Old and new coding techniques for data compression, error correction and nonstandard situations

Lecture I: data compression ... data encoding

Efficient information encoding to:

- reduce **storage** requirements,
- reduce transmission requirements,
- often reduce access time for storage and transmission (decompression is usually faster than HDD, e.g. 500 vs 100MB/s)

Jarosław Duda Nokia, Kraków 25. IV. 2016 Symbol frequencies from a version of the British National Corpus containing 67 million words (http://www.yorku.ca/mack/uist2011.html#f1):

Brute: $lg(27) \approx 4.75$ bits/symbol $(x \rightarrow 27x + s)$ Huffman uses: $H' = \sum_i p_i \mathbf{r_i} \approx 4.12$ bits/symbol Shannon: $H = \sum_i p_i \lg(1/p_i) \approx 4.08$ bits/symbol We can theoretically improve by $\approx 1\%$ here $\Delta H \approx 0.04$ bits/symbol

Order 1 Markov: ~ **3.3** bits/symbol (~gzip) Order 2: ~**3.1** bps, word: ~**2.1** bps (~ZSTD) Currently best compression: $\underline{\text{cmix-v9}}$ (PAQ) (http://mattmahoney.net/dc/text.html) 10^9 bytes of text from Wikipedia (enwik9) into **123**874398 bytes: ≈ **1** bit/symbol $10^8 \rightarrow \mathbf{156}27636$ $10^6 \rightarrow \mathbf{181}476$ Hilberg conjecture: $H(n) \sim n^\beta$, $\beta < 0.9$

... lossy video compression: $> 100 \times$ reduction

Symbol	Frequency	Huffman Code
[space]	67962112	111
е	37907119	010
t	28691274	1101
а	24373121	1011
0	23215532	1001
i	21820970	1000
n	21402466	0111
s	19059775	0011
h	18058207	0010
r	17897352	0001
ľ	11730498	10101
d	10805580	01101
С	8982417	00001
u	8022379	00000
f	7486889	110011
m	7391366	110010
W	6505294	110001
У	5910495	101001
р	5719422	101000
g	5143059	011001
b	4762938	011000
V	2835696	1100000
k	1720909	11000011
Х	562732	110000100
j	474021	1100001011
q	297237	11000010101
z	93172	11000010100

Lossless compression – fully reversible,

e.g. gzip, gif, png, JPEG-LS, FLAC, lossless mode in h.264, h.265 (~50%)

Lossy – better compression at cost of distortion

Stronger distortion – better compression (<u>rate distortion theory</u>, <u>psychoacoustics</u>)

General purpose (lossless, e.g. gzip, rar, lzma, bzip, zpaq, Brotli, ZSTD) vs **specialized compressors** (e.g. audiovisual, text, DNA, numerical, mesh,...)

For example **audio** (http://www.bobulous.org.uk/misc/audioFormats.html):

Wave: 100%, FLAC: 67%, Monkey's: 63%, MP3: 18%

720p **video** - uncompressed: \sim 1.5 GB/min, lossy h.265: \sim 10MB/min

Lossless very data dependent, speed-ratio tradeoff

PDF: ~80%, RAWimage: 30-80%, binary: ~20-40%, txt: ~12-30%,

source code: ~20%, 10000URLs: ~20%, XML:~6%, xls: ~2%, mesh: <1%

General scheme for Data Compression ... data encoding:

1) Transformations, predictions

To decorrelate data, make it more predictable, encode only new information Delta coding, YCrCb, Fourier, Lempel-Ziv, Burrows-Wheeler, MTF, RLC ...

2) If lossy, quantize coefficients (e.g. $c \rightarrow \text{round}(c/Q)$)

sequence of context_ID, symbol)

3) Statistical modeling of final events/symbols

Static, parametrized, stored in headers, context-dependent, adaptive

4) (Entropy) coding: use $\lg(1/p_s)$ bits, $H = \sum_s p_s \lg(1/p_s)$ bits total

Prefix/Huffman: fast/cheap, but inaccurate $(p \sim 2^{-r})$

Range/arithmetic: costly (multiplication), but accurate

Asymmetric Numeral Systems – fast and accurate

general (Apple LZFSE, Fb ZSTD), DNA (CRAM), games (LZNA, BitKnit), Google VP10, WebP

Part 1: Transformations, predictions, quantization

Delta coding: write relative values (differences) instead of absolute

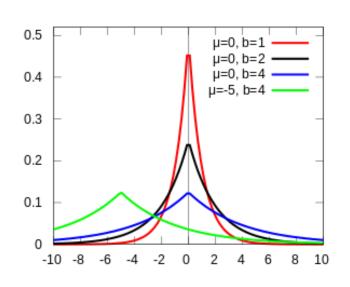
e.g. time $(1, 5, 21, 28, 34, 44, 60) \rightarrow (1, 4, 16, 7, 6, 10, 6)$

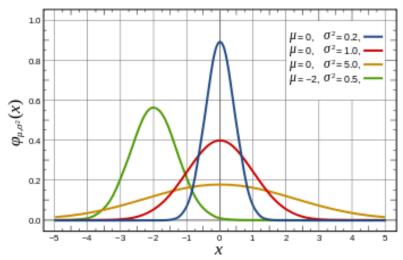
the differences often have some parametric probability distribution:

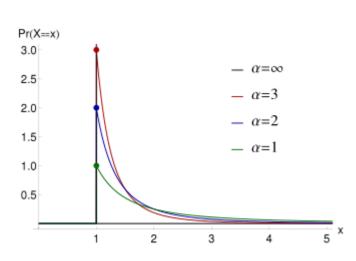
Laplacian distribution (geometric): $Pr(x) = \frac{1}{2b} \exp\left(-\frac{|x-\mu|}{b}\right)$

Gaussian distribution (normal): $\Pr(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$

Pareto distribution: $\Pr(x) \propto \frac{1}{x^{\alpha+1}}$







JPEG LS - simple prediction

https://en.wikipedia.org/wiki/Lossless JPEG

Source Image Data

Table Specifications

Lossless Encoder

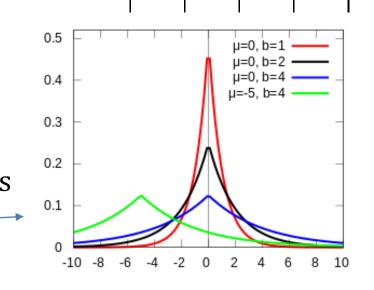
- scan pixels line-by-line
- **predict** X (edge detection):

$$X = \begin{cases} \min(A, B) & \text{if } C \ge \max(A, B) \\ \max(A, B) & \text{if } C \le \min(A, B) \\ A + B - C & \text{otherwise.} \end{cases}$$

- find context determining coding parameters:

$$(D - B, B - C, C - A)$$
 $(\frac{9^3 + 1}{2} = 365 \text{ contexts})$

- (entropy) **coding** of **differences** using Golomb codes (good prefix code for **Laplace distribution**) with **parameter** *m* **accordingly to context**

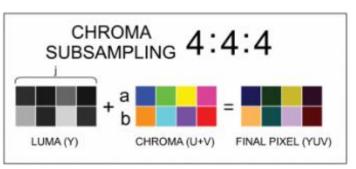


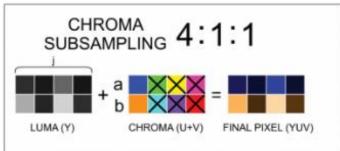
X

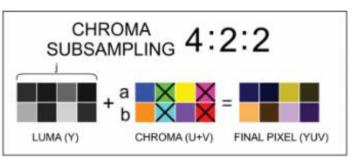
Color transformation to better exploit **spatial correlations**

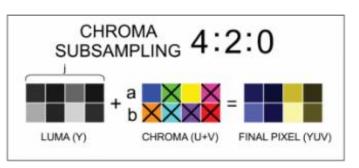
YCbCr:

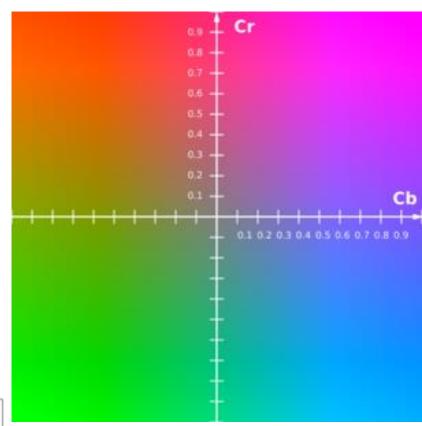
Y – luminance/brightness Cb, Cr – blue, red difference











Chroma subsampling In **lossy** compression (usually 4:2:0)

Color depth:

3x8 – true color

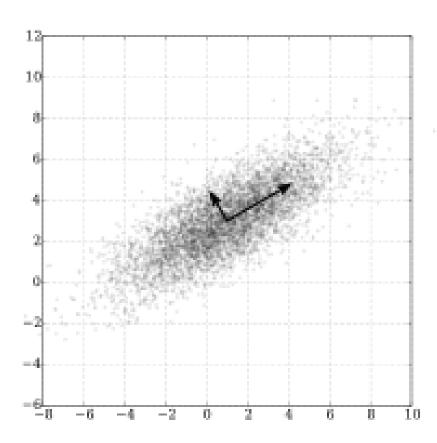
3x10,12,16 – deep color

Karhunen-Loève transform to decorrelate into independent variables

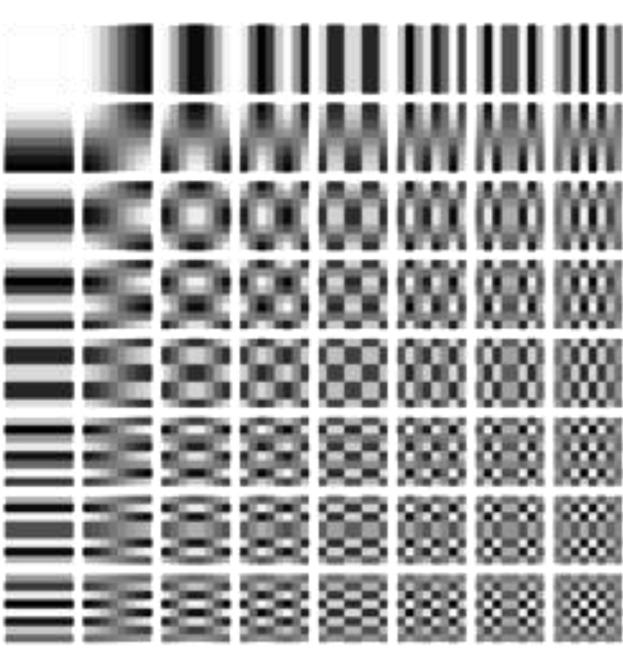
Often close to Fourier (DCT):

