighted Hadamard matrix ^[4],

$$[\mathcal{J}_4] = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 - w & w & -1 & \\ 1 & w & -w & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}, \quad (41)$$

and its inverse is

$$[\mathcal{J}_4]^{-1} = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 - w^{-1} & w^{-1} & -1 & \\ 1 & w^{-1} & -w^{-1} & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}, \quad (42)$$

where $[\mathcal{J}_4]$ is size of 4×4 square matrix, and w denotes the weighted factors, which can be arbitrary numbers.

Theorem 1 : the higher order Jacket matrices can be obtained by using the Kronecker product [Appendix] as

$$[\mathcal{J}]_N = [\mathcal{J}_4] \otimes [H]_{N/4} \quad (43)$$

where $[H]_N$ is a $N \times N$ Hadamard matrix, and $N = 2^n$, with $n = 2, 3, 4, \dots$

Theorem 2 : If a symmetric Jacket matrix of rank 2 exists, the higher order symmetric Jacket matrices can be represented by

$$[\mathcal{J}]_N = [H]_{N/2} \otimes [\mathcal{J}]_2. \quad (44)$$

For example, by considering $N = 4$, a symmetric Jacket matrix can be written by

$$[\mathcal{J}]_4 = [\mathcal{J}]_2 \otimes [H]_2, \quad (45)$$

where $[\mathcal{J}]_2$ is

$$[\mathcal{J}]_2 = \begin{bmatrix} a & \sqrt{ac} \\ \sqrt{ac} & -c \end{bmatrix}, \quad (46)$$

and

$$[H]_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}, \quad (47)$$

thus we have

$$\begin{aligned} [\mathcal{J}]_4 &= \begin{bmatrix} a & \sqrt{ac} \\ \sqrt{ac} & -c \end{bmatrix} \otimes \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \\ &= \begin{bmatrix} a & a & \sqrt{ac} & \sqrt{ac} \\ a & -a & \sqrt{ac} & -\sqrt{ac} \\ \sqrt{ac} & \sqrt{ac} & -c & -c \\ \sqrt{ac} & -\sqrt{ac} & -c & c \end{bmatrix}. \end{aligned} \quad (48)$$

From (48) we have

$$\begin{aligned} [\mathcal{J}]_4^{-1} &= \begin{bmatrix} a & \sqrt{ac} \\ \sqrt{ac} & -c \end{bmatrix}^{-1} \otimes \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}^{-1} \\ &= \frac{1}{2} \begin{bmatrix} 1/a & 1/\sqrt{ac} \\ 1/\sqrt{ac} & -1/c \end{bmatrix} \otimes \frac{1}{2} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \\ &= \frac{1}{4} \begin{bmatrix} 1/a & 1/a & 1/\sqrt{ac} & 1/\sqrt{ac} \\ 1/a & -1/a & 1/\sqrt{ac} & -1/\sqrt{ac} \\ 1/\sqrt{ac} & 1/\sqrt{ac} & -1/c & -1/c \\ 1/\sqrt{ac} & -1/\sqrt{ac} & -1/c & 1/c \end{bmatrix}. \end{aligned} \quad (49)$$

Consequently, the pattern of the **Theorem 2** is different from the center weighted Jacket pattern.

In general, using the Kronecker product, we can easily identify the different patterns of Jacket matrices, such that

$$[\mathcal{J}]_{N_1+N_2+\dots} = [\mathcal{J}]_{N_1} \otimes [\mathcal{J}]_{N_2} \otimes \dots \quad (50)$$

Proof: Similar to (43), the inverse of the multiplications of their elements are the same as the multiplications of their inverse elements. Thus the (50) is proved.

