Abstract

A binary labeling of a graph is a function from its nodes to \{0, 1\}. Scenery reconstruction is the problem of inferring a labeling given the labels observed by a particle performing a random walk on the graph.

We consider the question of when a random walk on a finite abelian group with a given step distribution is reconstructive, or can be used to reconstruct a binary labeling up to a shift. We focus initially on walks on undirected cycles. Matzinger and Lember (2006) give a sufficient condition for reconstructibility on cycles, involving the Fourier transform of the random walk’s step distribution. 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 use this result to show that rational random walks on prime cycles which have non-zero drift (for an appropriate notion of drift) are reconstructive, as is any random walk with a non-symmetric bounded step function, on a large enough cycle.

We extend our results to walks on a large class of abelian groups, namely products of prime cycles. These include some cycles of composite length as well as regular tori of prime length.

1 Introduction

Benjamini and Kesten [1] consider the following model: Given a known graph \( G = (V, E) \) and an unknown function \( f : V \to \{0, 1\} \) (i.e., a binary labeling of the vertices, or “scenery”), let \( v(t) \) (for \( t \in \mathbb{N} \)) be the position of a particle performing a random walk on \( G \). They give some conditions under which \( f \) can be reconstructed from \( \{f(v(t))\}_{t=1}^{\infty} \) with probability one, and show that in some cases it cannot be reconstructed. Lindenstrauss [3] showed that when \( G = \mathbb{Z} \) there exist uncountably many functions \( f \) that cannot be distinguished given \( \{f(v(t))\} \). On the other hand, Matzinger and Rolles [5] showed that when \( G = \mathbb{Z} \) and \( f \) is chosen uniformly, then almost all functions \( f \) can be reconstructed. Furthermore, \( f \) can be reconstructed in the interval \([-n, n]\) with high probability from a polynomial sample.

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 \( \gamma \) on \( \mathbb{Z}_n \) such that at each turn with probability \( \gamma(k) \) the particle jumps \( k \) steps: \( \gamma(k) = \mathbb{P}[v(t+1) - v(t) = k] \). We choose \( v(1) \) uniformly from \( \mathbb{Z}_n \).

In this setting we explore the conditions under which \( f \) can be reconstructed from \( \{f(v(t))\}_{t=1}^{\infty} \). Let the functions \( f_1 : \mathbb{Z}_n \to \{0, 1\} \) and \( f_2 : \mathbb{Z}_n \to \{0, 1\} \) be labelings of the vertices. Fixing the r.w.

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γ, we say that \( f_1 \) and \( f_2 \) belong to the same equivalence class if the distribution of \( \{ f_1(v(t)) \}_{t=1}^{\infty} \) is equal to \( \{ f_2(v(t)) \}_{t=1}^{\infty} \), in which case one cannot distinguish between \( f_1 \) and \( f_2 \).

A first observation is that if \( f_1 \) and \( f_2 \) differ only by a cyclic shift, i.e. there exists an \( \ell \) 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 1's.

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 \( f_1(k) = 0 \) for even \( k \) and 1 otherwise. Let \( f_2(k) = 0 \) for \( k \mod 6 \in \{0, 1, 2\} \) 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.](image)

The question that we tackle is the following: What are the equivalence classes for a given r.w. \( \gamma \)? In particular, which random walks induce minimal equivalence classes, allowing the reconstruction of \( f \) up to a shift?

When a random walk allows the reconstruction of any function (up to shift) we call it reconstructive:

**Definition 1.1.** Let \( \gamma : H \rightarrow \mathbb{R} \) be the step distribution of a random walk \( v(t) \) on a 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 \( \gamma \) 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 introduce the use of the Fourier transform to the study of this question. They prove the following theorem:

**Theorem 1.2** (Matzinger and Lember). Let $\gamma$ be the step distribution of a random walk $v(t)$ on $\mathbb{Z}_n$. Let $\hat{\gamma}$ be the Fourier Transform of $\gamma$. 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 group. We henceforth use $\hat{\gamma}$ to denote the Fourier transform of $\gamma$.

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 $\gamma$ is rational.