(energy preserving, frequency domain)

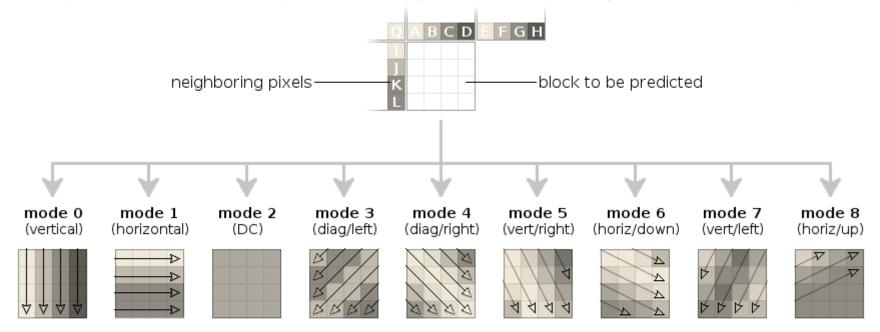
(stored quantized in JPEG)



Principal Component Analysis

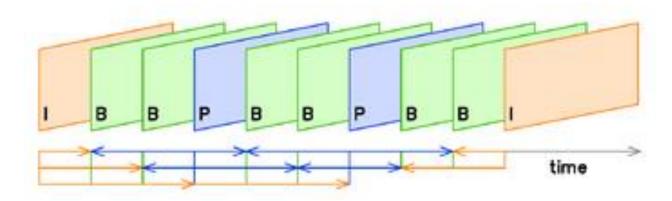


Video: predict values (in blocks), encode only difference (residue)

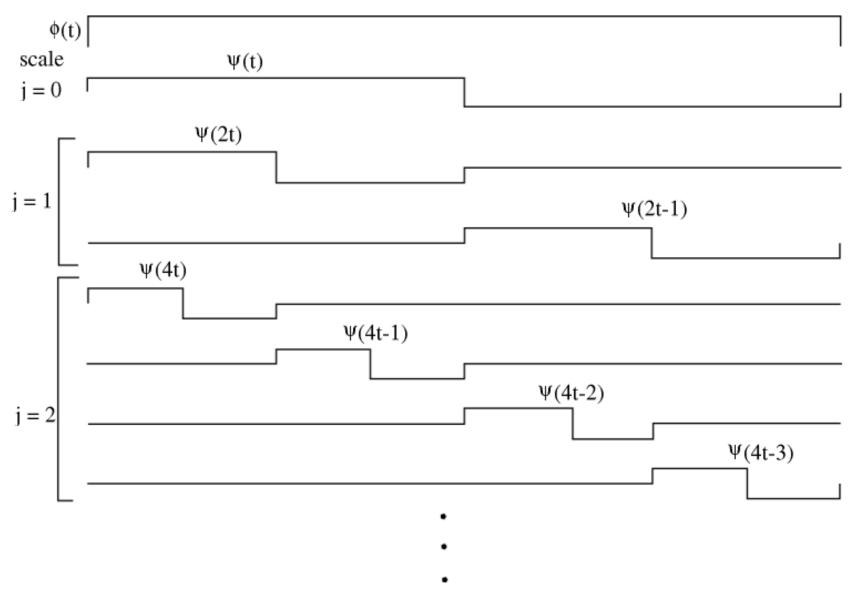


AVC/H.264 intra prediction modes

intra-prediction (in a frame, choose and encode mode),
inter-prediction (between frames, use motion of objects)



DCT – fixed support, Wavelets – varying support, e.g. JPEG2000 Haar wavelets:

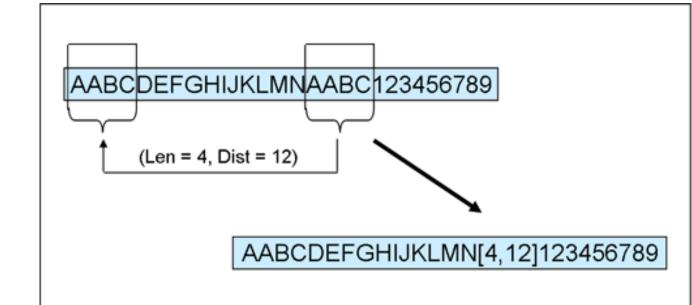


Progressive decoding: send low frequencies first, then further to improve quality

Lempel-Ziv (large family)
Replace repeats with
position and length
(decoding is just parsing)

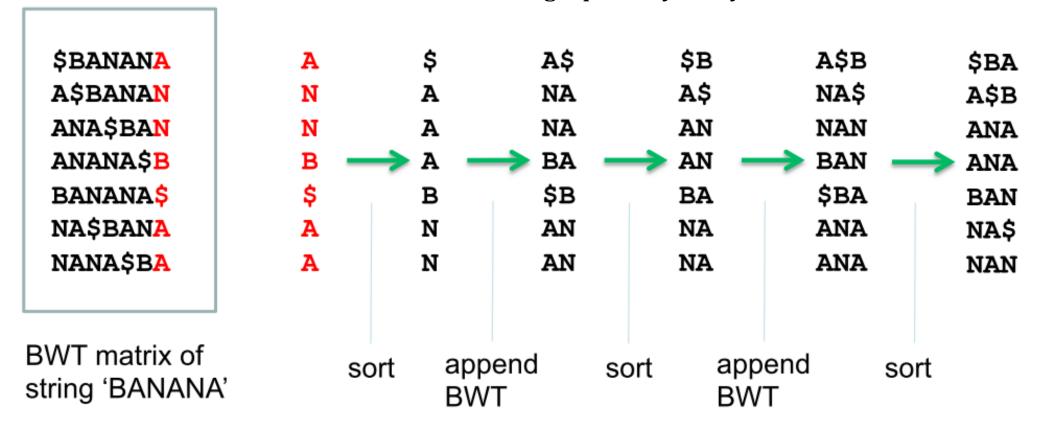
https://github.com/inikep/lzbench i5-4300U,

100MB total files (from W8.1):



	method	Compr.[MB/s]	Decomp.[MB/s]	Ratio
lz4fast r131 level 17	LZ	994	3172	74 %
lz4 r131	LZ	497	2492	62 %
lz5hc v1.4.1 level 15	LZ	2.29	724	44 %
Zlib (gzip) level 1	LZ + Huf	45	197	49 %
Zlib (gzip) level 9	LZ + Huf	7.5	216	45 %
ZStd v0.6.0 level 1	LZ + tANS	231	595	49 %
ZStd v0.6.0 level 22	LZ + tANS	2.25	446	37 %
Google Brotli level 0	LZ + o1 Huf	210	195	50 %
Google Brotli level 11	LZ + o1 Huf	0.25	170	36 %

Burrows - Wheeler Transform: sort lexicographically all cyclic shifts, take last column



Usually improves statistical properties for compression (e.g. text, DNA) https://sites.google.com/site/powturbo/entropy-coder benchmark:

	enwik9 (1GB)	enwik9 + BWT	Speed (BWT, MB/s)
O1 rANS	55.7 %	21.8 %	193/403
TurboANX (tANS)	63.5 %	24.3 %	492/874
Zlibh (Huffman)	63.8 %	28.5 %	307/336

Move-to-front (MTF, Bentley 86) – move last symbol to front of alphabet

<u>a</u> bracadabra		a,b,r,c,d
a b racadabra	0	a, <u>b</u> ,r,c,d
ab <u>r</u> acadabra	0,1	b,a, <u>r</u> ,c,d
abr <u>a</u> cadabra	0,1,2	r,b, <u>a</u> ,c,d
abra <u>c</u> adabra	0,1,2,2	a,r,b, c ,d
abrac <u>a</u> dabra	0,1,2,2,3	c, <u>a</u> ,r,b,d
abraca d abra	0,1,2,2,3,1	a,c,r,b, <u>d</u>
abracadabra	0,1,2,2,3,1,4,	1,4,4,2

Often used with BWT:

mississipi \rightarrow (BWT) \rightarrow pssmipissii \rightarrow (MTF) \rightarrow 23033313010 "To be or not to be..." : 7807 bits of entropy (symbol-wise)

7033 bits after MTF, 6187 bits after BWT+MTF (7807 after BWT only)