For example, Let us write

$$\begin{aligned} [\mathcal{J}]_{N_1+N_2} &= [\mathcal{J}]_{N_1} \otimes [\mathcal{J}]_{N_2} \\ &= \begin{bmatrix} j_{1,1} \cdot [\mathcal{J}]_{N_2} & j_{1,2} \cdot [\mathcal{J}]_{N_2} & \dots & j_{1,N_1} \cdot [\mathcal{J}]_{N_2} \\ j_{2,1} \cdot [\mathcal{J}]_{N_2} & j_{2,2} \cdot [\mathcal{J}]_{N_2} & \dots & j_{2,N_1} \cdot [\mathcal{J}]_{N_2} \\ \vdots & \vdots & \dots & \vdots \\ j_{N_1,1} \cdot [\mathcal{J}]_{N_2} & j_{N_2,1} \cdot [\mathcal{J}]_{N_2} & \dots & j_{N_1,N_1} \cdot [\mathcal{J}]_{N_2} \end{bmatrix}, \end{aligned} \quad (51)$$

its inverse has

$$\begin{aligned} [\mathcal{J}]_{N_1+N_2}^{-1} &= [\mathcal{J}]_{N_1}^{-1} \otimes [\mathcal{J}]_{N_2}^{-1} \\ &= \begin{bmatrix} \frac{1}{j_{1,1}} \cdot [\mathcal{J}]_{N_2}^{-1} & \frac{1}{j_{1,2}} \cdot [\mathcal{J}]_{N_2}^{-1} & \dots & \frac{1}{j_{1,N_1}} \cdot [\mathcal{J}]_{N_2}^{-1} \\ \frac{1}{j_{2,1}} \cdot [\mathcal{J}]_{N_2}^{-1} & \frac{1}{j_{2,2}} \cdot [\mathcal{J}]_{N_2}^{-1} & \dots & \frac{1}{j_{2,N_1}} \cdot [\mathcal{J}]_{N_2}^{-1} \\ \vdots & \vdots & \dots & \vdots \\ \frac{1}{j_{N_1,1}} \cdot [\mathcal{J}]_{N_2}^{-1} & \frac{1}{j_{N_2,1}} \cdot [\mathcal{J}]_{N_2}^{-1} & \dots & \frac{1}{j_{N_1,N_1}} \cdot [\mathcal{J}]_{N_2}^{-1} \end{bmatrix}. \end{aligned} \quad (52)$$

Since $[\mathcal{J}]_{N_2}^{-1}$ is an element inverse Jacket matrix, $\frac{1}{j_{m,n}} \cdot [\mathcal{J}]_{N_2}^{-1}$ is the element inverse of $j_{m,n} \cdot [\mathcal{J}]_{N_2}$, with $m, n \in 1, 2, \dots, N_1$. As a result, (52) is the element inverse matrix of (51).

Based on some basic Jacket matrices, a variety of different patterns can be approached easily using Kronecker product.

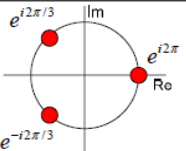
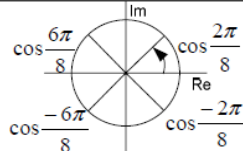
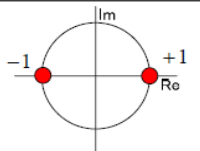
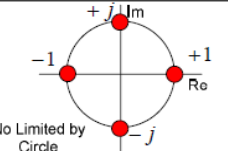
We compared conventional DFT, DCT, Hadamard and Jacket matrix based on Kronecker as shown table 1.

Then

- ① DFT case : DFT \otimes DFT is not DFT, and matrix size is 2^p (p=prime).
- ② DCT case : DCT \otimes DCT is not DCT, and matrix size is 2^n .
- ③ Hadamard case : Hadamard \otimes Hadamard is Hadamard, and matrix size is 2^n , $4n$

표 1. DFT, DCT 및 Hadamard Jacket 행렬의 Kronecker product 비교

Table 1. The comparison of DFT, DCT and Hadamard Jacket matrix with Kronecker product.

