

Scenery Reconstruction on Finite Abelian Groups

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Abstract

We consider the question of when a random walk on a finite abelian group with a given step distribution can be used to reconstruct a binary labeling of the elements of the group, up to a shift. Matzinger and Lember (2006) give a sufficient condition for reconstructibility on cycles. While, as we show, this condition is not in general necessary, our main result is that it is necessary when the length of the cycle is prime and larger than 5, and the step distribution has only rational probabilities. We extend this result to other abelian groups.

Keywords: Scenery reconstruction, random walks, finite abelian groups

1. Introduction

Benjamini and Kesten [1] consider the following model: Let $G = (V, E)$ be a graph and let $f_1, f_2 : V \rightarrow \{0, 1\}$ be binary labelings of the vertices, or “sceneries”. Let $v(t)$, for $t \in \mathbb{N}$, be the position of a particle performing a random walk on G . Given an observation of one of the sequences $\{f_1(v(t))\}$ or $\{f_2(v(t))\}$, is it possible to decide which of the two sequences was observed? This is the problem of distinguishing sceneries. Benjamini and Kesten give some conditions under which one can distinguish correctly with probability one, and show that in some cases this cannot be done. Lindenstrauss [6] showed that when $G = \mathbb{Z}$ there exist uncountably many functions f that cannot be distinguished given $\{f(v(t))\}$.

The problem of scenery reconstruction is that of learning a completely unknown scenery $f : V \rightarrow \{0, 1\}$ by observing $\{f(v(t))\}$. Löwe, Matzinger and Merkel [7] showed that when $G = \mathbb{Z}$ and the values of f are chosen i.i.d. uniformly (from a large enough set), then almost all functions f can be reconstructed. Furthermore, Matzinger and Rolles [9] showed that f can be reconstructed in the interval $[-n, n]$ with high probability from a polynomial sample. Further related work has been pursued by Howard [2, 3, 4], and a good overview is given by Kesten [5].

We focus on the case when the graph G is an undirected cycle of size n . One may think of this graph as having $\mathbb{Z}_n = \mathbb{Z}/n\mathbb{Z}$ as its vertex set, with $(k, \ell) \in E$ whenever $k - \ell \in \{-1, 1\}$; equivalently, G is the Cayley graph of \mathbb{Z}_n with generating set $\{-1, 1\}$. We characterize a random walk on this graph by a step distribution γ on \mathbb{Z}_n such that at each turn with probability $\gamma(k)$ the particle jumps k steps: $\gamma(k) = \mathbb{P}[v(t+1) - v(t) = k]$. Indeed, this is simply a random walk on the group \mathbb{Z}_n . We choose $v(1)$ uniformly from \mathbb{Z}_n .

Let the functions $f_1 : \mathbb{Z}_n \rightarrow \{0, 1\}$ and $f_2 : \mathbb{Z}_n \rightarrow \{0, 1\}$ be two sceneries. Fixing the random walk γ , we say that f_1 and f_2 belong to the same equivalence class if the distribution of $\{f_1(v(t))\}$

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¹Supported by an ERC grant.

²Supported by ISF grant 1300/08. Omer Tamuz is a recipient of the Google Europe Fellowship in Social Computing, and this research is supported in part by this Google Fellowship.

is equal to $\{f_2(v(t))\}$. Note that for the finite case, unlike the infinite case, these two distributions are different if and only if they are mutually singular, if and only if f_1 and f_2 can be distinguished with probability one from a single realization of $\{f(v(t))\}$. Thus, our equivalence relation can also be thought of as indistinguishability.

A first observation is that if f_1 and f_2 differ only by a cyclic shift, i.e. there exists an ℓ such that for all k it holds that $f_1(k) = f_2(k + \ell)$ (again using addition in \mathbb{Z}_n), then f_1 and f_2 are in the same equivalence class. Hence the equivalence classes of functions that cannot be distinguished contain, at the least, all the cyclic shifts of their members.

The trivial random walk that jumps a single step to the right w.p. 1 clearly induces minimal equivalence classes; that is, classes of functions related by cyclic shifts and nothing more. Another trivial random walk - the one that jumps to any $k \in \mathbb{Z}_n$ with uniform probability - induces equivalence classes that contain all the functions with a given number of ones.

For some random walks the classes of indistinguishable functions can be surprising. Consider the following example, illustrated in Fig. 1 below. The random walk is on the cycle of length n , for n divisible by 6 ($n = 12$ in the figure). Its step function is uniform over $\{-2, -1, 1, 2\}$, so that it jumps either two steps to the left, one to the left, one to the right or two to the right, all with probability $1/4$.

Let $f_1(k)$ be 0 for even k and 1 otherwise. Let $f_2(k)$ be 0 for $k \bmod 6 \in \{0, 1, 2\}$ and 1 otherwise. It is easy to see that these two functions are indistinguishable, since the sequence of observed labels will be a sequence of uniform i.i.d. bits in both cases.

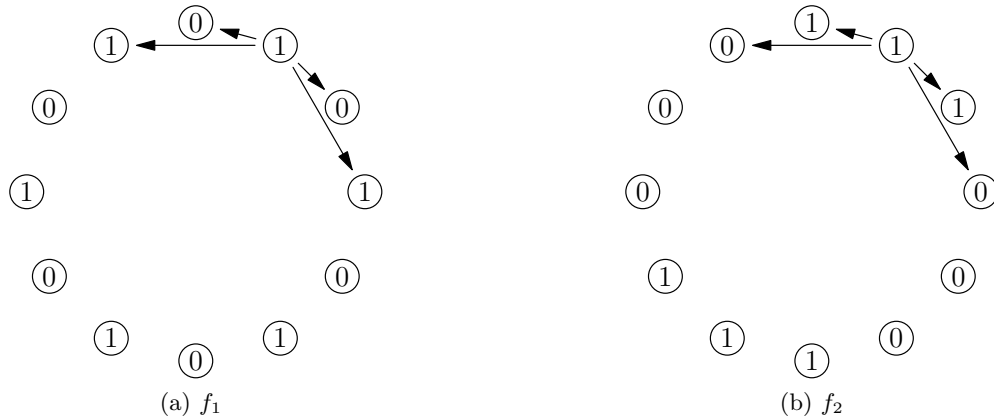


Figure 1: The random walk depicted here has a step distribution that is uniform over $\{-2, -1, 1, 2\}$. It cannot be used to distinguish the two very different sceneries f_1 and f_2 above.

The question that we tackle is the following: which random walks induce minimal equivalence classes? In other words, for which random walks can any two sceneries that differ by more than a shift be distinguished? In the finite case, when any two sceneries differing by more than a shift can be distinguished, it is also possible to reconstruct any scenery up to a shift. So we call a random walk that induces minimal equivalence classes **reconstructive**:

Definition 1.1. Let $\gamma : H \rightarrow \mathbb{R}$ be the step distribution of a random walk $v(t)$ on a finite group H , so that $v(1)$ is picked uniformly from H and $\gamma(k) = \mathbb{P}[v(t+1) - v(t) = k]$. Then $v(t)$ is **reconstructive** if the distributions of $\{f_1(v(t))\}_{t=1}^\infty$ and $\{f_2(v(t))\}_{t=1}^\infty$ are identical only if f_1 is a shift of f_2 .

We are interested in exploring the conditions under which $v(t)$ is reconstructive. Howard [2] answers this question for γ with support on $\{-1, 0, 1\}$. For symmetric walks in which $\gamma(-1) =$

$\gamma(1) \neq 0$ he shows that f can be reconstructed up to a shift and a mirror image flip (that is, f_1 and f_2 cannot be distinguished when $f_1(k) = f_2(-k)$). In all other cases (except the trivial $\gamma(0) = 1$) he shows that the equivalence classes are minimal.