Binning – most significant bits of floats often have characteristic distribution

1.0 $\Pr(start \leq v)$

8.0

0.6

 $\overline{2^{24}}$ $\overline{2^{24}}$

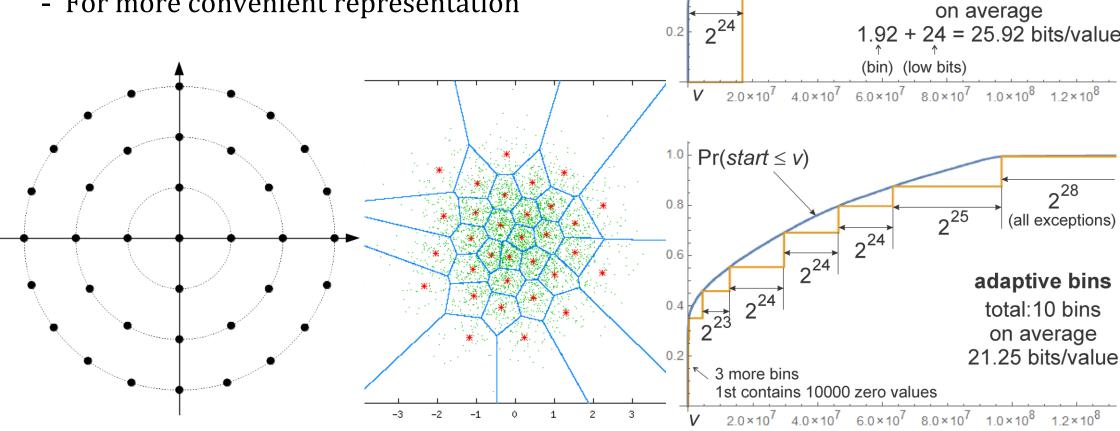
simple bins

total:15 bins

Quantization, e.g. $c \rightarrow \text{round}(c/Q)$ store only bin number (rate distortion theory)

Vector quantization (many coordinates at once)

- (r, angle) for energy conservation (e.g. <u>Daala</u>)
- For more convenient representation



Part 2: (Entropy) coding – the heart of data compression

Transformations, predictions, quantization etc.

have lead to a sequence of symbols/event we finally need to encode

Optimal storage of symbol of probability p uses lg(1/p) bits

Using **approximated** probabilities means **suboptimal** compression ratio We need to **model these probabilities**, then use **(entropy) coder** with them

For example **unary coding:** $\mathbf{0} \to 0$, $\mathbf{1} \to 10$, $\mathbf{2} \to 110$, $\mathbf{3} \to 1110$, $\mathbf{4} \to 11110$, ... Is optimal if $\Pr(\mathbf{0}) = 0.5$, $\Pr(\mathbf{1}) = 0.25$, ..., $\Pr(\mathbf{k}) = 2^{-k-1}$ (geometric)

Encoding (p_i) distribution with entropy coder optimal for (q_i) distribution costs

$$\Delta H = \sum_{i} p_{i} \lg(1/q_{i}) - \sum_{i} p_{i} \lg(1/p_{i}) = \sum_{i} p_{i} \lg\left(\frac{p_{i}}{q_{i}}\right) \approx \frac{1}{\ln(4)} \sum_{i} \frac{(p_{i} - q_{i})^{2}}{p_{i}}$$

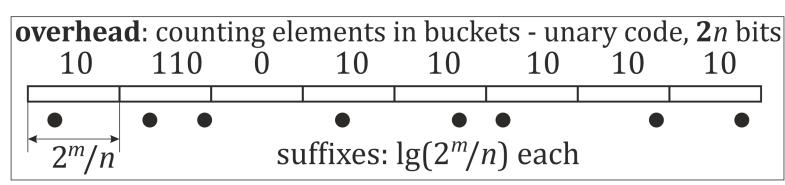
more bits/symbol - so called Kullback-Leibler "distance" (not symmetric)

Imagine we want to **store** n **values (e.g. hash) of** m **bits**: directly $m \cdot n$ bits

Their **order** contains $\lg(n!) \approx \lg((n/e)^n) = n \lg(n) - n \lg(e)$ bits of information

If order is not important, we could use only $\approx n(m - \lg(n) + 1.443)$ It means **halving storage** for 178k of 32bit hashes, 11G of 64bit hashes

How to cheaply **approximate** it?



Split the range (2^m positions) into n equal size buckets

- Use unary system to write number of hashes in each bucket: 2*n* bits
 - Write suffixes inside buckets: $lg(2^m/n)$ for each hash:

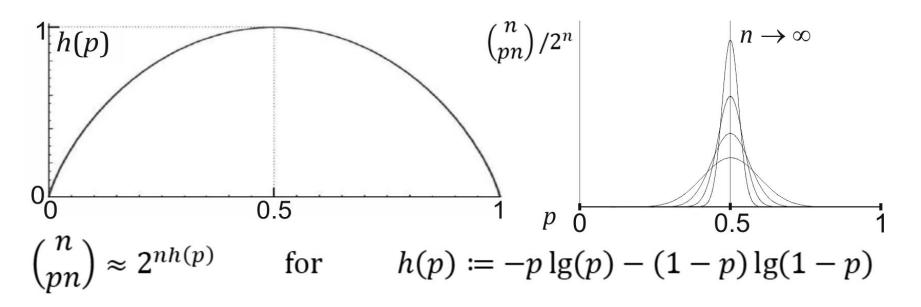
$$2n + n \cdot \lg(2^m/n) = n(m - \lg(n) + 2)$$
 bits total

Overhead can be cheaply reduced to $\lg(3) \approx 1.585 = 1.443 + 0.142$ bits By using 1 **trit** coding instead of unary (James Dow Allen):

then store prefixes: $a_1 < a_2 < ... < a_{k-2} < a_k > a_{k-1}$

We need n bits of information to choose one of 2^n possibilities.

For length $n \ 0/1$ sequences with pn of "1", how many bits we need to choose one?



$$\frac{n!}{(pn)! \left((1-p)n \right)!} \approx \frac{(n/e)^n}{(pn/e)^{pn} \left((1-p)n/e \right)^{(1-p)n}} = 2^{n \lg(n) - pn \lg(pn) - (1-p)n \lg\left((1-p)n \right)} = 2^{n(-p \lg(p) - (1-p)\lg(1-p))}$$

Entropy coder: encodes sequence with $(p_s)_{s=0..m-1}$ probability distribution using asymptotically at least $H = \sum_s p_s \lg(1/p_s)$ bits/symbol $(H \le \lg(m))$

Seen as weighted average: symbol of probability p contains lg(1/p) bits.

Statistical modelling – where the probabilities come from

- Frequency counts e.g. for each block (~140B/30kB) and written in header,
- Assume a **parametric distribution**, estimate its parameter for example

$$\Pr(x) = \frac{1}{2b} \exp\left(-\frac{|x-\mu|}{b}\right), \quad \Pr(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right), \quad \Pr(x) \propto \frac{1}{x^{\alpha+1}}$$

- **Context dependence**, like neighboring pixels, similar can be grouped e.g. order 1 Markov (context is the previous symbol): use $Pr(s_i|s_{i-1})$,
- **Prediction by partial matching** (PPM) varying number of previous symbols as context (build and update suffix tree),
- <u>Context mixing</u> (CM, ultracompressors like PAQ) combine predictions from multiple contexts (e.g. PPM) using some machine learning.

Static or **adaptive** – modify probabilities (dependent on decoded symbols), modify CDF toward CDF of recently processed data block

Enwik9: CM 12.4%, PPM 15.7%, BWT 16%, dict 16.5%, LZ+bin 19.3%, LZ+byt: 21.5%, LZ: 32%

Decoding: 100h cmix, 1h mons, 400s M03, 15s glza, 55s LZMA , 2.2s ZSTD , 3.7s lz5

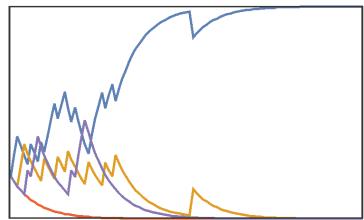
Adaptiveness - modify probabilities (dependent on decoded symbols), e.g.

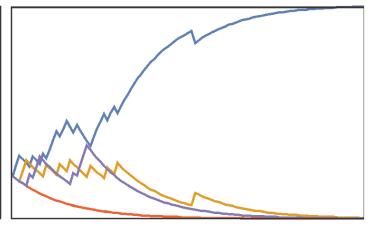
for (int i = 1; i < m; i++) CDF[i] -= (CDF[i] - mixCDF[i]) >> rate; where CDF[i] = $\sum_{j < i} \Pr(j)$, mixCDF[] is CDF for recent data block

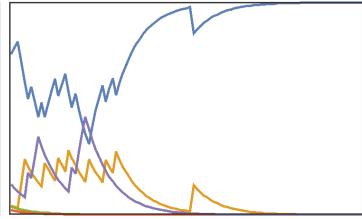
 $\{0,1,2,3,4\}$ alphabet, length = 104, **direct encoding:** $104 \cdot \lg(5) \approx 241$ bits

Static probability (stored?): {89, 8, 0, 0, 7}/104 $104 \cdot \sum_{i} p_{i} \lg(1/p_{i}) \approx 77$ bits

Symbol-wise adaptation starting from flat (uniform) or averaged **initial distribution**:







flat, rate = 3, $-\sum \lg(Pr) \approx 70$

flat, rate = 4, $-\sum \lg(\Pr) \approx 78$

avg, rate = 3, $-\sum \lg(Pr) \approx 67$

Some universal codings, upper bound doesn't need to be known

unary coding:
$$\mathbf{0} \to 0$$
, $\mathbf{1} \to 10$, $\mathbf{2} \to 110$, $\mathbf{3} \to 1110$, $\mathbf{4} \to 11110$, ... Is optimal if $\Pr(\mathbf{0}) = 0.5$, $\Pr(\mathbf{1}) = 0.25$, ..., $\Pr(\mathbf{x}) = 2^{-x-1}$ (**geometric**)

Golomb coding: choose parameter M (preferably a power of 2).

