norm Level sign
$$(g)$$

$$\xi_{s}(|g_{i}|,||g||) = \begin{cases} \frac{l+1}{s} \text{ with probability } p_{i} = \left(\frac{s|g_{i}|}{||g||} - l\right), \\ \frac{l}{s} \text{ with probability } 1 - p_{i}. \end{cases}$$
Let $0 \le l < s = 4$

$$\tilde{g}_{4} = Q_{4}(g_{4}) = -38.0062 * \xi_{4}(|g_{4}|,||g||_{2}) = 0$$

$$\frac{|g_{i}|}{||g||_{2}} = 0.0584, \quad \xi_{4}(|g_{4}|,||g||_{2}) = \begin{cases} 0 \text{ with probability } 1 - p_{i} = 0.7664, \\ \frac{1}{4} \text{ with probability } 1 - p_{i} = 0.2336. \end{cases}$$
Original Gradient

Sign

-3.39

1.78

10.87

10.9

1.12

-32.1

12.5

Original

 $sign(g_4)$

 $1 - p_i = 0.7664$

Let $0 \le l < s, s \in N$, $\tilde{g}_i = Q_s(g_i) = sign(g_i) * ||g|| * \xi_s(|g_i|, ||g||)$, s denotes the quantization level.

Gradient

Quantization