Matzinger and Lember [8] introduce the use of the Fourier transform to the study of this question. They prove the following theorem³ :

Theorem 1.2 (Matzinger and Lember [8], Theorem 3.2). *Let γ be the step distribution of a random walk $v(t)$ on \mathbb{Z}_n . Let $\hat{\gamma}$ be the Fourier Transform of γ . Then $v(t)$ is reconstructive if the Fourier coefficients $\{\hat{\gamma}(x)\}_{x \in \mathbb{Z}_n}$ are distinct.*

We provide the proof for this theorem in the appendix for the reader's convenience, extending it (straightforwardly) to random walks on any abelian group⁴. We henceforth use $\hat{\gamma}$ to denote the Fourier transform of γ .

This condition is not necessary, as we show in Theorem 5.1. Our main result is that this condition *is* necessary for random walks on \mathbb{Z}_n when n is prime and larger than 5, and γ is rational.

Theorem 1.3. *Let γ be the step distribution of a random walk $v(t)$ on \mathbb{Z}_n , for n prime and larger than five, and let $\gamma(k)$ be rational for all k . Then $v(t)$ is reconstructive only if the Fourier coefficients $\{\hat{\gamma}(x)\}_{x \in \mathbb{Z}_n}$ are distinct.*

When a step distribution γ is rational (i.e., $\gamma(k)$ is rational for all k) then it can be viewed as a uniform distribution over a finite multiset Γ . Here a finite multiset is a finite collection of elements with repetitions.

Using this representation we make the following definition:

Definition 1.4. *The drift of a random walk on \mathbb{Z}_n with step distribution uniform over the multiset Γ is $D(\Gamma) = \sum_{k \in \Gamma} k$ (with addition in \mathbb{Z}_n).*

We show that a walk with non-zero drift is reconstructive on prime-length cycles.

Theorem 1.5. *Suppose n is prime and greater than 5, and suppose $v(t)$ is a random walk over \mathbb{Z}_n , with step distribution uniform over the multiset Γ . Then if $D(\Gamma) \neq 0$ then $v(t)$ is reconstructive.*

We show that any fixed, bounded rational random walk on a large enough prime cycle is either symmetric or reconstructive. Symmetric random walks are those for which $\gamma(k) = \gamma(-k)$ for all k . They are not reconstructive because they cannot distinguish between $f(k)$ and $f(-k)$.

Given a step distribution $\gamma : \mathbb{Z} \rightarrow [0, 1]$ on \mathbb{Z} , let γ_n denote the step distribution on \mathbb{Z}_n induced by γ via

$$\gamma_n(k) = \sum_{a=k \bmod n} \gamma(a).$$

Theorem 1.6. *Let $\gamma : \mathbb{Z} \rightarrow [0, 1]$ be a distribution over \mathbb{Z} with bounded support, and assume $\gamma(a) \in \mathbb{Q}$ for all a . Then either γ is symmetric, or there exists an N such that for all prime $n > N$, γ_n is reconstructive.*

Finally, we extend the result of Theorem 1.3 to random walks on any abelian group of the form $Z_{p_1}^{d_1} \times \dots \times Z_{p_m}^{d_m}$ where p_1, \dots, p_m are primes larger than 5.

³Matzinger and Lember's notion of a reconstructive random walk is slightly different, in that they only require reconstruction up to a shift *and flip*, where the *flip* of $f(k)$ is $f(-k)$. Thus Theorem 1.2 differs in this point from theirs. They also require reconstruction from a single sequence of observations, which, as we point out above, is equivalent to our notion in the case of finite groups.

⁴Matzinger and Lember state it for "periodic sceneries on \mathbb{Z} ", which are equivalent to sceneries on cycles.

Theorem 1.7. *Let γ be the step distribution of a random walk $v(t)$ on $\mathbb{Z}_{p_1}^{d_1} \times \cdots \times \mathbb{Z}_{p_m}^{d_m}$, such that $\gamma(k_1, \dots, k_m) \in \mathbb{Q}$ for all (k_1, \dots, k_m) , and suppose that $p_i > 5$ is prime for all i . Then $v(t)$ is reconstructive only if the Fourier coefficients $\{\hat{\gamma}(x)\}_{x \in \mathbb{Z}_n}$ are distinct.*

This result applies, in particular, to walks on \mathbb{Z}_n where n is square-free (i.e., is not divisible by a square of a prime) and not divisible by 2, 3 or 5, since such groups are isomorphic to groups of the form considered in this theorem.

We show that the rationality condition of our main theorem is tight by presenting an example of a random walk with prime n , irrational probabilities and non-distinct Fourier coefficients where reconstruction is possible. It remains open, however, whether the result holds for rational random walks on general cycles of composite length.

This paper will proceed as follows. In Section 2, we will review some useful algebraic facts. In Section 3, we will prove Theorem 1.3. In Section 4 we will prove Theorem 1.5, on walks with non-zero drift, and Theorem 1.6, on walks with bounded support. In Sections 5, and 6 we show the tightness of the main theorem, and extend it to products of prime-length cycles, respectively. In Section 7, we will present some open problems.

2. Preliminaries

Before presenting the proofs of our theorems, we would like to refresh the reader's memory of abelian (commutative) groups and their Fourier transforms, as well as introduce our notation. For the cyclic group \mathbb{Z}_n , the Fourier transform $\hat{\gamma} : \mathbb{Z}_n \rightarrow \mathbb{C}$ of $\gamma : \mathbb{Z}_n \rightarrow \mathbb{C}$ is defined by

$$\hat{\gamma}(x) = \sum_{k \in \mathbb{Z}_n} \omega_n^{kx} \gamma(k).$$

where $\omega_n = e^{-\frac{2\pi}{n}i}$.

Any finite abelian group can be written as the Cartesian product of cycles with prime power lengths: if H is abelian then there exist $\{n_i\}$ such that H is isomorphic to the *torus* $\mathbb{Z}_{n_1} \times \cdots \times \mathbb{Z}_{n_m}$. Thus an element $h \in H$ can be thought of as a vector so that h_i is in \mathbb{Z}_{n_i} .

When all the n_i 's are the same then $H = \mathbb{Z}_n^d$ is a *regular torus*, and when n is prime then it is a *prime regular torus*. Here a natural dot product exists for $h, k \in H$: $h \cdot k = \sum_{i=1}^d h_i k_i$, where both the multiplication and summation are over \mathbb{Z}_n . The Fourier transform for \mathbb{Z}_n^d is thus

$$\hat{\gamma}(x) = \sum_{k \in \mathbb{Z}_n^d} \omega_n^{k \cdot x} \gamma(k).$$

The representation of abelian groups as tori is not unique. The canonical representation is $H = \mathbb{Z}_{n_1}^{d_1} \cdots \mathbb{Z}_{n_m}^{d_m}$, where the n_i 's are distinct powers of primes. In this general case an element $h \in H$ can be thought of as a vector of vectors, so that h_i is in $\mathbb{Z}_{n_i}^{d_i}$. The Fourier transform is

$$\hat{\gamma}(x) = \sum_{k \in H} \prod_{i=1}^m \omega_{n_i}^{k_i \cdot x_i} \gamma(k).$$

The n -th *cyclotomic polynomial* is the minimal polynomial of ω_n ; i.e. the lowest degree polynomial over \mathbb{Q} that has ω_n as a root and a leading coefficient of one. This polynomial must divide all non-zero polynomials over \mathbb{Q} that have ω_n as a root. When n is prime then this polynomial is $Q_n(t) = \sum_{i=0}^{n-1} t^i$.