Write $\lfloor x/M \rfloor$ with unary coding, then directly $x \mod M$

Needs $\lfloor x/M \rfloor + 1 + \lg(M)$ bits,

optimal for ~**geometric** distribution: $\Pr(x) \approx \frac{2}{M} \cdot 2^{-\left|\frac{x}{M}\right|} \approx {\left(\sqrt[M]{2}\right)}^{-x}$

Elias gamma coding: write $N = \lfloor \lg(x) \rfloor$ zeroes, then N+1 bits of x Uses $2\lfloor \lg(x) \rfloor + 1$ bits – optimal for **Pareto**: $\Pr(x) \approx 2^{-2\lfloor \lg(x) \rfloor + 1} \approx x^{-2}$

Directly writing x costs $\lfloor \lg(x) \rfloor + 1$ bits $\to \Pr(x) \approx \frac{1}{x}$, but **length** also costs

Elias delta coding – $\lg(\lg(x))$ with unary, optimal for $\Pr(x) \approx \frac{1}{x \lg^2(x)}$

Elias omega coding – recursive, optimal for $\Pr(x) \approx \frac{1}{x \cdot \lg(x) \cdot \lg(\lg(x)) \cdot ...}$

symbol of probability p contains lg(1/p) bits of information

symbol \rightarrow length r bit sequence assumes: $Pr(symbol) \approx 2^{-r}$

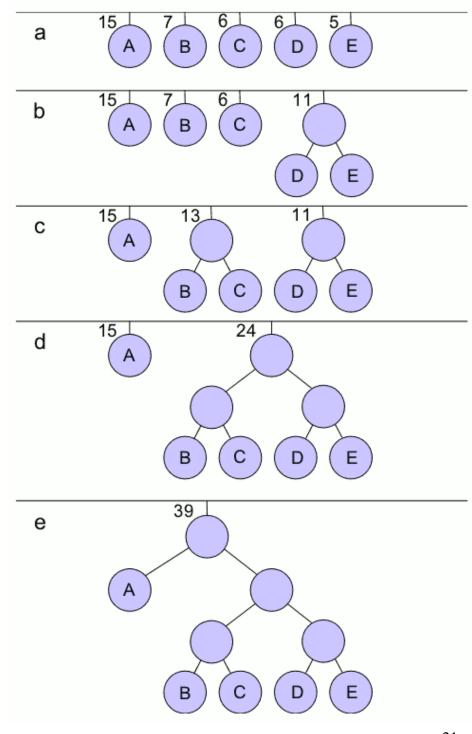
Huffman coding: perfect prefix code

- Sort symbols by frequencies
- Replace two least frequent with tree of them and so on

generally: **prefix codes**defined by a tree
unique decoding:

no sequence is a prefix of another

http://en.wikipedia.org/wiki/Huffman coding $A \rightarrow 0, B \rightarrow 100, C \rightarrow 101, D \rightarrow 110, E \rightarrow 111$



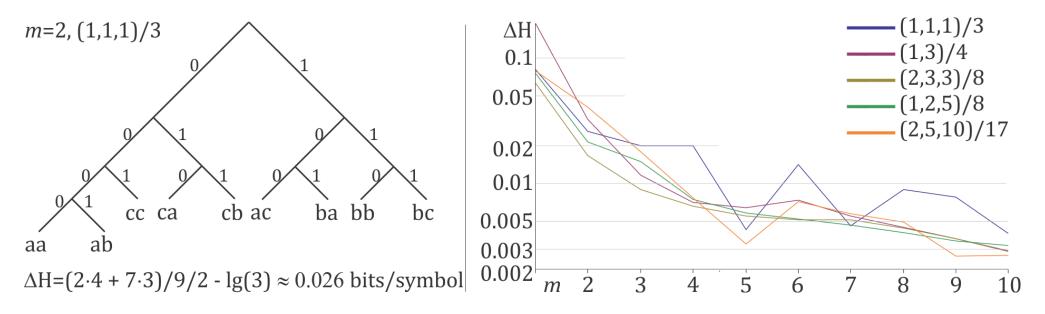
Encoding (p_i) distribution with entropy coder optimal for (q_i) distribution costs

$$\Delta H = \sum_{i} p_{i} \lg(1/q_{i}) - \sum_{i} p_{i} \lg(1/p_{i}) = \sum_{i} p_{i} \lg\left(\frac{p_{i}}{q_{i}}\right) \approx \frac{1}{\ln(4)} \sum_{i} \frac{(p_{i} - q_{i})^{2}}{p_{i}}$$

more bits/symbol - so called Kullback-Leibler "distance" (not symmetric).

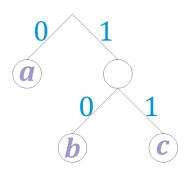
Huffman inaccurate, terrible for skewed distributions (Pr(a) >> 0.5) e.g. Pr(a) = 0.99, Pr(b) = 0.01, $H \sim 0.08$ bits/symbol, Huffman: $a \rightarrow 0$, $b \rightarrow 1$

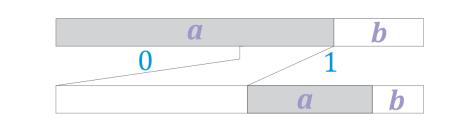
We can reduce ΔH by **grouping** m symbols together (alphabet size 2^m or 3^m):



 $\Delta H \propto \sim 1/m$ but cost grows like 2^m

Past: compromise Now: ANS





Huffman coding

(also unary, Golomb, Elias, etc.) **fast** (>300MB/s/core)

no multiplication, needs sorting but **inaccurate**: $Pr(a) \sim 2^r$ e.g. uses 1 bit/symbol for Pr(a) = 0.01, Pr(b) = 0.99

or?

arithemtic/range coding

slow (<< 100MB/s/core)
 uses multiplication
uses nearly accurate Pr(a)
e.g. uses ~0.08 bits/symbol
for Pr(a)=0.01, Pr(b)=0.99</pre>

Asymmetric Numeral Systems (ANS)

fast (> 500MB/s/core)

no multiplication or sorting (uses state $X \in N$) uses nearly **accurate** Pr(a) e.g. uses ~ 0.08 bits/symbol for Pr(a)=0.01, Pr(b)=0.99 allows for simultaneus encryption

tANS decoding:

$$X \rightarrow s$$
, new X
 $\mathbf{0} \rightarrow \mathbf{a}$, $2 + d_1$
 $\mathbf{1} \rightarrow \mathbf{b}$, $0 + 2d_2 + d_1$
 $\mathbf{2} \rightarrow \mathbf{a}$, 0
 $\mathbf{3} \rightarrow \mathbf{a}$, 1
 $newX$ $nbBits$
 $decodingTable$

Huffman vs ANS in compressors (LZ + entropy coder):

from Matt Mahoney benchmarks http://mattmahoney.net/dc/text.html

	Enwiki8 100,000,000B	encode time [ns/byte]	decode time [ns/byte]
ZSTD 0.6.0 –22ultra	25,405,601	701	2.2
Brotli (Google Feb 2016) -q11 w24	25,764,698	3400	5.9
LZA 0.82b -mx9 -b7 -h7	26,396,613	449	9.7
lzturbo 1.2 –39 –b24	26,915,461	582	2.8
WinRAR 5.00 -ma5 -m5	27,835,431	1004	31
WinRAR 5.00 -ma5 -m2	29,758,785	228	30
lzturbo 1.2 –32	30,979,376	19	2.7
zhuff 0.97 –c2	34,907,478	24	3.5
gzip 1.3.5 –9	36,445,248	101	17
pkzip 2.0.4 –ex	36,556,552	171	50
WinRAR 5.00 –ma5 –m1	40,565,268	54	31
ZSTD 0.4.2 -1	40,799,603	7.1	3.6

<u>zhuff</u>, **<u>ZSTD</u>** (Yann Collet, Facebook): LZ4 + tANS (switched from Huffman)

<u>lzturbo</u> (Hamid Bouzidi): LZ + tANS (switched from Huffman)

LZA (Nania Francesco): LZ + rANS (switched from range coding)

saving time and energy in extremely frequent task

Apple LZFSE =

Lempel-Ziv + Finite State Entropy Default in iOS9 and OS X 10.11

"matching the compression ratio of ZLIB level 5, but with much higher energy efficiency and speed (between 2x and 3x) for both encode and decode operation"

Finite State Entropy is
Yann Collet's (known from e.g. LZ4)
implementation of tANS



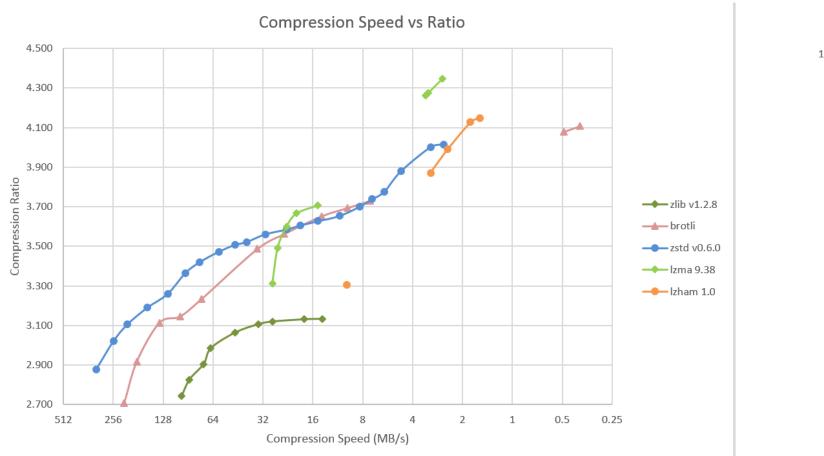
Default DNA compression: CRAM 3.0 of European Bioinformatics Institute

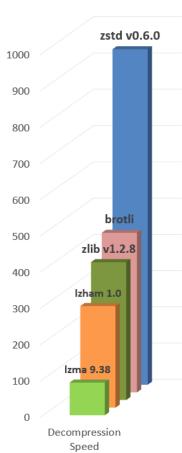
Format	Size	Encoding(s)	Decoding(s)
SAM	5 579 036 306	46	-
CRAM v2 (LZ77+Huff)	1 053 744 556	183	27
CRAM v3 (order 1 rANS)	869 500 447	75	31

gzip used everywhere ... but it's ancient ... what's next? Google – first Zopfli (gzip compatible)

