## **E** Baselines

In this section, we introduce the baseline methods for set compression. Let  $\mathbb{1}$ . be the indicate function and  $H(\cdot)$  be the information entropy function.

**Single-item-based.** Let  $\mathbf{x}^S = (\mathbf{x}_1^S, \mathbf{x}_2^S, \dots, \mathbf{x}_K^S) \in \{0, 1\}^K$  represent one-hot code of S, which means  $\mathbf{x}_i^S = \mathbb{1}_{i \in S}$ . Let  $X_i$  be a random variable on  $\{0, 1\}$  with  $\Pr(X_i = 1) = n_i/N$ , where  $n_i = \sum_j \mathbb{1}_{i \in S_j}$ . By entropy coding, coding the  $\mathbf{x}_i^S$  of every  $S \in \mathcal{S}$  takes  $N \cdot \mathrm{H}(X_i)$  bits. And, the total code length for  $\mathcal{S}$  is

$$L_{single} = \sum_{i=1}^K N \cdot \mathbf{H}(X_i) = \sum_{i=1}^K n_i \log_2 \frac{N}{n_i} + (N-n_i) \log_2 \frac{N}{N-n_i}.$$

The number of parameters equals the number of  $n_i$ , which is |V|. **Group-based.** If we group some variable  $\mathbf{x}_i^S$  and consider the entropy coding on the joint distribution, we can get a lower code rate. Let  $V = G_1 \cup G_2 \cup \ldots G_M$ , where  $G_1 = \{1, 2, \ldots, 8\}, G_2 = \{9, \ldots, 16\}, G_3 = \{17, \ldots, 24\}$ , and so on.

Then we code the eight  $\mathbf{x}_i^S$  in a group together with categorical distribution on  $\{0,1\}^8$ . For each  $G_i$ , we need  $2^8-1=255$  numbers of parameters. Thus, the total number of parameters we need is  $|V|/8 \cdot 255 \approx 32|V|$ .

**Bits-Back-based.** Let  $\mathcal{V} = V \cup \{0\}$  be the vocabulary set and symbol 0 is used as the split symbol. Then  $\mathcal{S}$  can be treated as a stream of symbols. The stream is initialized with empty. We put the items of  $S_1$  to the stream and put a 0 to the stream. Then, we put

the items of  $S_2$  to the stream and put a 0 to the stream, and so on. Finally, we get a stream with  $\tilde{N} = N + \sum_{S} |S|$  numbers of symbols.

Let Y be a random variable on  $\mathcal V$  such that  $\Pr(Y=0)=N/\tilde N,$  and

$$\Pr(Y = i) = \frac{\sum_{j} \mathbb{1}_{i \in S_{j}}}{\tilde{N}}, \text{ for } i \in V.$$

By entropy coding, the code length of the stream is  $\tilde{N} \cdot H(Y)$ .

Since the input order of items in S to the stream does not matter, we can further decrease the length by the bits-back method [16] and the final code length is

$$L_{bits-back} = \tilde{N} \cdot \mathbf{H}(Y) - \sum_{S \in \mathcal{S}} \log_2(|S|!)$$

The number of parameters is the number of symbols minus 1, which is  $|\mathcal{V}| - 1 = |V|$ .

**Markov-based.** We sort the items in every set to give them an increased order. The dataset is conveyed to a long sequence of items with split symbols between different sets. Then we used context-based arithmetic coding [4] with the first-order Markov model for coding. The vocabulary is the same as the bits-back-based method and the number of parameters is |V|(|V|+1)/2.

**Common compression software.** We test the performance of a common compression software which is 7-zip (https://www.7-zip.org/). We adopted the extreme compression mode with the LZMA2 [4] algorithm on 7-zip.

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