3. Proof of Theorem 1.3

3.1. Outline of main proof

Theorem 1.3 states the distinctness of the Fourier coefficients of the step distribution γ is a necessary (and by Theorem 1.2 sufficient) condition for reconstruction, when n is prime and greater than five, and the probabilities $\gamma(k)$ are rational. In Theorem 5.1 we give a counterexample that shows that the rationality condition is tight, giving an irrational random walk on \mathbb{Z}_7 with non-distinct Fourier coefficient, which is reconstructive. In Section 5, we show that the condition $n > 5$ is also tight.

To prove Theorem 1.3 we shall construct, for any random walk on a cycle of prime length larger than 5 with rational step distribution γ such that $\hat{\gamma}(x) = \hat{\gamma}(y)$ for some $x \neq y$, two functions f_1 and f_2 that differ by more than a shift. We shall consider two random walks: $v_1(t)$ on f_1 and $v_2(t)$ on f_2 , with the same step distribution γ . If a coupling exists such that the observed sequences $\{f_1(v_1(t))\}$ and $\{f_2(v_2(t))\}$ are identical then f_1 and f_2 cannot be distinguished, since the sequences will have the same marginal distribution. We will show that such a coupling always exists.

3.2. Motivating example

Consider the following example. Let the step distribution γ uniformly choose to move 1, 2, or 4 steps to the left on a cycle of length 7. A simple calculation will show that $\hat{\gamma}(1) = \hat{\gamma}(2)$. In what is not a coincidence (as we show below), the support of γ is invariant under multiplication by 2 (over Z_7): $2\{1, 2, 4\} = \{1, 2, 4\}$. We will use this fact to construct two functions f_1 and f_2 that are indistinguishable, even though they are not related by a shift.

Let $f_1(k)$ equal 1 for $k \in \{0, 1\}$ and $f_2(k)$ equal 1 for $k \in \{0, 2\}$, as shown in Fig. 2. (More generally, f_1 and f_2 can be any two functions such that $f_1(k) = f_2(2k)$ for all k .) Let $v_1(t)$ be a random walk over Z_7 with step distribution γ . We couple it to a random walk $v_2(t)$ by setting $v_2(t) = 2 \cdot v_1(t)$, so that v_2 always jumps twice as far as v_1 . Its step distribution is thus uniform over $2 \cdot \{1, 2, 4\} = \{1, 2, 4\}$, and indeed has the same step distribution γ . Finally, because $f_2(2k) = f_1(k)$, we have $f_2(v_2(t)) = f_1(v_1(t))$ for all t .

We have thus constructed two random walks, both with step distribution γ . The first walks on f_1 and the second walks on f_2 , and yet their observations are identically distributed. Hence the two functions are indistinguishable.

Note also that the sum of the elements in the support of γ is zero: $1 + 2 + 4 = 0 \pmod{7}$. This is not a coincidence; as we show in Theorem 1.5 this must be the case for every step distribution that is not reconstructive.

3.3. Proof of Theorem 1.3

To prove Theorem 1.3 we will first prove two lemmas. We assume here that $\gamma(k)$ is rational for all k and that $n > 5$ is prime.

Lemma 3.1. *Suppose that $\hat{\gamma}(x) = \hat{\gamma}(y)$ for some $x, y \neq 0$. Then $\gamma(kx^{-1}y) = \gamma(k)$ for all k , where all operations are in the field \mathbb{Z}_n .*

In other words, the random walk has the same probability to add k or $kx^{-1}y$, for all k .

Proof. Letting ω denote $\omega_n = e^{-\frac{2\pi}{n}i}$ and applying the definition of $\hat{\gamma}$, we have

$$\sum_{k=0}^{n-1} \gamma(k) \omega^{kx} = \sum_{k=0}^{n-1} \gamma(k) \omega^{ky}.$$

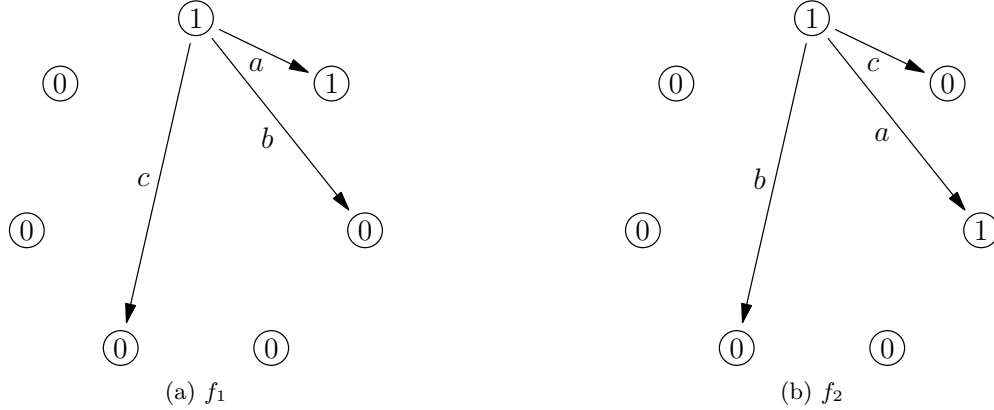


Figure 2: We couple the random walks on f_1 and f_2 above by choosing, at each time period, either ‘a’, ‘b’ or ‘c’ uniformly and having each walk take the step marked by that letter in its diagram. The result is that $f_1(v_1(t)) = f_2(v_2(t))$.

Since $\omega^n = 1$, ω is a root of the polynomial

$$P(t) = \sum_{k=0}^{n-1} \gamma(k) t^{kx \pmod{n}} - \sum_{k=0}^{n-1} \gamma(k) t^{ky \pmod{n}}.$$

or, by a change of variables

$$P(t) = \sum_{k=0}^{n-1} (\gamma(kx^{-1}) - \gamma(ky^{-1})) t^k$$

where the inverses are taken in the field \mathbb{Z}_n . (Recall n is prime.)

Since P has ω_n as a root then Q_n , the n -th cyclotomic polynomial, divides P . However, P has degree at most $n - 1$, so either P is the zero polynomial or P is equal to a constant times Q_n .

The latter option is impossible, since $P(1) = 0$ and $Q_n(1) = n$. Thus, $P = 0$, so $\gamma(kx^{-1}) = \gamma(ky^{-1})$ for all k , or equivalently, $\gamma(kx^{-1}y) = \gamma(k)$ for all k . \square

Lemma 3.2. *If $\hat{\gamma}(x) = \hat{\gamma}(y)$ for some $x, y \neq 0$, and if $f_1, f_2 : \mathbb{Z}_n \rightarrow \{0, 1\}$ are such that $f_1(k) = f_2(x^{-1}yk)$ for all k , then γ cannot distinguish between f_1 and f_2 .*

Proof. Let $v_1(t)$ be a γ -r.w. on f_1 . Let $v_2(t)$ be a random walk defined by $v_2(t) = x^{-1}yv_1(t)$, so that whenever v_1 jumps k then v_2 jumps $x^{-1}yk$.