Now Brotli (incompatible, Huffman) - Firefox support, all news:

"Google's new Brotli compressio algorithm is 26 percent better than existing solutions" (22.09.2015) ... now <u>ZSTD</u> (tANS, Yann Collet, Facebook):





general (Apple LZFSE, Fb ZSTD), DNA (CRAM), games (LZNA, BitKnit), Google VP10, WebP

Huffman coding (HC), prefix codes:

most of everyday compression, e.g. zip, gzip, cab, jpeg, gif, png, tiff, pdf, mp3... *Zlibh* (the fastest generally available implementation):

Encoding $\sim 320 \text{ MB/s}$ (/core, 3GHz)

Decoding $\sim 300-350 \text{ MB/s}$

Range coding (RC): large alphabet arithmetic coding, needs multiplication, e.g. 7-Zip, VP Google video codecs (e.g. YouTube, Hangouts). Encoding ~ 100-150 MB/s tradeoffs

Encouring $\sim 100-150 \text{ Mp/}_{\odot}$

Decoding ~ 80 MB/s

(binary) Arithmetic coding (AC):

H.264, H.265 video, ultracompressors e.g. PAQ Encoding/decoding ~ **20-30MB/s**

example of Huffman penalty for truncated $\rho(1-\rho)^n$ distribution (can't use less than 1 bits/symbol)

	8/H	zlibh	FSE
Ratio →			
$\rho = 0.5$	4.001	3.99	4.00
$\rho = 0.6$	4.935	4.78	4.93
$\rho = 0.7$	6.344	5.58	6.33
$\rho = 0.8$	8.851	6.38	8.84
$\rho = 0.9$	15.31	7.18	15.29
$\rho = 0.95$	26.41	7.58	26.38
$\rho = 0.99$	96.95	7.90	96.43

Huffman: 1byte \rightarrow at least 1 bit ratio ≤ 8 here

Asymmetric Numeral Systems (ANS)

tabled (tANS) - without multiplication

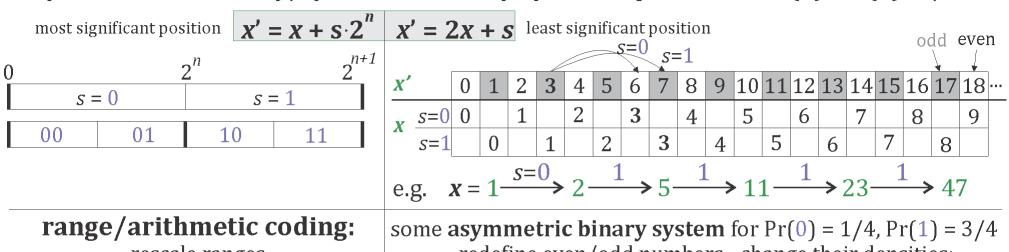
FSE implementation of **tANS**: Encoding $\sim 350 \text{ MB/s}$ Decoding $\sim 500 \text{ MB/s}$

RC → **ANS**: ~7x decoding speedup, no multiplication (switched e.g. in LZA compressor)

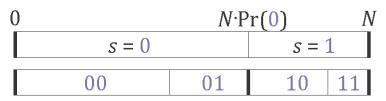
HC → **ANS** means **better compression** and ~ **1.5x decoding speedup** (e.g. zhuff, lzturbo)

Operating on fractional number of bits

We have information stored in a number x and want to add information of symbol s=0,1: **asymmetrize** ordinary/symmetric **binary system**: optimal for Pr(0)=Pr(1)=1/2



rescale ranges



redefine even/odd numbers - change their densities:

v' 0 1 2 3 4 5 6 7 8 9 10 11 1'	
<u>X </u>	2 13 14 15 16 17 18
s=0 0 1 2 3	
s=1 0 1 2 3 4 5 6 7 8	9 10 11 12 13
e.g. $x = 1 \xrightarrow{s=0} 4 \xrightarrow{1} 6 \xrightarrow{1} 9 \xrightarrow{s=0} 1$	1 1 10

restricting range N to length L subrange
contains $lg(N/L)$ bits

number x contains lg(x) bits

adding symbol of probability p - containing lg(1/p) bits

$$\lg(N/L) + \lg(1/p) \approx \lg(L/L')$$
 for $L' \approx p \cdot L \mid \lg(x) + \lg(1/p) = \lg(x')$ for $x' \approx x/p$

Asymmetric numeral systems – redefine even/odd numbers:

symbol distribution: $\overline{s}: \mathbb{N} \to \mathcal{A}$ (\mathcal{A} – alphabet, e.g. $\{0,1\}$)

 $(\overline{s}(x) = \text{mod}(x, b))$ for base b numeral system: C(s, x) = bx + s

Should be still **uniformly distributed** – but with **density** p_s :

$$\# \{ 0 \le y < x : \overline{s}(y) = s \} \approx x p_s$$

then x becomes x-th appearance of given symbol:

$$C(s,x) = x' : \overline{s}(x') = s, \quad |\{0 \le y < x' : \overline{s}(y) = \overline{s}(x')\}| = x$$

$$D(x') = (\overline{s}(x'), \quad |\{0 \le y < x' : \overline{s}(y) = \overline{s}(x')\}|)$$

$$C(D(x')) = x' \quad D(C(s,x)) = (s,x) \quad x' \approx x/p_s$$

$$x' \approx x/\Pr(s)$$
 $x' = 0$
 $x' =$

e.g.
$$x = 1 \xrightarrow{s=0} 4 \xrightarrow{1} 6 \xrightarrow{1} 9 \xrightarrow{1} 13 \xrightarrow{1} 18$$

$$\overline{s}(x) = 0$$
 if $mod(x, 4) = 0$, else $\overline{s}(x) = 1$

example: range asymmetric binary systems (rABS)

Pr(0) = 1/4 Pr(1) = 3/4 - take base 4 system and merge 3 digits, cyclic (0123) symbol distribution \overline{s} becomes cyclic (0111):

$$x'$$
 0 1 2 3 4 5 6 7 8 9 10111213141516171819 0 1 2 3 4 5 6 7 8 9 10111213141516171819 x' 0 0 0 0 0 1 1 1 1 1 2 2 2 2 3 3 3 3 4 4 4 4 4 \Rightarrow 0 0 1 2 1 3 4 5 2 6 7 8 3 9 1011 4 121314

$$\overline{s}(x) = 0$$
 if $mod(x, 4) = 0$, else $\overline{s}(x) = 1$

to decode or encode 1, localize quadruple ($\lfloor x/4 \rfloor$ or $\lfloor x/3 \rfloor$)

if
$$\overline{s}(x) = 0$$
, $D(x) = (0, \lfloor x/4 \rfloor)$ else $D(x) = (1, 3\lfloor x/4 \rfloor + \text{mod}(x, 4) - 1)$
 $C(0, x) = 4x$ $C(1, x) = 4\lfloor x/3 \rfloor + 1 + \text{mod}(x, 3)$

$$x' \approx x/\Pr(s)$$
 $x' = 0$
 $x' =$

rANS - range variant for large alphabet $\mathcal{A} = \{0, ..., m-1\}$ assume $\Pr(s) = f_s/2^n$ $c_s := f_0 + f_1 + \cdots + f_{s-1}$ start with base 2^n numeral system and merge length f_s ranges for $x \in \{0,1,...,2^n-1\}$, $\overline{s}(x) = \max\{s : c_s \le x\}$, $mask = 2^n-1$ encoding: $C(s,x) = \lfloor x/f_s \rfloor \ll n + \max\{x, f_s\} + c_s$ decoding: $s = \overline{s}(x \& mask)$ (e.g. tabled, alias method) $D(x) = (s, f_s \cdot (x \gg n) + (x \& mask) - c_s)$

Plus renormalization to make for example $x \in \{2^{16}, ..., 2^{32} - 1\}$, n = 12:

Decoding step	$(mask = 2^n - 1)$	Encoding step $(msk = 2^{16} - 1)$	
s = symbol[x & mask]		s = readSymbol();	
writeSymbol(s);		if(x > bound[s])	
x = f[s] (x >> n) + (x & mask) - c[s];		{write16bits($x \& msk$); $x >>= 16$; }	
$if(x < 2^{16}) \ x = x << 1$	16 + read16bits();	x = (x / f[s]) << n + (x % f[s]) + c[s];	

CRAM v3 (2015): order 1 rANS: 256 frequencies depending on previous symbol

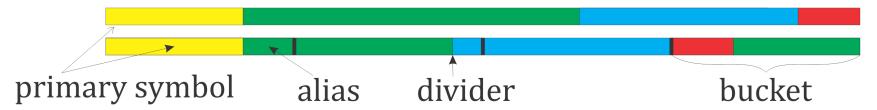
Plus renormalization to make for example $x \in \{2^{16}, ..., 2^{32} - 1\}$, n = 12:

Decoding step	$(mask = 2^n - 1)$	Encoding step $(msk = 2^{16} - 1)$
s = symbol(x & mas)	ck);	s = readSymbol();
writeSymbol(s);		if(x > bound[s])
x = f[s] (x >> n) + (x & mask) - CDF[s];		{write16bits($x \& msk$); $x >>= 16$; }
$if(x < 2^{16}) \ x = x << 2$	16 + read16bits();	x = (x / f[s]) << n + (x % f[s]) + CDF[s];

Similar to **Range Coding**, but decoding has 1 multiplication (instead of 2), for determining symbol range is fixed, and state is 1 number (instead of 2), making it convenient for SIMD vectorization (https://github.com/rygorous/ryg-rans).