	DFT (1822) J. Fourier	DCT(1974) N. Ahmed, K.R. Rao,et.	Hadamard (1893) J. Hadamard	Jacket(1989)* Moon Ho Lee
Formula	$X(n) = \sum_{k=0}^{N-1} x(k)w^{nk}$ $n = 0,1,\dots,N-1, w = e^{-j2\pi/N}$	$[C_N]_{mn} = \sqrt{\frac{2}{N}} k_m \cos \frac{m(n+\frac{1}{2})\pi}{N}$ $m, n = 0,1,\dots, N-1$	$[H]_2 = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$ $[H]_n = [H]_{n/2} \otimes [H]_2$	$[J]_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & j & -1 \\ 1 & j & -j & 1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$ $[J]_n = [J]_{n/2} \otimes [H]_2 \quad n > 4$
Forward	$N = 3$ $F_3 = \begin{bmatrix} 1 & 1 & 1 \\ 1 & w & w^2 \\ 1 & w^2 & w \end{bmatrix}$ $w = e^{-j2\pi/3}$	$N = 4$ $[C]_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ \sqrt{2} & C_1^2 & C_2^2 & C_3^2 \\ C_4^2 & C_5^2 & C_6^2 & C_7^2 \\ C_8^2 & C_9^2 & C_{10}^2 & C_{11}^2 \end{bmatrix}$ $C_i^2 = \cos \frac{i\pi}{8}$	$(-1)^{\sum_{k=0}^{n-1} k_j k_k}$ $[H]_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$	$(-1)^{\sum_{k=0}^{n-1} k_j k_k} w^{(n-2)\sum_{k=1}^{n-1} k_j k_{k-1}}$ $[J]_4 = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -w & w & -1 \\ 1 & w & -w & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$ $w=1$: Hadamard $w=2$: Center Weighted Hadamard
Inverse	Element-Wise Inverse $F_3^{-1} = \frac{1}{3} \begin{bmatrix} 1 & 1 & 1 \\ 1 & w^{-1} & w^{-2} \\ 1 & w^{-2} & w^{-1} \end{bmatrix}$	Non-Element-Wise Inverse $[C]_4^{-1} = \frac{1}{2} \begin{bmatrix} 1 & C_1^1 & C_2^1 & C_3^1 \\ \sqrt{2} & C_4^1 & C_5^1 & C_6^1 \\ \frac{1}{\sqrt{2}} & C_7^1 & C_8^1 & C_9^1 \\ \frac{1}{\sqrt{2}} & C_{10}^1 & C_{11}^1 & C_{12}^1 \end{bmatrix}$	Element-Wise Inverse $[H]_4^{-1} = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$	Element-Wise Inverse or Block-Wise Inverse $[J]_4^{-1} = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1/w & 1/w & -1 \\ 1 & 1/w & -1/w & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$
Circle				
Kronecker	$DFT \otimes DFT \neq DFT$	$DCT \otimes DCT \neq DCT$	$H \otimes H = \text{Hadamard}$	$J \otimes J = \text{Jacket}$
Size	$2^n, p = \text{prime}$	2^n	$2^n, 4n$	Arbitrary

④ Jacket matrix case : Jacket \otimes Jacket is Jacket matrix, and matrix size is arbitrary.

IV. Conclusion

Computations of the eigenvalues, determinants, and Kronecker product of the Jacket matrices are being investigated in this paper. Their calculations will be directly related to the kronecker product and symmetric properties.

As shown the table, they have good performances of result, especially using kronecker product. In Hadamard case, Its size is proved arbitrary. The matrix

decomposition takes the form of the Kronecker products of fundamental Hadamard matrices and successively lower order weighted Hadamard matrices.