By Lemma 3.1 we have that $\gamma(x^{-1}yk) = \gamma(k)$, so the step distribution of v_2 is also γ . Furthermore, at time t , v_1 will see $f_1(v_1(t))$ and v_2 will see $f_2(v_2(t)) = f_2(x^{-1}yv_1(t))$. But for all k , $f_1(k) = f_2(x^{-1}y \cdot k)$, and so $f_1(v_1(t)) = f_2(v_2(t))$ for all t . \square

To conclude the proof of Theorem 1.3, we must find, for all prime $n > 5$ and all $x \neq y$, $x, y \neq 0$ functions f_1 and f_2 such that f_1 is not a shift of f_2 , and $f_1(k) = f_2(x^{-1}yk)$. We use another argument for the special case $x = 0$ or $y = 0$.

Proof of Theorem 1.3. For $x, y \neq 0$, by Lemma 3.2 we can choose any f_1 and f_2 such that $f_1(k) = f_2(x^{-1}yk)$ and f_1 is not a shift of f_2 ; for example, if $x^{-1}y \neq -1$, then

$$f_1(k) = \begin{cases} 1 & k = 0, 1 \\ 0 & \text{o.w.} \end{cases}$$

and

$$f_2(k) = \begin{cases} 1 & k = 0, x^{-1}y \\ 0 & \text{o.w.} \end{cases}$$

satisfy the requirements. For $n = 7$ and $x^{-1}y = 2$ these two functions are depicted in Fig. 2.

If $x^{-1}y = -1$, then we can choose any function which is not a reflection or shift of itself; for example,

$$f_1(k) = \begin{cases} 1 & k = 0, 1, 3 \\ 0 & \text{o.w.} \end{cases}$$

and $f_2(k) = f_1(-k)$.

This leaves us with the case $x = 0$ or $y = 0$; wlog, suppose $x = 0$. We still have $P(t) \equiv 0$ by the same proof as above, which gives us

$$\begin{aligned} 0 &\equiv P(t) \\ &= \sum_{k=0}^{n-1} \gamma(k)t^{kx \pmod{n}} - \sum_{k=0}^{n-1} \gamma(k)t^{ky \pmod{n}} \\ &= 1 - \sum_{k=0}^{n-1} \gamma(k)t^{ky \pmod{n}} \\ &= 1 - \sum_{k=0}^{n-1} \gamma(ky^{-1})t^k \end{aligned}$$

where the last equality is possible because $y \neq x = 0$. But then we must have $\gamma(0) = 1$, so the random walk does not move after the first vertex is chosen. Thus, γ cannot distinguish between any two functions with the same number of ones. \square

4. Walks with non-zero drift and walks with bounded support

In this section, we will use the main Lemma 3.1 to prove Theorems 1.5 and 1.6.

4.1. Drift and reconstruction

Recall from Definition 1.4 that the drift of a random walk on \mathbb{Z}_n with step function Γ is $D(\Gamma) = \sum_{k \in \Gamma} k$.

Proof of Theorem 1.5. We will show that if reconstruction is not possible then the drift is zero.

If f cannot be reconstructed then there exist $x \neq y$ with $\hat{\gamma}(x) = \hat{\gamma}(y)$, by Theorem 1.2. Then it may be that x or y is 0; in this case, as we have shown in the proof of Theorem 1.3, the random walk never moves, so the drift is zero. Otherwise $x, y \neq 0$, which by Lemma 3.1 implies $\gamma(k) = \gamma(x^{-1}yk)$, or alternatively $x^{-1}y\Gamma = \Gamma$. But then

$$\begin{aligned} D(\Gamma) &= \sum_{k \in \Gamma} k \\ &= \sum_{k \in \Gamma} x^{-1}yk \\ &= xy^{-1}D(\Gamma) \end{aligned}$$

so $D(\Gamma) = 0$. \square

4.2. Random walks with bounded step distribution

Next, we consider random walks with rational transition probabilities, and with zero probability for steps larger than c , for some constant c independent of n . We show in Theorem 1.6 that in this case, either the random walk is symmetric, or for large enough prime cycles, the walk is reconstructive. A random walk γ is symmetric when $\gamma(k) = \gamma(-k)$ for all k . Symmetric random walks are not reconstructive, since $\hat{\gamma}(k) = \hat{\gamma}(-k)$; they cannot distinguish any function $f(k)$ from its flip $f(-k)$. We will need two lemmas in order to prove this theorem.

As we note above, a rational step distribution γ can be thought of as a uniform distribution over a multiset $\Gamma = (a_1, \dots, a_m) \in \mathbb{Z}^m$. We denote by $\Gamma_n = (k_1, \dots, k_m) \in \mathbb{Z}_n^m$ the natural embedding of Γ into \mathbb{Z}_n : $k_i = a_i \pmod n$.

Lemma 4.1. *Let $\Gamma = (a_1, \dots, a_m) \in \mathbb{Z}^m$ be a multiset. Let $\Gamma_n = (k_1, \dots, k_m)$ be the natural embedding of Γ into \mathbb{Z}_n . Assume further that $1 \in \Gamma$, i.e., $a_i = 1$ for some i .*

Then there exists a positive integer $N = N(\Gamma)$ such that for any $n > N$ it holds that if $v\Gamma_n = \Gamma_n$ then $v \in \{-1, 0, 1\}$.

Proof. Let $b = \max_i |a_i|$, so that Γ is bounded in $[-b, b]$, and assume w.l.o.g. that $b \in \Gamma$. Let $N = 2b^2$, $n > N$ and let $v\Gamma_n = \Gamma_n$. We will show that $v \in \{-1, 0, 1\}$.

Because $1 \in \Gamma_n$ and $v\Gamma_n = \Gamma_n$ we have $v \in \Gamma_n$. Assume by way of contradiction that $v \notin \{-1, 0, 1\}$. Then $v \in [-b, -2] \cup [2, b]$. Since $b \in \Gamma_n$ we also have $vb \in \Gamma_n$, so $vb \in [-b^2, -2b] \cup [2b, b^2]$. But this is a contradiction because $n > 2b^2$ so both of these intervals have empty intersection with Γ_n . \square

Lemma 4.2. *Let Γ_n be a multiset characterizing a random walk γ_n over \mathbb{Z}_n , such that if $v\Gamma_n = \Gamma_n$ then $v \in \{-1, 0, 1\}$. Then the random walk is either symmetric or reconstructive.*

Proof. Suppose the random walk is not reconstructive; i.e. there exist $x \neq y$ with $\hat{\gamma}_n(x) = \hat{\gamma}_n(y)$. We will show that this means that the random walk is symmetric.

If x is 0, then by the argument in the proof of theorem 1.3 we have that $\Gamma = \{0\}$, which is symmetric, and we are done. Otherwise denote $v = x^{-1}y$. Then by Lemma 3.1 we have $\Gamma_n = v\Gamma_n$, and by this lemma's hypothesis we have $v \in \{-1, 0, 1\}$.

Now, v cannot equal 1 since $v = x^{-1}y$ and $x \neq y$. If $v = -1$ then the random walk is symmetric. Finally, if $v = 0$ then again $\Gamma = \{0\}$, and again the random walk is symmetric. \square

Proof of Theorem 1.6. Let $\Gamma \subset \mathbb{Z}$ correspond to γ as above (i.e., γ is uniformly distributed over the multiset Γ). We will show that for n large enough if $v\Gamma_n = \Gamma_n$ then $v \in \{-1, 0, 1\}$, which, by Lemma 4.2 will show that the random walk is either symmetric or reconstructive.

For any vector of coefficients $c = (c_1, \dots, c_m)$, define the multiset $c(\Gamma)$ as

$$c(\Gamma) = c_1\Gamma + \dots + c_m\Gamma = \{c_1s_1 + \dots + c_ms_m : s_i \in \Gamma\}.$$

Note that if $v\Gamma = \Gamma$, then we also have that $vc(\Gamma) = c(\Gamma)$.