Various ways to handle $\operatorname{symbol}(y) = s : CDF[s] \le y < CDF[s+1]$ for $0 \le y < 2^n :$ **Tabled**($\operatorname{symbol}[y]$), **search** (binary or SIMD - CDF only!), or **alias method**:

'Alias' method: rearrange probability distribution into *m* buckets: containing the primary symbol and eventually a single 'alias' symbol



uABS - uniform binary variant ($\mathcal{A} = \{0,1\}$) - extremely accurate

Assume binary alphabet, $p := \Pr(1)$, denote $x_s = \{y < x : \overline{s}(y) = s\} \approx xp_s$ For uniform symbol distribution we can choose:

$$x_1 = \lceil xp \rceil$$

$$x_1 = [xp]$$
 $x_0 = x - x_1 = x - [xp]$

 $\overline{s}(x) = 1$ if there is jump on next position: $s = \overline{s}(x) = [(x+1)p] - [xp]$

decoding function: $D(x) = (s, x_s)$

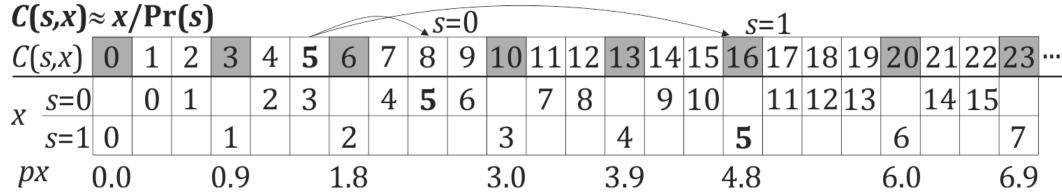
its inverse - coding function:

$$C(0,x) = \left\lceil \frac{x+1}{1-p} \right\rceil - 1$$

$$C(1,x) = \left\lceil \frac{x}{p} \right\rceil$$

 $\binom{2}{0100}\binom{4}{100} \iff \binom{13}{00} \stackrel{\longleftarrow}{\longleftarrow} \stackrel{\longleftarrow}{\binom{19}{0}}$

For p = Pr(1) = 1 - Pr(0) = 0.3:



Stream version – renormalization

Up to now: we encode using succeeding C functions into a huge number x, then decode (in opposite direction!) using succeeding D. Like in arithmetic coding, we need **renormalization** to limit working precision -

enforce $x \in I = \{L, ..., bL - 1\}$ by transferring base-b youngest digits:

ANS decoding step from state <i>x</i>	encoding step for symbol s from state x
(s,x)=D(x);	while $x \ge maxX[s]$
useSymbol(s);	{writeDigit(mod(x, b)); $x = \lfloor x/b \rfloor$ };
while $x < L$, $x = bx + \text{readDigit}()$;	x = C(s, x);

For unique decoding,

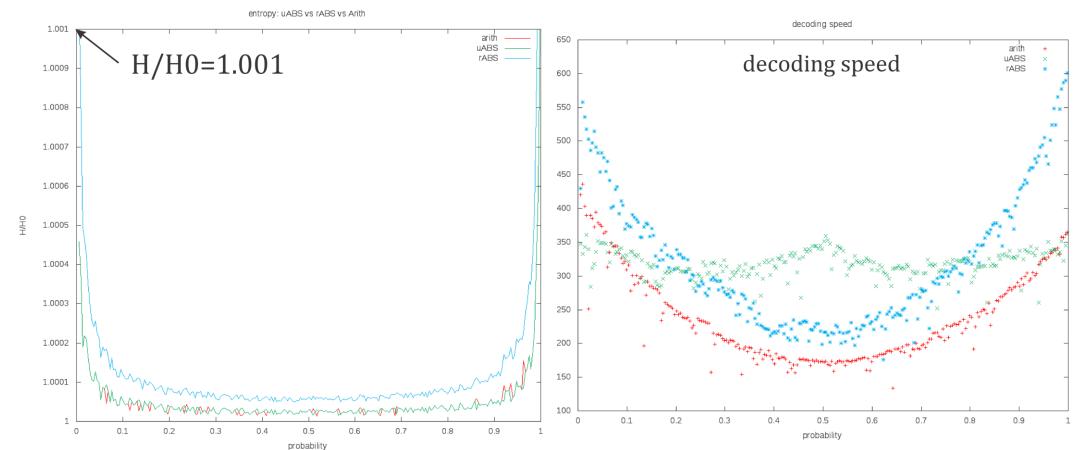
we need to ensure that there is a single way to perform above loops:

$$I = \{L, ..., bL - 1\}, I_S = \{L_S, ..., bL_S - 1\}$$
 where $I_S = \{x : C(s, x) \in I\}$

Fulfilled e.g. for

- rABS/rANS when $p_s = f_s/2^n$ has 1/L accuracy: 2^n divides L,
- uABS when p has 1/L accuracy: b[Lp] = [bLp],
- in tabled variants (tABS/tANS) it will be fulfilled by construction.

```
arithmetic coding
            uABS
                                           rABS
                                                             split = low + ((uint64 t)
xp = (uint64 t)x * p0;
                                                    //32bit
                              xf = x \& mask;
                                                               (hi - low) * p0 >> 16);
                              xn = p0 * (x >> 16);
out[i]=((xp \& mask) >= p0);
                                                             out[i] = (x > split);
xp >>= 16;
                              if (xf < p0)
                                                             if (out[i]) \{low = split + 1\}
x = out[i] ? xp : x - xp;
                              { x = xn + xf; out[i] = 0 }
                                                                else {hi = split;}
                              else \{x-=xn+p0; out[i] = 1\}
                                                             if((low ^ hi) < 0x10000)
     if (x < 0x10000) \{ x = (x << 16) \mid *ptr++;
                                                                x = (x << 16) | *ptr++;
                                                                low <<= 16;
//32bit x, 16bit renormalization, mask = 0xffff
                                                                hi = (hi << 16) \mid mask \}
```



RENORMALIZATION to prevent $x \to \infty$

Enforce $x \in I = \{L, ..., 2L - 1\}$ by

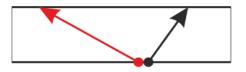
transmitting lowest bits to bitstream

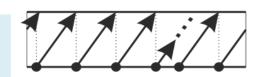
"buffer" x contains lg(x) bits of information

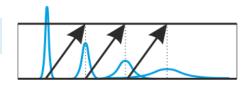
- produces bits when accumulated

Symbol of Pr = p contains $\lg(1/p)$ bits:

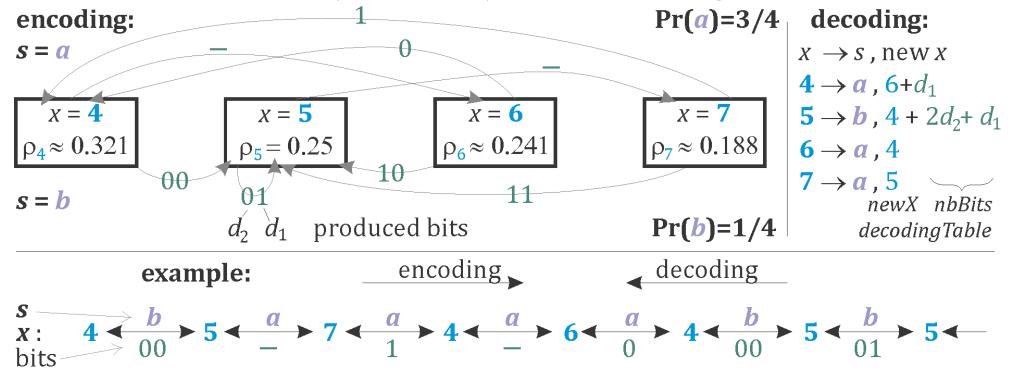
$$\lg(x) \rightarrow \lg(x) + \lg(1/p)$$
 modulo 1







Tabled variant (tABS/tANS) – put everything into a table:



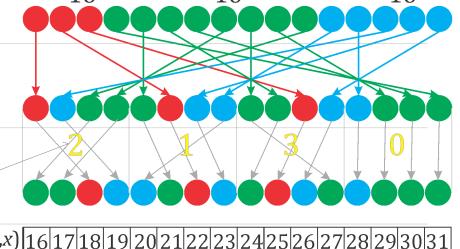
example of tANS construction for L=16 states and size 3 alphabet t=decodingTable[x]; use(t.symbol); $x \rightarrow t.newX + readBits(t.nbBits)$;

1. Approximate probabilities as $p_s \approx L_s / L$

2. Spread symbols: L_s of symbol s (fast, step = 5)

2*. Scramble (4 block cycle)

key secure PRNG



 $p_0 \approx \frac{3}{16}$ $p_1 \approx \frac{8}{16}$

3. Enumerate appearances

from L_s to $2L_s$ - 1 L = 16, $L_0 = 3$, $L_1 = 8$, $L_2 = 5$

	-0 -1	20	41	ZZ	23	24	25	26	27	28	29	30	31
s=0	3			4			5						
X = 1 8 9			10			11			12		13	14	15
s=2	5	6			7			8		9			

4. Renormalize to make x remain in $I = \{L, ..., 2L-1\}$ range

decodingTable:

(symbol, nbBits, newX)

									_							
X	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31
symbol	1	1	0	2	2	1	0	2	1	0	2	1	2	1	1	1
pre-renormalization x_{tmp}	8	9	3	5	6	10	4	7	11	5	8	12	9	13	14	15
nbBits to read to return to \hat{I}	1	1	3	2	2	1	2	2	1	2	1	1	1	1	1	1
$newX = x_{tmp} << nbBits$	16	18	24	20	24	20	16	28	22	20	16	24	18	26	28	30