**Theorem 1.3.** Let $\gamma$ 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 $\gamma$ is rational (i.e., $\gamma(k)$ is rational for all $k$) then it can be viewed as a uniform distribution over a multiset $\Gamma$. 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 $\Gamma$ 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 $\Gamma$. 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 $\gamma : \mathbb{Z} \to [0, 1]$ on $\mathbb{Z}$, let $\gamma_n$ denote the step distribution on $\mathbb{Z}_n$ induced by $\gamma$ via

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

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

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

**Theorem 1.7.** Let $\gamma$ be the step distribution of a random walk $v(t)$ on $\mathbb{Z}^{d_1}_{p_1} \times \cdots \times \mathbb{Z}^{d_m}_{p_m}$, such that $\gamma(k_1, \ldots, k_m) \in \mathbb{Q}$ for all $(k_1, \ldots, k_m)$, 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.

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1 Matzinger 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.

2 Matzinger and Lember state it for “periodic sceneries on $\mathbb{Z}$”, which are equivalent to sceneries on cycles.
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.

We show that the rationality condition of our main theorem is tight by presenting an example of a r.w. 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 of \( \gamma : \mathbb{Z}_n \to \mathbb{C} \) is defined by

\[
\hat{\gamma}(x) = \sum_{k \in \mathbb{Z}_n} \omega_n^{kx} \gamma(k),
\]

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

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 \( H = \mathbb{Z}_{d_n}^d \) 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 \( \mathbb{Z}_{d_n}^d \) is thus

\[
\hat{\gamma}(x) = \sum_{k \in \mathbb{Z}_{d_n}^d} \omega_n^{kx} \gamma(k).
\]

The representation of abelian groups as tori is not unique. The canonical representation is \( H = \mathbb{Z}_{d_1}^{n_1} \cdots \mathbb{Z}_{d_m}^{n_m} \), 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 \( \mathbb{Z}_{d_i}^{n_i} \). The Fourier transform is

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

The \( n \)-th cyclotomic polynomial is the minimal polynomial of \( \omega_n \); i.e. the lowest degree polynomial over \( \mathbb{Q} \) that has \( \omega_n \) as a root and a leading coefficient of one. This polynomial must divide all non-zero polynomials over \( \mathbb{Q} \) that have \( \omega_n \) 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 \( \gamma \) 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 $\gamma$ 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 $\gamma$. 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 $\gamma$ 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 $\gamma$ is invariant under multiplication by 2 (over $\mathbb{Z}_7$): $2 \cdot \{1, 2, 4\} = \{1, 2, 4\}$. 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 $\mathbb{Z}_7$ with step distribution $\gamma$. 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 $\gamma$. 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 $\gamma$. 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 $\gamma$ is zero: $1 + 2 + 4 = 0 \mod 7$. 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.

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 $f_1(v_1(t)) = f_2(v_2(t))$. 

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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 $\gamma(x) = \gamma(y)$ 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 $\omega$ denote $\omega_n = e^{-\frac{2\pi i}{n}}$ and applying the definition of $\gamma$, we have

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

Since $\omega^n = 1$, $\omega$ 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

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

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

Since $P$ has $\omega_n$ as a root then $Q_n$ 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 $\gamma(x) = \gamma(y)$ for some $x, y \neq 0$, and if $f_1, f_2 : \mathbb{Z}_n \to \{0, 1\}$ are such that $f_1(k) = f_2(x^{-1}yk)$ for all $k$, then $\gamma$ cannot distinguish between $f_1$ and $f_2$.

**Proof.** Let $v_1(t)$ be a $\gamma$-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 $\gamma$. 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

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

where
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
\[
0 \equiv P(t)
= \sum_{k=0}^{n-1} \gamma(k) t^{kx (mod \ n)} - \sum_{k=0}^{n-1} \gamma(k) t^{ky (mod \ n)}
= 1 - \sum_{k=0}^{n-1} \gamma(k) t^{ky (mod \ n)}
= 1 - \sum_{k=0}^{n-1} \gamma(ky^{-1}) t^{k}
\]
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, \( \gamma \) 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 prove Theorems 1.5 and 1.6.