Suppose that the g.c.d. (in \mathbb{Z}) of the elements of Γ is one. Then by the Chinese remainder theorem, there exists a c such that $1 \in c(\Gamma)$. Hence we can apply Lemma 4.1 to $c(\Gamma)$ and infer that for n large enough $vc(\Gamma_n) = c(\Gamma_n)$ implies $v \in \{-1, 0, 1\}$. But since $v\Gamma_n = \Gamma_n$, implies $vc(\Gamma_n) = c(\Gamma_n)$ then we have that for n large enough $v\Gamma_n = \Gamma_n$ implies $v \in \{-1, 0, 1\}$.

Otherwise, let d denote the g.c.d. of Γ . Since the g.c.d. of $d^{-1}\Gamma$ is one we can apply the argument of the previous case to $d^{-1}\Gamma$ and infer that for n large enough $vd^{-1}\Gamma_n = d^{-1}\Gamma_n$ implies $v \in \{-1, 0, 1\}$. But since again $v\Gamma_n = \Gamma_n$ implies $vd^{-1}\Gamma_n = d^{-1}\Gamma_n$, then again we have that for n large enough $v\Gamma_n = \Gamma_n$ implies $v \in \{-1, 0, 1\}$. \square

5. Tightness of Theorem 1.3

Theorem 1.3 states that distinctness of Fourier coefficients is not just sufficient but necessary for reconstructibility of a random walk γ on a cycle of length n , if the following conditions hold:

1. $\gamma(k) \in \mathbb{Q}$ for all k ,
2. $n > 5$,
3. n is prime.

To see that condition 2 is tight, note that the simple random walk has $r\hat{w}(k) = r\hat{w}(-k)$ for all k , so for $n > 2$, the simple random walk does not have distinct Fourier coefficients. However, Howard [2] shows that the simple random walk suffices to reconstruct any scenery up to a flip, and for $n \leq 5$, reconstruction up to a flip is the same as reconstruction up to a shift, since all sceneries are symmetric. So for $n = 3, 4, 5$, the simple random walk is reconstructive despite having non-distinct Fourier coefficients. For $n = 2$, consider the random walk that simply stays in place.

The following theorem shows that condition 1 is also tight.

Theorem 5.1. *There exists a reconstructive random walk γ on \mathbb{Z}_7 such that $\hat{\gamma}(3) = \hat{\gamma}(-3)$.*

Proof. Let $\delta = \frac{\cos(6\pi/7)+0.5}{2\cos(6\pi/7)-1}$, $\gamma(1) = \frac{1}{2} + \delta$ and $\gamma(2) = \frac{1}{2} - \delta$. To show that $\hat{\gamma}(3) = \hat{\gamma}(-3)$ is a simple calculation, so we will only show that γ can distinguish between any two sceneries.

In fact, any random walk with non-zero support exactly on $\{1, 2\}$ can distinguish between any two sceneries when $n = 7$. Any r.w. can determine the number of ones in a scenery, so we must show that γ can distinguish between non-equivalent sceneries for each number of ones.

- There is only one scenery with 0 ones and up to a shift, there is only one scenery with 1 one.
- For 2 ones, γ must distinguish among $(1, 1, 0, 0, 0, 0, 0)$, $(1, 0, 1, 0, 0, 0, 0)$, $(1, 0, 0, 1, 0, 0, 0)$. (The others are equivalent to one of these up to a shift.) The third function is the only one for which there will never be two consecutive ones. The first function is the only one for which there will be two consecutive ones, but the substring $(1, 0, 1)$ never appears. The third function is the only one for which both substrings $(1, 1)$ and $(1, 0, 1)$ will appear.
- For 3 ones, γ must distinguish among: (a) $(1, 1, 1, 0, 0, 0, 0)$, (b) $(1, 1, 0, 1, 0, 0, 0)$, (c) $(1, 1, 0, 0, 1, 0, 0)$, (d) $(1, 1, 0, 0, 0, 1, 0)$, and (e) $(1, 0, 1, 0, 1, 0, 0)$. (c) is the only one that will never have three consecutive ones. (e) is the only one that will ever have five consecutive zeros. Among (a), (b), and (d), (a) is the only such that $(1,0,1)$ will never occur, and while $(1,1,0,1,0,0)$ will occur for (b), it won't for (d).
- For 4,5,6, and 7 ones, repeat the previous arguments with the roles of 0 and 1 reversed.

□

6. Extensions

6.1. Extension to prime regular tori

Theorem 6.1. *Let γ be the step distribution of a random walk $v(t)$ on \mathbb{Z}_n^d , for n prime and larger than five, and let $\gamma(k)$ be rational for all k . Then $v(t)$ is reconstructive only if the Fourier coefficients $\{\hat{\gamma}(x)\}_{x \in \mathbb{Z}_n^d}$ are distinct.*

Proof. Suppose that $\hat{\gamma}(x) = \hat{\gamma}(y)$ for some $x \neq y$, so that the Fourier coefficients aren't distinct. Again letting ω denote $\omega_n = e^{-\frac{2\pi}{n}i}$, we have

$$\sum_{k \in \mathbb{Z}_n^d} \gamma(k) \omega^{k \cdot x} = \sum_{k \in \mathbb{Z}_n^d} \gamma(k) \omega^{k \cdot y}.$$

Note that here $k \cdot y$ is the natural dot product over \mathbb{Z}_n^d . If we join terms with equal powers of ω then

$$\sum_{\ell \in \mathbb{Z}_n} \left(\sum_{\substack{k \text{ s.t.} \\ k \cdot x = \ell}} \gamma(k) \right) \omega^\ell = \sum_{\ell \in \mathbb{Z}_n} \left(\sum_{\substack{k \text{ s.t.} \\ k \cdot y = \ell}} \gamma(k) \right) \omega^\ell$$

and by the same argument as in the proof of Lemma 3.1 we have that, for all $\ell \in \mathbb{Z}_n$,

$$\sum_{\substack{k \text{ s.t.} \\ k \cdot x = \ell}} \gamma(k) = \sum_{\substack{k \text{ s.t.} \\ k \cdot y = \ell}} \gamma(k) \tag{1}$$

I.e., if k is distributed according to γ then $k \cdot x$ and $k \cdot y$ have the same distribution. Hence, if we denote $u_x(t) = v(t) \cdot x$ and $u_y(t) = v(t) \cdot y$ then we also have identical distributions, under γ , of $u_x(t)$ and $u_y(t)$.

Fix $g : \mathbb{Z}_n \rightarrow \{0, 1\}$, and let $f_x(k) = g(x \cdot k)$, and $f_y(k) = g(y \cdot k)$. Then $f_x(v(t)) = g(u_x(t))$, $f_y(v(t)) = g(u_y(t))$, and the distributions of $\{f_x(v(t))\}$ and $\{f_y(v(t))\}$ are identical, by the same coupling argument used in Lemma 3.2 above. Hence f_x and f_y can't be distinguished.

It remains to show that there exists a g such that f_x and f_y differ by more than a shift. We consider two cases.

1. Let x be a multiple of y , so that $x = \ell y$ for some $\ell \in \mathbb{Z}_n$, $\ell \neq 1$. Then the problem is essentially reduced to the one dimensional case of Theorem 1.3, with the random walk projected on y . We can set

$$g(k) = \begin{cases} 1 & k = 0, 1 \\ 0 & \text{o.w.} \end{cases}$$

when $\ell \neq -1$ and

$$g(k) = \begin{cases} 1 & k = 0, 1, 3 \\ 0 & \text{o.w.} \end{cases}$$

when $\ell = -1$.