5. Endode/decode - e.g. decoding |11|10|0|011|01|01|01|1

$$x: 25 \xrightarrow{0} 11 23 \xrightarrow{10} 23 \xrightarrow{10} 30 \xrightarrow{0} 28 \xrightarrow{0} 18 \xrightarrow{011} 27 \xrightarrow{0} 24 \xrightarrow{1} 23 \xrightarrow{01} 29 \xrightarrow{0} 26 \xrightarrow{0} 16 \xrightarrow{1} 17 \xrightarrow{1} 19$$

```
Method 1 tANS decoding step, X = x - L \in \{0, \dots, L-1\}
                                                                      Method 2 tANS encoding step for symbol s and state x = X + L
  t = decodingTable[X]
                                \{X \in \{0, .., L-1\} \text{ is current state }\}
                                                                        nbBits = (x + nb[s]) >> r
                                                                                                          \{2^r = 2L\}
  useSymbol(t.symbol)
                                { use or store decoded symbol }
                                                                        useBits(x, nbBits)
                                                                                                     {use nbBits of the youngest bits of x}
  X = t.newX + readBits(t.nbBits)
                                            { state transition }
                                                                        x = encodingTable[start[s] + (x >> nbBits)]
                                                                      Method 4 Preparation for tANS encoding, L = 2^R, r = R + 1
Method 3 Preparation for tANS decoding, L = 2^R
                                                                      Require: k[s] = R - |\lg(L_s)|
                                                                                                              \{nbBits = k[s] \text{ or } k[s] - 1\}
Require: next[s] = L_s
                           {number of next appearance of symbol s}
                                                                      Require: nb[s] = (k[s] << r) - (L_s << k[s])
  for X = 0 to L - 1 do
    t.symbol = symbol[X]
                                                                      Require: start[s] = -L_s + \sum_{s' < s} L_{s'}
                               { symbol is from spread function }
                                                                      Require: next[s] = L_s
    x = next[t.symbol] + +  { D(X + L) = (symbol, x) }
                                                                        for x = L to 2L - 1 do
    t.nbBits = R - |\lg(x)| { number of bits}
    t.newX = (x << t.nbBits) - L { properly shift x }
                                                                          s = symbol[x - L]
                                                                          encodingTable[start[s] + (next[s] + +)] = x;
    decodingTable[X] = t
  end for
                                                                        end for
```

Method 7 An example of fast symbol spread function [11]

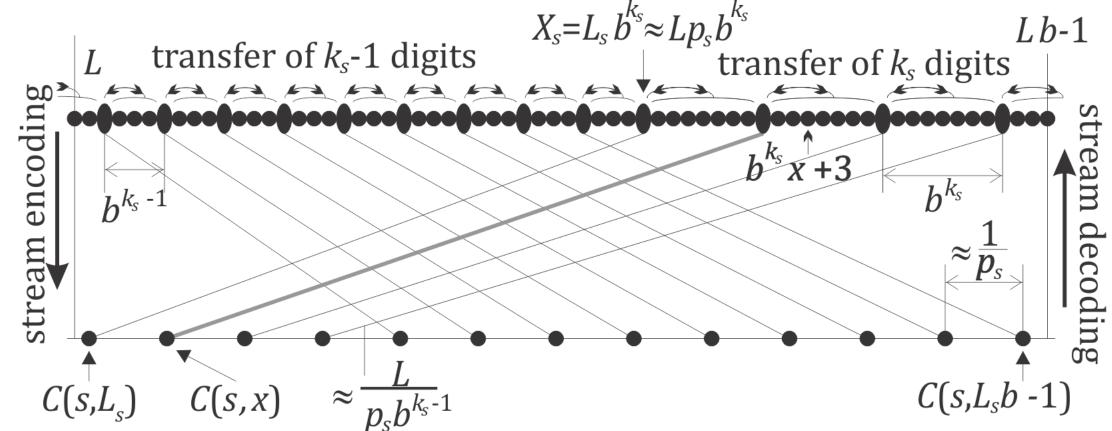
```
X=0; step=5/8L+3 { some initial position and choice of step} for s=0 to m-1 do for i=1 to L_s do symbol[X]=s; X=mod(X+step,L) end for end for
```

Single step of stream version:

to get $x \in I$ to $I_s = \{L_s, ..., bL_s - 1\}$, we need to transfer k digits:

$$x \xrightarrow{s} (C(s, \lfloor x/b^k \rfloor), \mod(x, b^k))$$
 where $k = \lfloor \log_b(x/L_s) \rfloor$
 $k = k_s$ or $k = k_s - 1$ for $k_s = -\lfloor \log_b(p_s) \rfloor = -\lfloor \log_b(L_s/L) \rfloor$

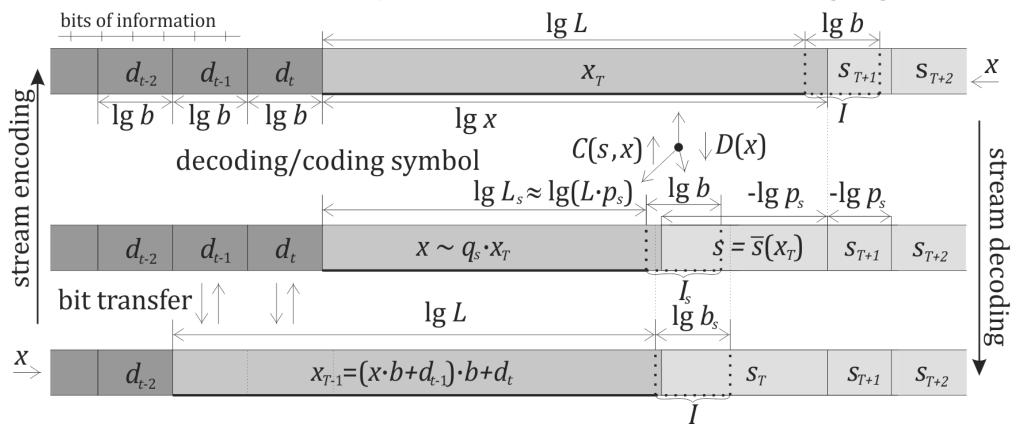
e.g.:
$$p_s = 13/66$$
, $b = 2$, $k_s = 3$, $L_s = 13$, $L = 66$, $b^{k_s}x + 3 = 115$, $x = 14$:



Huffman: $k = -\lg(p_s) = k_s$, above lines are vertical

General picture:

encoder prepares before consuming succeeding symbol decoder produces symbol, then consumes succeeding digits



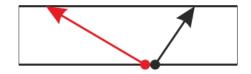
Decoding is in **opposite direction**: we have **stack of symbols** (LIFO)

- encoding should be made in backward direction (buffer required),
- the final state has to be stored, but we can write information in initial state, alternatively: fixing this state will make it a checksum random after an error.

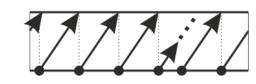
In single step $(I = \{L, ..., bL - 1\})$: $lg(x) \rightarrow \approx lg(x) + lg(1/p)$ modulo lg(b)

Three sources of unpredictability/chaosity:

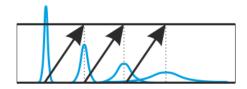
1) **Asymmetry:** behavior strongly dependent on chosen symbol – small difference changes decoded symbol and so the entire behavior.

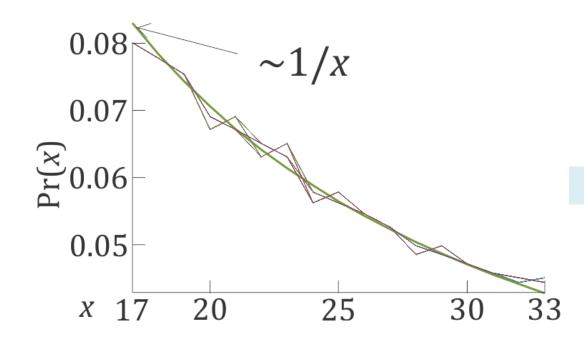


2) **Ergodicity:** usually $\log_b(1/p)$ is irrational – succeeding iterations cover entire range.



3) **Diffusivity:** C(s,x) is close but not exactly x/p_s – there is additional 'diffusion' around expected value





So $lg(x) \in [lg(L), lg(L) + lg(b))$ has nearly uniform distribution – x has approximately:

$$Pr(x) \propto 1/x$$

probability distribution – contains $\lg(1/\Pr(x)) \approx \lg(x) + \text{const}$ bits of information.

What **symbol spread** should we choose? (<u>link</u>) (using PRNG seeded with cryptkey for encryption)

for example: **rate loss** for p = (0.04, 0.16, 0.16, 0.64)L = 16 states, q = (1, 3, 2, 10), q/L = (0.0625, 0.1875, 0.125, 0.625)

method	symbol spread	dH/H rate					
method	symbol spread	loss					
-	-	~0.011	penalty of quantizer itself				
Huffman	0011222233333333	~0.080	would give Huffman				
	0011222233333333	0.000	decoder				
spread_range_i()	01112233333333333	~0.059	Increasing order				
spread_range_d()	333333333221110	~0.022	Decreasing order				
spread_fast()	0233233133133133	~0.020	fast				
spread_prec()	3313233103332133	~0.015	close to quantization dH/H				
spread_tuned()	3233321333313310	~0.0046	better than quantization				
	22332133313310	0.0046	dH/H due to using also p				
<pre>spread_tuned_s()</pre>	2333312333313310	~0.0040	L log L complexity (sort)				
spread_tuned_p()	2331233330133331	~0.0058	testing 1/(p ln(1+1/i)) ~ i/p				
	7331733330133331	0.0058	approximation				