4.1 Drift and reconstruction

A step distribution \( \gamma \) such that \( \gamma(k) \in \mathbb{Q} \) for all \( k \) can be viewed as a uniform distribution over a multiset \( \Gamma \). Given \( \Gamma \), define the drift of a random walk on \( \mathbb{Z}_n \) with step function \( \Gamma \) as \( D(\Gamma) = \sum_{k \in \Gamma} k \), with addition in \( \mathbb{Z}_n \).

**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 \( \Gamma \). Then if \( D(\Gamma) \neq 0 \) then \( v(t) \) is reconstructive.

**Proof.** 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 \( \hat{\gamma}(x) = \hat{\gamma}(y) \). 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
\[
D(\Gamma) = \sum_{k \in \Gamma} k \quad = \sum_{k \in \Gamma} x^{-1}yk \quad = xy^{-1}D(\Gamma)
\]
so $D(\Gamma) = 0$. \qed

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 that in this case, either the random walk is symmetric, or for large enough prime cycles, the walk is reconstructive. A random walk $\gamma$ 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 $f(-k)$.

Given a distribution $\gamma : \mathbb{Z} \to [0,1]$, let $\gamma_n$ denote the step distribution on $\mathbb{Z}_n$ induced by $\gamma$ via the natural embedding $\gamma_n(k) = \sum_{a \equiv k \mod n} \gamma(a)$. Theorem (1.6). Let $\gamma : \mathbb{Z} \to [0,1]$ be a distribution over $\mathbb{Z}$ with bounded support, and assume $\gamma(a) \in \mathbb{Q}$ for all $a$. Then either $\gamma$ is symmetric, or there exists an $N$ such that for all prime $n > N$, $\gamma_n$ is reconstructive.

We will need two lemmas in order to prove this theorem.

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

Lemma 4.1. Let $\Gamma = (a_1, \ldots, a_m) \in \mathbb{Z}^m$ be a multiset. Let $\Gamma_n = (k_1, \ldots, k_m) \in \mathbb{Z}_n^m$ be the natural embedding of $\Gamma$ 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 $\nu \Gamma_n = \Gamma_n$ then $\nu \in \{-1, 0, 1\}$.

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

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

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

Proof. Suppose the random 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.

Proof of Theorem 1.6. Let $\Gamma \subset \mathbb{Z}$ correspond to $\gamma$ as above (i.e., $\gamma$ is uniformly distributed over the multiset $\Gamma$). 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 $c = (c_1, \ldots, c_m)$, define the multiset $c(\Gamma)$ as

$$c(\Gamma) = c_1 \Gamma + \ldots + c_m \Gamma = \{c_1 s_1 + \ldots + c_m s_m : s_i \in \Gamma\}.$$

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 $\Gamma$ is one. Then by the Chinese remainder theorem, there exists a $c$ such that $1 \in c(\Gamma)$. Hence we can apply Lemma 4.2 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 $\Gamma$. 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 $v \in \{-1, 0, 1\}$.

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 $\gamma$ 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 $riv(k) = riv(-k)$ 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 $n < 5$, 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 $\gamma$ 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 $\gamma$ 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 $\gamma$ 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), (1, 0, 1, 0, 0, 0), (1, 0, 0, 1, 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), (b) (1, 1, 0, 1, 0, 0), (c) (1, 1, 0, 0, 1, 0), (d) (1, 1, 0, 0, 0, 1, 0), and (e) (1, 1, 0, 1, 0, 0). (c) is the only one that will never have three consecutive ones. (e) is the only 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.

\[\square\]

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 γ(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.

Proof. Suppose that \(\hat{\gamma}(x) = \hat{\gamma}(y)\) for some \(x \neq y\), so that the Fourier coefficients aren’t distinct. Again letting \(\omega = e^{\frac{-2\pi i}{n}}\), 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 \(\omega\) then

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

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

\[\sum_{k \text{ s.t. } k \cdot x = \ell} \gamma(k) = \sum_{k \text{ s.t. } k \cdot y = \ell} \gamma(k) \quad (1)\]

I.e., if \(k\) is distributed according to \(\gamma\) 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 \(\gamma\), 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.

\[\square\]

6.2 Extension to products of prime tori

Recall that any abelian group \( H \) can be decomposed into \( H = \mathbb{Z}_{n_1}^{d_1} \times \cdots \times \mathbb{Z}_{n_m}^{d_m} \), 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 that the distinctness of Fourier coefficients is a tight condition for reconstructibility.