Assume by way of contradiction that f_x and f_y differ by a shift, so that there exists a k_0 such that $f_x(k) = f_y(k + k_0)$ for all k . Since

$$f_x(k) = g(x \cdot k) = g(\ell y \cdot k)$$

and

$$f_y(k + k_0) = g(y \cdot (k + k_0)) = g(y \cdot k + y \cdot k_0)$$

for all k , then

$$g(\ell m) = g(m + m_0)$$

for some $m_0 \in \mathbb{Z}_n$ and all $m \in \mathbb{Z}_n$. That is, $g(m)$ is a shift of $g(\ell m)$. It is easy to verify that this is not possible in the case $\ell \neq -1$ nor in the case $\ell = -1$.

2. Otherwise x is not a multiple of y . Hence they are linearly independent.

We here set

$$g(k) = \begin{cases} 1 & k = 0 \\ 0 & \text{o.w.} \end{cases}$$

One can then view f_x (f_y), as the indicator function of the set elements of \mathbb{Z}_n^d orthogonal to x (y). Denote these linear subspaces as U_x and U_y .

Assume by way of contradiction that f_x and f_y differ by a shift, so that there exists a k_0 such that $f_x(k) = f_y(k + k_0)$ for all k . Then $U_x = U_y + k_0$. Since 0 is an element of both U_x and U_y then it follows that k_0 is also an element of both. But, being a linear space, U_y is closed under addition, and so $U_x = U_y + k_0 = U_y$. However, since x and y are linearly independent then their orthogonal spaces must be distinct, and we've reached a contradiction. □

6.2. Extension to products of prime tori

Recall that any abelian group H can be decomposed into $H = \mathbb{Z}_{n_1}^{d_1} \times \dots \times \mathbb{Z}_{n_m}^{d_m}$, where the n_i are distinct powers of primes. We call H "square free" when all the n_i 's are in fact primes. In this case too (for primes > 5) we show in Theorem 1.7 that the distinctness of Fourier coefficients is a tight condition for reconstructibility.

We can assume w.l.o.g. that the p_i are all distinct. We will prove two lemmas before proving the theorem.

Recall that $\mathbb{Q}(\omega_{p_1}, \dots, \omega_{p_{j-1}})$ is the field extension of \mathbb{Q} by $\omega_{p_1}, \dots, \omega_{p_{j-1}}$. The following is a straightforward algebraic claim and we provide the proof for completeness.

Lemma 6.2. *For all j , the minimal polynomial Q_j of ω_{p_j} over $\mathbb{Q}(\omega_{p_1}, \dots, \omega_{p_{j-1}})$ is*

$$Q_j(t) = \sum_{i=0}^{p_j-1} t^i.$$

Proof. Let $F_j = \mathbb{Q}(\omega_{p_1}, \dots, \omega_{p_j})$, let $F_{j-1} = \mathbb{Q}(\omega_{p_1}, \dots, \omega_{p_{j-1}})$, and let $\zeta = \omega_{p_1} \dots \omega_{p_j}$. The field F_j contains ζ and \mathbb{Q} , so $\mathbb{Q}(\zeta) \subset F_j$. Since each ω_{p_i} is a power of ζ , \mathbb{Q} and $\omega_{p_1}, \dots, \omega_{p_j}$ are all in $\mathbb{Q}(\zeta)$; thus, $F_j \subset \mathbb{Q}(\zeta)$. This allows us to conclude that $F_j = \mathbb{Q}(\zeta)$.

The degree of ζ over \mathbb{Q} is $(p_1 - 1) \dots (p_j - 1)$, since ζ is a primitive n -th root of unity and $(p_1 - 1) \dots (p_j - 1)$ is the number of integers coprime to n . Thus, the field extension $\mathbb{Q} \subset F_j$ has degree $[F_j : \mathbb{Q}] = [\mathbb{Q}(\zeta) : \mathbb{Q}] = (p_1 - 1) \dots (p_j - 1)$. By a similar argument, $[F_{j-1} : \mathbb{Q}] = (p_1 - 1) \dots (p_{j-1} - 1)$. So degree of the field extension $F_{j-1} \subset F_j$ is

$$[F_j : F_{j-1}] = [F_j : \mathbb{Q}] / [F_{j-1} : \mathbb{Q}] = p_j - 1.$$

Since the degree of the minimal polynomial of ω_{p_j} over F_{j-1} is the same as the degree of F_j over F_{j-1} , we can conclude that the degree of this minimal polynomial is $p_j - 1$. Since this is also the degree of ω_{p_j} over \mathbb{Q} , the minimal polynomial of ω_{p_j} over F_{j-1} is the same as the minimal polynomial of ω_{p_j} over \mathbb{Q} . Thus, the minimal polynomial Q_j of ω_{p_j} over F_{j-1} is

$$Q_j(t) = \sum_{i=0}^{p_j-1} t^i,$$

as desired. □

Lemma 6.3. *Suppose $\hat{\gamma}(x_1, \dots, x_m) = \hat{\gamma}(y_1, \dots, y_m)$ for $(x_1, \dots, x_m), (y_1, \dots, y_m) \in \mathbb{Z}_{p_1}^{d_1} \times \dots \times \mathbb{Z}_{p_m}^{d_m}$. Then for all $(\ell_1, \dots, \ell_m) \in \mathbb{Z}_{p_1} \times \dots \times \mathbb{Z}_{p_m}$,*

$$\sum_{\substack{(k_1, \dots, k_m) \\ k_i \cdot x_i = \ell_i \forall i}} \gamma(k_1, \dots, k_m) = \sum_{\substack{(k_1, \dots, k_m) \\ k_i \cdot y_i = \ell_i \forall i}} \gamma(k_1, \dots, k_m).$$

Proof. We will prove by induction on j that the following statement holds: for all $(\ell_{j+1}, \dots, \ell_m) \in \mathbb{Z}_{p_{j+1}} \times \dots \times \mathbb{Z}_{p_m}$,

$$\sum_{\substack{(k_1, \dots, k_m) \\ k_i \cdot x_i = \ell_i \forall i > j}} \gamma(k_1, \dots, k_m) \omega_{p_1}^{k_1 \cdot x_1} \dots \omega_{p_j}^{k_j \cdot x_j} = \sum_{\substack{(k_1, \dots, k_m) \\ k_i \cdot y_i = \ell_i \forall i > j}} \gamma(k_1, \dots, k_m) \omega_{p_1}^{k_1 \cdot y_1} \dots \omega_{p_j}^{k_j \cdot y_j}.$$

The base case $j = m$ is just the statement $\hat{\gamma}(x_1, \dots, x_m) = \hat{\gamma}(y_1, \dots, y_m)$. Now suppose we know that for all $(\ell_{j+1}, \dots, \ell_m)$

$$\sum_{\substack{(k_1, \dots, k_m) \\ k_i \cdot x_i = \ell_i \forall i > j}} \gamma(k_1, \dots, k_m) \omega_{p_1}^{k_1 \cdot x_1} \dots \omega_{p_j}^{k_j \cdot x_j} = \sum_{\substack{(k_1, \dots, k_m) \\ k_i \cdot y_i = \ell_i \forall i > j}} \gamma(k_1, \dots, k_m) \omega_{p_1}^{k_1 \cdot y_1} \dots \omega_{p_j}^{k_j \cdot y_j}.$$