Precise initialization (heuresis)

$$N_S = \left\{ \frac{0.5+i}{p_S} : i = 0, \dots, L_S - 1 \right\}$$

are uniform – we need to shift them to natural numbers. (priority queue with put, getmin)

for
$$s = 0$$
 to $n - 1$ do
put((0.5/ p_s , s));
for $X = 0$ to $L - 1$ do
 $\{(v,s) = \text{getmin};$
put(($v + 1/p_s$, s));
 $symbol[X] = s;$
}

approximately:

$$\Delta H \propto \left(\frac{\text{alphabet size}}{L}\right)^2$$

 m_0

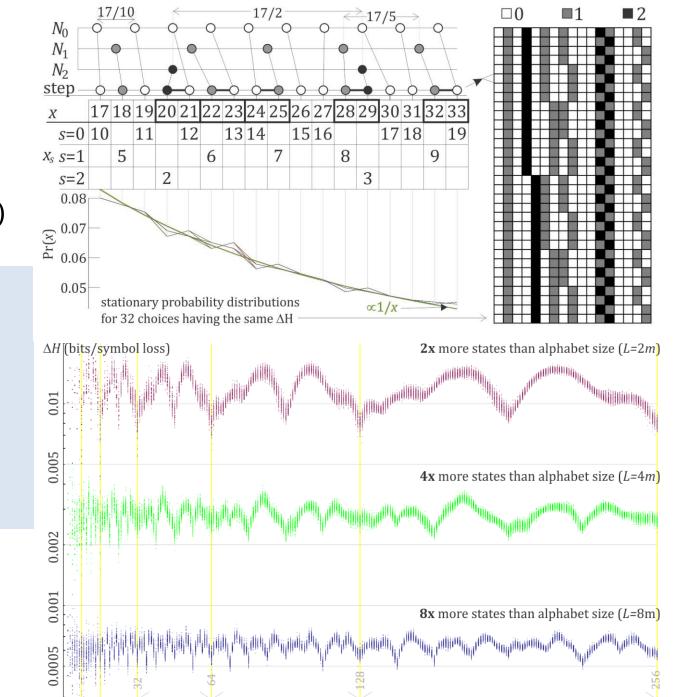
50

100

150

200

250 43



Tuning: $p_s \approx q_s/L$. Can we "tune" spread of q_s symbols accordingly to p_s ?

Shift symbols right when $p_s < q_s/L$, left otherwise

Assume $Pr(x) \approx \frac{1}{x \ln(2)}$

$$\sum_{x=a...b} \Pr(x) \approx \lg\left(\frac{b}{a}\right)$$

s appears q_s times: $i \in I_s = \{q_s, ..., 2q_s - 1\}$

$$\Pr(i\text{-th interval}) \approx \lg\left(\frac{i+1}{i}\right)$$

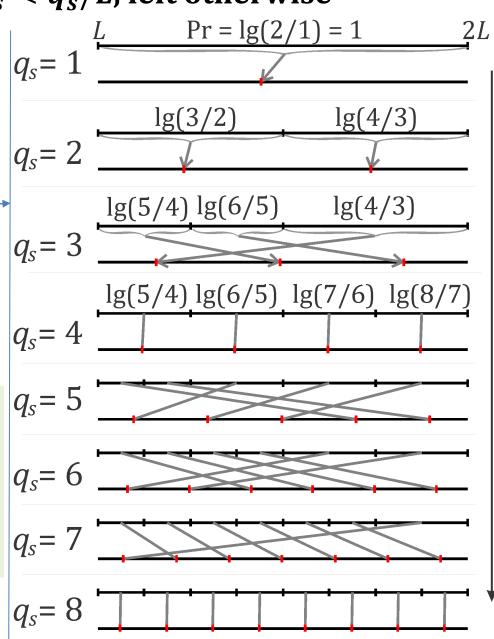
To fulfill the Pr(x) assumption, x for this interval should fulfill:

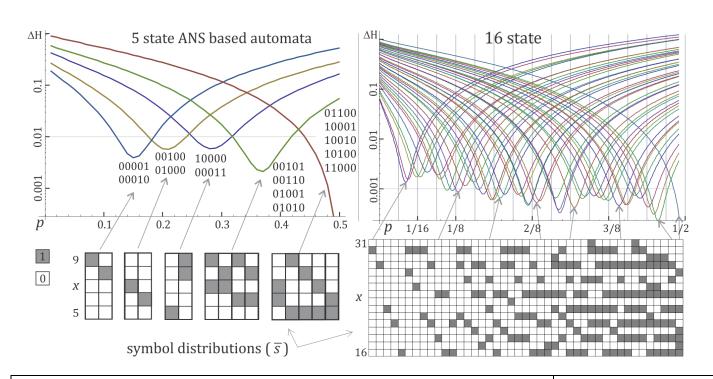
$$\lg\left(\frac{i+1}{i}\right) \cdot p_s \approx \frac{1}{x \ln(2)}$$

$$x \approx \frac{1}{p_s \ln(1 + 1/i)}$$

is the preferred position for $i \in I_s = \{q_s, ..., 2q_s - 1\}$ appearance of $p_s \approx q_s/L$ symbol

https://github.com/JarekDuda/AsymmetricNumeralSystemsToolkit





tABS

test all possible symbol distributions for binary alphabet

store tables for quantized probabilities (p) e.g. $16 \cdot 16 = 256$ bytes \leftarrow for 16 state, $\Delta H \approx 0.001$

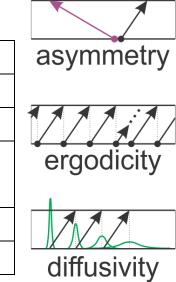
H.264 "M decoder" (arith. coding) tABS interval subdivision t = decodingTable[p][X]; $R_{LPS} = RTAB[m][(R >> 6) & 3]$ $R_{\text{MPS}}^{\text{IFS}} = R - R_{\text{LPS}}$ if $(V < R_{\text{MPS}})$ X = t.newX + readBits(t.nbBits);useSymbol(t.symbol); $R = R_{MPS}$, value = valMPS 6: $V = V - R_{MPS}$, value = !valMPS $R = R_{\text{\tiny T,PS}}$ // renormalization no branches, while $(R < 2^{8})$ no bit-by-bit renormalization R = R << 1V = V << 1state is single number (e.g. SIMD) $V = V \mid \text{read one bit}()$

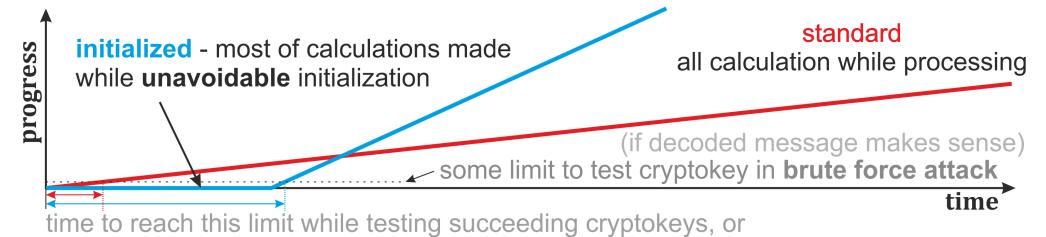
Additional tANS advantage - simultaneous encryption

we can use huge freedom while **initialization**: choosing symbol distribution – **slightly disturb** $\overline{s}(x)$ **using PRNG initialized with cryptographic key**

ADVANTAGES comparing to standard (symmetric) cryptography:

	standard, e.g. DES, AES	ANS based cryptography (initialized)						
based on	XOR, permutations	highly nonlinear operations						
bit blocks	fixed length	pseudorandomly varying lengths						
"brute force"	just start decoding	perform initialization first for new						
or QC attacks	to test cryptokey	cryptokey, fixed to need e.g. 0.1s						
speed	online calculation	most calculations while initialization						
entropy	operates on bits	operates on any input distribution						





calculations to maintain quantum entanglement of cryptokeys in hypothetical QC attack

46

tans (2007) - fully tabled: Apple LZFSE, Facebook ZSTD, lzturbo fast: no multiplication (FPGA!), less memory efficient (~8kB for 2048 states) static in ~32kB blocks, costly to update (rather needs rebuilding), allows for simultaneous encryption (PRNG to perturb symbol spread)

tANS decoding step	Encoding step (for symbol <i>s</i>)					
t = decodingTable[x];	nbBits = (x + nb[s]) >> r;					
writeSymbol(t.symbol);	writeBits(x, nbBits);					
x = t.newX + readBits(t.nbBits);	x = encodingTable[start[s] + (x >> nbBits)];					

rANS (2013) – needs multiplication – CRAM (DNA), VP10 (video), LZNA, BitKnit more memory effective – especially for large alphabet and precision (CDF only) better for adaptation $(CDF[s] \le y < CDF[s+1]$ - tabled, alias, binary search/SIMD)

```
      rANS decoding step (mask = 2^n - 1)
      Encoding step (s) (msk = 2^{16} - 1)

      s = symbol(x \& mask); writeSymbol(s);
      if(x > bound[s])

      x = f[s] (x >> n) + (x \& mask) - CDF[s];
      {write16bits(x \& msk); x >> = 16; }

      if(x < 2^{16}) x = x << 16 + read16bits();
      x = (x / f[s]) << n + (x % f[s]) + CDF[s];
```

<u>i5-4300U</u>: FSE/tANS: 295/467, rANS: 221/342, zlibh: 225/210 MB/s

General scheme for Data Compression ... data encoding:

1) Transformations, predictions

To decorrelate data, make it more predictable, encode only new information Delta coding, YCrCb, Fourier, Lempel-Ziv, Burrows-Wheeler, MTF, RLC ...

2) If lossy, quantize coefficients (e.g. $c \rightarrow \text{round}(c/Q)$)

sequence of context_ID, symbol)

3) Statistical modeling of final events/symbols

Static, parametrized, stored in headers, context-dependent, adaptive

5) (Entropy) coding: use $\lg(1/p_s)$ bits, $H = \sum_s p_s \lg(1/p_s)$ bits total

Prefix/Huffman: fast/cheap, but inaccurate $(p \sim 2^{-r})$

Range/arithmetic: costly (multiplication), but accurate

Asymmetric Numeral Systems – fast and accurate

general (Apple LZFSE, Fb ZSTD), DNA (CRAM), games (LZNA, BitKnit), Google VP10, WebP