**Theorem (1.7).** Let \( \gamma \) 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 \( \gamma(k_1, \ldots, k_m) \in \mathbb{Q} \) for all \( (k_1, \ldots, k_m) \), 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.

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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 $\mathbb{Q}(\omega_{p_1}, \ldots, \omega_{p_{j-1}})$ is the field extension of $\mathbb{Q}$ by $\omega_{p_1}, \ldots, \omega_{p_{j-1}}$.

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

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

**Proof.** Let $n = p_1 \cdots p_j$, let $F_j = \mathbb{Q}(\omega_{p_1}, \ldots, \omega_{p_j})$, let $F_{j-1} = \mathbb{Q}(\omega_{p_1}, \ldots, \omega_{p_{j-1}})$, and let $\zeta = \omega_{p_1} \cdots \omega_{p_j}$. $F_j$ contains $\zeta$ so $F_j \supset \mathbb{Q}(\zeta)$, and since each $\omega_{p_i}$ is a power of $\zeta$, $F_j \subset \mathbb{Q}(\zeta)$; thus, $F_j = \mathbb{Q}(\zeta)$. The degree of $\zeta$ over $\mathbb{Q}$ is $(p_1 - 1) \cdots (p_j - 1)$, since $\zeta$ is a primitive $n$-th root of unity and $(p_1 - 1) \cdots (p_j - 1)$ is the number of integers coprime to $n$. Thus, $[F_j : \mathbb{Q}] = [\mathbb{Q}(\zeta) : \mathbb{Q}] = (p_1 - 1) \cdots (p_j - 1)$. Similarly, $[F_{j-1} : \mathbb{Q}] = (p_1 - 1) \cdots (p_{j-1} - 1)$, so $[F_j : F_{j-1}] = [F_j : \mathbb{Q}]/[F_{j-1} : \mathbb{Q}] = p_j - 1$, so $p_j - 1$ is the degree of the minimal polynomial of $\omega_{p_j}$ over $F_{j-1}$. Since this is also the degree of $\omega_{p_j}$ over $\mathbb{Q}$, the minimal polynomial of $\omega_{p_j}$ over $F_{j-1}$ is the same as the minimal polynomial of $\omega_{p_j}$ over $\mathbb{Q}$, which is the one given in the lemma.

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

$$\sum_{(k_1 \cdots k_m) \mid \ell_i \forall i} \gamma(k_1, \ldots, k_m) = \sum_{(k_1 \cdots k_m) \mid \ell_i \forall i} \gamma(k_1, \ldots, k_m).$$  

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

$$\sum_{(k_1 \cdots k_m) \mid \ell_i \forall i, k_i \neq \ell_i} \gamma(k_1, \ldots, k_m) \omega_{p_1}^{k_1 x_1} \cdots \omega_{p_j}^{k_j x_j} = \sum_{(k_1 \cdots k_m) \mid \ell_i \forall i, k_i \neq \ell_i} \gamma(k_1, \ldots, k_m) \omega_{p_1}^{k_1 y_1} \cdots \omega_{p_j}^{k_j y_j}.$$  

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

$$\sum_{(k_1 \cdots k_m) \mid \ell_i \forall i, k_i \neq \ell_i} \gamma(k_1, \ldots, k_m) \omega_{p_1}^{k_1 x_1} \cdots \omega_{p_j}^{k_j x_j} = \sum_{(k_1 \cdots k_m) \mid \ell_i \forall i, k_i \neq \ell_i} \gamma(k_1, \ldots, k_m) \omega_{p_1}^{k_1 y_1} \cdots \omega_{p_j}^{k_j y_j}.$$  

Then $\omega_{p_j}$ is a root of the polynomial

$$P(t) = \sum_{(k_1 \cdots k_m) \mid \ell_i \forall i, k_i \neq \ell_i} \gamma(k_1, \ldots, k_m) \omega_{p_1}^{k_1 x_1} \cdots \omega_{p_{j-1}}^{k_{j-1} x_{j-1}} t^{k_j x_j} - \sum_{(k_1 \cdots k_m) \mid \ell_i \forall i, k_i \neq \ell_i} \gamma(k_1, \ldots, k_m) \omega_{p_1}^{k_1 y_1} \cdots \omega_{p_{j-1}}^{k_{j-1} y_{j-1}} t^{k_j y_j}.$$  

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 $t^{j-1}$ must be zero for all choices of $\ell_j$, establishing the desired statement for $j - 1$. When $j = 0$, this gives us the statement of the lemma.