Then ω_{p_j} is a root of the polynomial

$$P(t) = \sum_{\substack{(k_1, \dots, k_m) \\ k_i \cdot x_i = \ell_i \forall i > j}} \gamma(k_1, \dots, k_m) \omega_{p_1}^{k_1 \cdot x_1} \dots \omega_{p_{j-1}}^{k_{j-1} \cdot x_{j-1}} t^{k_j \cdot x_j} - \sum_{\substack{(k_1, \dots, k_m) \\ k_i \cdot y_i = \ell_i \forall i > j}} \gamma(k_1, \dots, k_m) \omega_{p_1}^{k_1 \cdot y_1} \dots \omega_{p_{j-1}}^{k_{j-1} \cdot y_{j-1}} t^{k_j \cdot y_j}.$$

But as in the proof of the previous theorem, Lemma 6.2 tells us that $P(t) = Q_j(t)$ or $P(t) \equiv 0$, and so $P(1) = 0 \neq p_j = Q_j(1)$ tells us that $P(t) \equiv 0$. Thus, the coefficient of t^{ℓ_j} must be zero for all choices of ℓ_j , establishing the desired statement for $j - 1$. When $j = 0$, this gives us the statement of the lemma. \square

Proof of Theorem 1.7. Suppose $\hat{\gamma}(x_1, \dots, x_m) = \hat{\gamma}(y_1, \dots, y_m)$ for $(x_1, \dots, x_m) \neq (y_1, \dots, y_m)$. Lemma 6.3 allows us to construct the following coupling. Let $v_1(1)$ be uniform and $v_1(t) - v_1(t - 1)$ be drawn according to γ . Let $v_2(t)$ be drawn according to γ , coupled so that $v_2(t)_i \cdot y_i = v_1(t)_i \cdot x_i$ for all i . By Lemma 6.3, this induces the correct distribution on $v_2(t)$. Now, choose an index j such that $x_j \neq y_j$, and let $f_1(k) = g(x_i \cdot k_i)$ and $f_2(k) = g(y_i \cdot k_i)$. The rest of the proof follows as in the proof of Theorem 6.1. \square

7. Open Problems

This work leaves open many interesting questions; we sketch some here.

- Here, we give an equivalent condition for reconstructivity when (a) the random walk is rational, and (b) the underlying graph corresponds to a group of the form $\mathbb{Z}_{p_1}^{d_1} \times \dots \times \mathbb{Z}_{p_k}^{d_k}$ for distinct primes $p_1, \dots, p_k > 5$. We know that this condition is not necessary when the random walk is irrational, or when $p_i = 3$ or 5 for some i . But is this condition necessary when the random walk is rational and the graph is a cycle of size, say, 27? What (if any) is an equivalent condition when the random walk is irrational?
- The techniques used in this paper do not extend directly to non-abelian groups, because the Fourier transform on a non-abelian group is very different from the Fourier transform on an abelian group. Nevertheless, it is possible that a sufficient condition for reconstructivity similar to the one given in Theorem 1.2 exists for non-abelian groups; proving such a condition is an interesting challenge.

- We focus only on characterizing which random walks are reconstructive. But there are many open questions about the equivalence class structure of non-reconstructive walks; for example:
 - For a given r.w., how many non-minimal equivalence classes are there, and of what size?
 - If the random walk has bounded range, are the equivalence classes of bounded size?
 - Are sceneries in the same equivalence class far from each other (i.e. one cannot be obtained from the other by a small number of changes)?
- One could also ask more practical questions, such as: how many steps are necessary to distinguish between two sceneries? This could be related, for example, to the mixing time of the random walk and/or its Fourier coefficients. A harder problem is: how many steps are necessary to reconstruct a scenery? Or: find an efficient algorithm to reconstruct a scenery. Such problems have been tackled before; see for example [9].
- An interesting question is the reconstruction of the step distribution, rather than the scenery. Which *known* function $f(k)$ would minimize the number of observations needed to reconstruct the *unknown* step distribution γ of a random walk $v(t)$?
- The entropy of $\{f(v_t)\}$, which depends both on the random walk and on the scenery, is a natural quantity to explore. Specifically, we can consider the average entropy per observation as the number of observations goes to infinity. In general, two sceneries that induce the same entropy for a given random walk do not have to be the same; for example, $(1, 0, 1, 0, \dots)$ and $(1, 1, 1, \dots)$ both have entropy going to zero for the simple random walk. (The first random walk will have one bit of entropy reflecting the starting bit, but as the number of observations grows, this becomes negligible.) Consider two functions equivalent under a given random walk when they induce the same entropy. What do these equivalence classes look like? Are there random walks for which the equivalence classes are minimal? What is the entropy of a random scenery under the simple random walk? Does it decrease if the walk is biased to one side?

8. Acknowledgments

The authors would like to thank Itai Benjamini, Elchanan Mossel, Yakir Reshef, and Ofer Zeitouni for helpful conversations.

Appendix A. Matzinger and Lember's theorem for abelian groups

We provide in this Appendix the proof of the following theorem, which is a straightforward generalization of Matzinger and Lember's Theorem 1.2 to abelian groups, and follows their proof scheme closely.

Theorem Appendix A.1 (Matzinger and Lember). *Let γ be the step distribution of a random walk on a finite abelian group H . Let $\hat{\gamma}$ be the Fourier Transform of γ . Then f can be reconstructed up to shifts if the Fourier coefficients $\{\hat{\gamma}(x)\}_{x \in \mathbb{Z}_n}$ are distinct.*

Let $H = \mathbb{Z}_{n_1}^{d_1} \cdots \mathbb{Z}_{n_m}^{d_m}$ be an abelian group, with the n_i 's distinct powers of primes. Let n be the order of H .

Appendix A.1. Autocorrelation

Given a function f on H , the autocorrelation $a_f(\ell)$ is defined as the inner product of f with f transformed by a k -shift:

$$a_f(\ell) = \sum_{k \in H} f(k) \cdot f(k + \ell). \quad (\text{A.1})$$

When $f : H \rightarrow \{0, 1\}$ is a labeling of the vertices of the random walk then we refer to a_f as the *spatial autocorrelation*.

It follows directly from the convolution theorem that \hat{a}_f , the Fourier transform of a_f , is equal to the absolute value squared of \hat{f} :

$$\hat{a}_f(x) = |\hat{f}(x)|^2. \quad (\text{A.2})$$

We consider a r.w. $v(t)$ over H with vertices labeled by $f : H \rightarrow \{0, 1\}$. As above, we let $v(1)$ be chosen uniformly at random, and set $\gamma(k) = \mathbb{P}[v(t+1) - v(t) = k]$.

We define the *temporal autocorrelation* b_f in the same spirit:

$$b_f(\ell) = \mathbb{E}[f(v(T)) \cdot f(v(T + \ell))]. \quad (\text{A.3})$$

Note that since the random walk is stationary then the choice of T is immaterial and b_f is indeed well defined.

There is a linear relation between the spatial and temporal autocorrelations:

Theorem Appendix A.2.

$$b_f(\ell) = \frac{1}{n} \sum_{x \in H} \hat{\gamma}(x)^\ell \hat{a}_f(x) \quad (\text{A.4})$$

Proof. We denote by $\gamma^{(\ell)}$ the function γ convoluted with itself ℓ times, over H . It is easy to convince oneself that $\gamma^{(\ell)}(k)$ is the distribution of the distance traveled by the particle in ℓ time periods, so that $\gamma^{(\ell)}(k) = \mathbb{P}[v(t + \ell) - v(t) = k]$.