In general, using Kronecker product, we can easily identify different patterns of Jacket matrices, which are not only based on Hadamard. It is easy to prove that The Kronecker product of the two three-dimensional Jacket matrices is also a three dimensional Jacket matrix. Thus the three Jacket matrix of order 4^n can be constructed by n successive direct multiplication among three-Jacket matrices of order 4. Meanwhile, It is obvious that the Kronecker product of two four-dimensional Jacket matrices is also a four dimensional Jacket matrix.

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Appendix

A1. Kronecker Product

Let matrix $[A]$ be of size $m \times n$ and matrix $[B]$ of size $k \times l$. The Kronecker product of matrices $[A]$ and $[B]$ is a matrix of size $mk \times nl$ and is denoted as $[B] \otimes [A]$. It is defined as

$$[B] \otimes [A] = \begin{pmatrix} Ab_{0,0} & Ab_{0,1} & \cdots & Ab_{0,l-1} \\ Ab_{1,0} & Ab_{1,1} & \cdots & Ab_{1,l-1} \\ \vdots & \vdots & \vdots & \vdots \\ Ab_{k-1,0} & Ab_{k-1,1} & \cdots & Ab_{k-1,l-1} \end{pmatrix}, \quad (\text{A-1})$$

where $b_{i,j}$ denotes the i, j th element of matrix B . The following are key properties of the Kronecker matrix product:

$$\text{No.1: } (A \otimes B) \otimes C = A \otimes (B \otimes C). \quad (\text{A-2})$$

$$\text{No.2: } (A \otimes B)(C \otimes D) = (AC) \otimes (BD), \quad (\text{A-3})$$

where C is of dimension $n \times q$ and D is of dimension $l \times s$.

$$\text{No.3: } A \otimes D = (AI_n) \otimes (I_l D) = (A \otimes I_l)(I_n \otimes D), \quad (\text{A-4})$$

where I_j denotes a $j \times j$ identity matrix.

$$\text{No.4: } (A \otimes B)^T = A^T \otimes B^T, \quad (\text{A-5})$$

where T is the transpose.

$$\text{No.5: } A \otimes (\alpha B) = (\alpha A) \otimes B = \alpha(A \otimes B), \quad (\text{A-6})$$

where α is a constant.

$$\text{No.6: } (A \otimes B)^H = A^H \otimes B^H, \quad (\text{A-7})$$

$$\text{No.7: } (A + B) \otimes C = (A \otimes C) + (B \otimes C). \quad (\text{A-8})$$

$$\text{No.8: } A \otimes (B + C) = (A \otimes B) + (A \otimes C). \quad (\text{A-9})$$

where H denotes the Hermitian of this matrix.

$$\text{No.9: } A \otimes (B \otimes C) = (A \otimes B) \otimes C. \quad (\text{A-10})$$

$$\text{No.10: } (A \otimes B)^{-1} = A^{-1} \otimes B^{-1}. \quad (\text{A-11})$$

No.11: If A_1, A_2, \dots, A_p are $M \times M$ and

B_1, B_2, \dots, B_p are $N \times N$, then

$$(A_1 \otimes B_1)(A_2 \otimes B_2) \cdots (A_p \otimes B_p) = (A_1 A_2 \cdots A_p) \otimes (B_1 B_2 \cdots B_p). \quad (\text{A-12})$$

No.12: If A is $M \times M$ and B is $N \times N$, then

$$\det(A \otimes B) = (\det A)^M (\det B)^N, \quad (A-13)$$

where $\det(A)$ denotes the determinant of A .

No.13: If A is $M \times M$ and B is $N \times N$,

$$\text{tr}(A \otimes B) = (\text{tr} A)(\text{tr} B). \quad (A-14)$$

No.14: If A is $M \times M$ and B is $N \times N$,

$$\text{rank}(A \otimes B) = (\text{rank} A)(\text{rank} B). \quad (A-15)$$

$|A \otimes B| = |A|^r \cdot |B|^s. \quad (A-16)$

where A and B are square matrices of size $r \times r$ and $s \times s$.

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