**Proof of Theorem 7.1.** Suppose $\hat{\gamma}(x_1, \ldots, x_m) = \hat{\gamma}(y_1, \ldots, y_m)$ for $(x_1, \ldots, x_m) \neq (y_1, \ldots, y_m)$. Lemma 6.3 allows us to construct the following coupling. Let $v_1(t)$ be uniform and $v_1(t) - v_1(t - 1)$ be drawn according to $\gamma$. Let $v_2(t)$ be drawn according $\gamma$, coupled so that $v_2(t) \cdot y_i = v_1(t - 1) \cdot x_i$ 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.

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 $\mathbb{Z}_{p_1}^{d_1} \times \cdots \times \mathbb{Z}_{p_k}^{d_k}$ for distinct primes $p_1, \ldots, p_k > 5$. 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 [5].

- 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 $\gamma$ 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, $(1, 0, 1, 0, \ldots)$ and $(1, 1, 1, \ldots)$ 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?
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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 A.1** (Matzinger and Lember). *Let $\gamma$ be the step distribution of a random walk on a finite abelian group $H$. Let $\hat{\gamma}$ be the Fourier Transform of $\gamma$. Then $f$ can be reconstructed up to shifts if the Fourier coefficients $\{\hat{\gamma}(x)\}_{x \in \mathbb{Z}}$ are distinct.*

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

### 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:

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

When $f : H \to \{0, 1\}$ 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 $\hat{f}$:

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

We consider a r.w. $v(t)$ over $H$ with vertices labeled by $f : H \to \{0, 1\}$. 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:

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

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 A.2.**

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

*Proof*. We denote by $\gamma^{(\ell)}$ the function $\gamma$ convoluted with itself $\ell$ times, over $H$. It is easy to convince oneself that $\gamma^{(\ell)}(k)$ is the distribution of the distance traveled by the particle in $\ell$ 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 $\hat{\gamma}^{(\ell)} = \hat{\gamma}^\ell$, and so

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

It follows from Theorem 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.

We claim without proof that $b_f$ can be calculated given the distribution of $\{f(v(t))\}_{t=1}^{\infty}$. Hence it follows that:

**Corollary A.3.** When the Fourier coefficients of $\gamma$ are distinct then the $b_f$ uniquely determine the $a_f$.

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.

### A.2 Bispectrum and beyond

A generalization of autocorrelation is the **bispectrum** (see, e.g., [6]):

$$A_f(\ell_1, \ell_2) = \sum_{k \in H} f(k) \cdot f(k + \ell_1) \cdot f(k + \ell_1 + \ell_2).$$  \hspace{1cm} (6)

We generalize further to what we call the multispectrum:

$$A_f(\ell_1, \ldots, \ell_{n-1}) = \sum_{k \in H} f(k) \cdot f(k + \ell_1) \cdots f(k + \ell_1 + \cdots + \ell_{n-1}).$$  \hspace{1cm} (7)
Thus \( g \) is a shift of \( A \) because the matrix \( \Gamma \) mapping \( f \) is the following. Note that we transform \( A_f \) over \( H^{n-1} \) (where \( n = |H| \)):

\[
\hat{A}_f(x_1, \ldots, x_{n-1}) = \hat{f}(x_1) \cdot \hat{f}(x_{n-1}) \cdot \prod_{i=1}^{n-2} \hat{f}(x_i - x_{i+1}),
\]

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

We define as follows the temporal multispectrum:

\[
B_f(\ell_1, \ldots, \ell_{n-1}) = E[f(v(T)) \cdot f(v(T + \ell_1)) \cdots f(v(T + \ell_1 + \cdots + \ell_{n-1}))].
\]

We claim (again without proof) that \( B_f \) can be calculated given the distribution of \( \{f(v(t))\}_{t=1}^{\infty} \).