Now, by definition we have that

$$b_f(\ell) = \mathbb{E}[f(v(T)) \cdot f(v(T + \ell))].$$

Since the random walk starts at a uniformly chosen vertex then

$$b_f(\ell) = \frac{1}{n} \sum_k \mathbb{E}[f(v(T)) \cdot f(v(T + \ell)) | v(T) = k].$$

Conditioning on the step taken at time T we get that

$$b_f(\ell) = \frac{1}{n} \sum_{k,x} f(k) \cdot \gamma^{(\ell)}(x) \cdot f(k+x).$$

Finally, changing the order of summation and substituting in $a_f(x)$ we get that

$$b_f(\ell) = \frac{1}{n} \sum_x \gamma^{(\ell)}(x) \cdot a_f(x).$$

Now, the expression $\sum_x \gamma^{(\ell)}(x) \cdot a_f(x)$ can be viewed as a dot product of two vectors in the vector space of functions from H to \mathbb{C} . Since the Fourier transform is an orthogonal transformation of this space we can replace these two functions by their Fourier transforms. By the convolution theorem we have that $\widehat{\gamma^{(\ell)}} = \hat{\gamma}^\ell$, and so

$$\begin{aligned} b_f(\ell) &= \frac{1}{n} \left(\gamma^{(\ell)}, a_f \right) \\ &= \frac{1}{n} \left(\hat{\gamma}^\ell, \hat{a}_f \right) \\ &= \frac{1}{n} \sum_{x \in \mathbb{Z}_n} \hat{\gamma}(x)^\ell \hat{a}_f(x). \end{aligned}$$

□

It follows from Theorem Appendix A.2 that the spatial autocorrelation a_f can be calculated from the temporal autocorrelation b_f whenever the Fourier coefficients $\{\hat{\gamma}(x)\}$ are distinct: the linear transformation mapping a_f to b_f is a Vandermonde matrix which is invertible precisely when the values of $\hat{\gamma}$ are distinct.

By its definition, b_f is determined by the distribution of $\{f(v(t))\}_{t=1}^\infty$. Hence it follows that:

Corollary Appendix A.3. *When the Fourier coefficients of γ are distinct then b_f uniquely determines a_f .*

However, it is possible for f_1 not to be a shift of f_2 , but for a_{f_1} to equal a_{f_2} . Thus, the above argument does not suffice to prove Theorem 1.2.

Appendix A.2. Bispectrum and beyond

A generalization of autocorrelation is the *bispectrum* (see, e.g., [10]):

$$A_f(\ell_1, \ell_2) = \sum_{k \in H} f(k) \cdot f(k + \ell_1) \cdot f(k + \ell_1 + \ell_2). \quad (\text{A.5})$$

We generalize further to what we call the multispectrum:

$$A_f(\ell_1, \dots, \ell_{n-1}) = \sum_{k \in H} f(k) \cdot f(k + \ell_1) \cdots f(k + \ell_1 + \dots + \ell_{n-1}). \quad (\text{A.6})$$

As above, we call A_f the spatial multispectrum. The relation between the Fourier transform of A_f and f is the following. Note that we transform A_f over H^{n-1} (where $n = |H|$):

$$\hat{A}_f(x_1, \dots, x_{n-1}) = \overline{\hat{f}(x_1)} \cdot \hat{f}(x_{n-1}) \cdot \prod_{i=1}^{n-2} \hat{f}(x_i - x_{i+1}), \quad (\text{A.7})$$

where \bar{z} denotes the complex conjugate of z .

We define as follows the temporal multispectrum:

$$B_f(\ell_1, \dots, \ell_{n-1}) = \mathbb{E}[f(v(T)) \cdot f(v(T + \ell_1)) \cdots f(v(T + \ell_1 + \dots + \ell_{n-1}))]. \quad (\text{A.8})$$

Note that, like b_f , B_f is determined by the distribution of $\{f(v(t))\}_{t=1}^\infty$.

Appendix A.3. Distinct Fourier Coefficients of γ imply reconstruction

Whereas a_f did not suffice to recover f , A_f suffices:

Lemma Appendix A.4. *Suppose $A_{f_1} = A_{f_2}$. Then f_1 is a shift of f_2 .*

Proof. First, note that $A_f(\ell_1, \dots, \ell_n) > 0$ iff there exists a k such that $f(k) = f(k + \ell_1) = \dots = f(k + \ell_1 + \dots + \ell_n) = 1$. Now, let $\hat{\ell}(f) := (\hat{\ell}_1(f), \dots, \hat{\ell}_n(f))$ be the lexicographically smallest n -tuple satisfying $A_f(\hat{\ell}_1(f), \dots, \hat{\ell}_n(f)) > 0$. Note that since $A_{f_1} = A_{f_2}$, we must also have $\hat{\ell}(f_1) = \hat{\ell}(f_2)$.

But $\hat{\ell}(f)$ determines f . Indeed, let i be the largest index such that $\ell_1 + \dots + \ell_i \leq n$. Then there is a k such that $k, k + \ell_1, k + \ell_1 + \ell_2, \dots, k + \ell_1 + \dots + \ell_i$ are exactly the indices at which f is 1: if any of these were indices at which f was 0 then $A_f(\hat{\ell}(f))$ would be zero, and if there were any more indices at which f was 1 then $\hat{\ell}$ would not be lexicographically the smallest.

Thus, f can be recovered uniquely up to a shift from A_f by a simple algorithm: find $\hat{\ell}(f)$, then read off the ones from the first several entries of $\hat{\ell}(f)$ as above, setting k to be 0 w.l.o.g. □

The following analogue of Theorem Appendix A.2 will be useful:

Lemma Appendix A.5.

$$\hat{B}_f(\ell_1, \dots, \ell_{n-1}) = \frac{1}{n} \sum_{x_1, \dots, x_{n-1}} \hat{\gamma}(x_1)^{\ell_1} \cdots \hat{\gamma}(x_{n-1})^{\ell_n} \cdot \hat{A}_f(x_1, \dots, x_{n-1}). \quad (\text{A.9})$$

Proof. The steps of this proof closely follow those of the proof of Theorem Appendix A.2.

$$\begin{aligned} B_f(\ell_1, \dots, \ell_{n-1}) &= \mathbb{E}[f(v(T)) \cdot f(v(T + \ell_1)) \cdots f(v(T + \ell_1 + \dots + \ell_{n-1}))] \\ &= \frac{1}{n} \sum_{k, x_1, \dots, x_{n-1}} f(k) \cdot \gamma^{(\ell_1)}(x_1) f(k + x_1) \cdots \gamma^{(\ell_{n-1})}(x_{n-1}) f(k + x_1 + \dots + x_{n-1}) \\ &= \frac{1}{n} \sum_{x_1, \dots, x_{n-1}} \gamma^{(\ell_1)}(x_1) \cdots \gamma^{(\ell_{n-1})}(x_{n-1}) \sum_k f(k) f(k + x_1) \cdots f(k + x_1 + \dots + x_{n-1}) \\ &= \frac{1}{n} \sum_{x_1, \dots, x_{n-1}} \gamma^{(\ell_1)}(x_1) \cdots \gamma^{(\ell_{n-1})}(x_{n-1}) A_f(x_1, \dots, x_{n-1}) \end{aligned}$$

Applying the Fourier transform as in Theorem Appendix A.2, we obtain the lemma. □

We now have what we need to complete the proof of Theorem 1.2:

Proof of Theorem Appendix A.1. We need only show that $B_{f_1} = B_{f_2}$ implies that $A_{f_1} = A_{f_2}$. But this follows because the matrix Γ mapping A_f to B_f is a tensor of M with itself $n - 1$ times, where M is the matrix mapping a_f to b_f . When the values of γ are distinct, M is invertible, so Γ is also invertible, giving us the desired result. □

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