A.3 Distinct Fourier Coefficients of \( \gamma \) imply reconstruction

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

**Lemma A.4.** Suppose \( A_{f_1} = A_{f_2} \). Then \( f_1 \) is a shift of \( f_2 \).

**Proof.** First, note that \( A_f(\ell_1, \ldots, \ell_n) > 0 \) if and only if there exists a \( k \) such that \( f(k) \cdot f(k + \ell_1) \cdots f(k + \ell_1 + \cdots + \ell_n) = 1 \). Let \( g_1, \ldots, g_2^p \) be the functions \( H \) to \{0,1\}, and let \( \vec{\ell} \) be an \( n \)-tuple that describes the jumps of a walk that visits all the locations where \( g_i(k) = 1 \); there exists a \( k_i \) such that, for all \( k \), \( g_i(k) = 1 \) iff \( k_i + \sum_{j=1}^p \ell_j = k \) for some \( p \). Clearly, if \( \sum_k g_i(k) > \sum_k g_j(k) \) then \( A_{g_i}(\vec{\ell}_i) = 0 \), and if \( \sum_k g_i(k) = \sum_k g_j(k) \), then \( A_{g_j}(\vec{\ell}_i) > 0 \) iff \( g_j \) is a shift of \( g_i \). In this case the shift will be \( k_i - k_j \).

Now, suppose \( A_{g_i} = A_{g_j} \). If \( \sum_k g_i(k) = \sum_k g_j(k) \) then \( A_{g_i}(\vec{\ell}_i) = A_{g_j}(\vec{\ell}_j) > 0 \) implies that \( g_i \) is a shift of \( g_j \). Otherwise suppose w.l.o.g. that \( \sum_k g_i(k) > \sum_k g_j(k) \), then \( A_{g_j}(\vec{\ell}_i) = 0 \neq A_{g_i}(\vec{\ell}_i) \). Thus \( A_{g_i} = A_{g_j} \) if and only if \( g_i \) is a shift of \( g_j \).

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

**Lemma A.5.**

\[
\hat{B}_f(\ell_1, \ldots, \ell_{n-1}) = \frac{1}{n} \sum_{x_1, \ldots, x_{n-1}} \hat{\gamma}(x_1)^{\ell_1} \cdots \hat{\gamma}(x_{n-1})^{\ell_n} \cdot \hat{A}_f(x_1, \ldots, x_{n-1}).
\]

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

\[
B_f(\ell_1, \ldots, \ell_{n-1}) = E[f(v(T)) \cdot f(v(T + \ell_1)) \cdots f(v(T + \ell_1 + \cdots + \ell_{n-1}))]
\]

\[
= \frac{1}{n} \sum_{k, x_1, \ldots, x_{n-1}} \hat{f}(k) \cdot \hat{\gamma}(x_1)^{\ell_1}(k) f(k + x_1) \cdots \hat{\gamma}(x_{n-1})^{\ell_{n-1}}(k) f(k + x_1 + \cdots + x_{n-1})
\]

\[
= \frac{1}{n} \sum_{x_1, \ldots, x_{n-1}} \hat{\gamma}(x_1)^{\ell_1}(x_1) \cdots \hat{\gamma}(x_{n-1})^{\ell_{n-1}}(x_{n-1}) \sum_k \hat{f}(k) f(k + x_1) \cdots f(k + x_1 + \cdots + x_{n-1})
\]

\[
= \frac{1}{n} \sum_{x_1, \ldots, x_{n-1}} \hat{\gamma}(x_1)^{\ell_1}(x_1) \cdots \hat{\gamma}(x_{n-1})^{\ell_{n-1}}(x_{n-1}) \hat{A}_f(x_1, \ldots, x_{n-1})
\]

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

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

**Proof of Theorem A.7** 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 \( \Gamma \) 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 \( \gamma \) are distinct, \( M \) is invertible, so \( \Gamma \) is also invertible, giving us the desired result.
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