

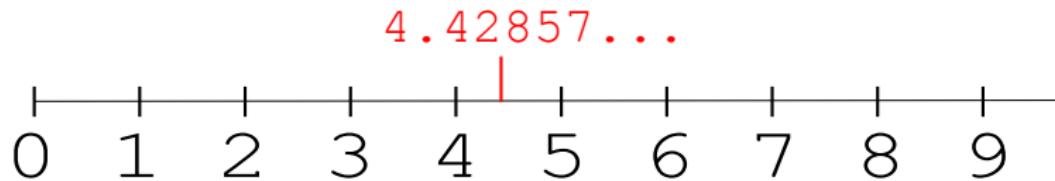
On Near Optimal Lattice Quantization of Multi-Dimensional Data Points

Manuel Finckh, Holger Dammertz, Hendrik P. A. Lensch

7. Mai 2015

Quantization

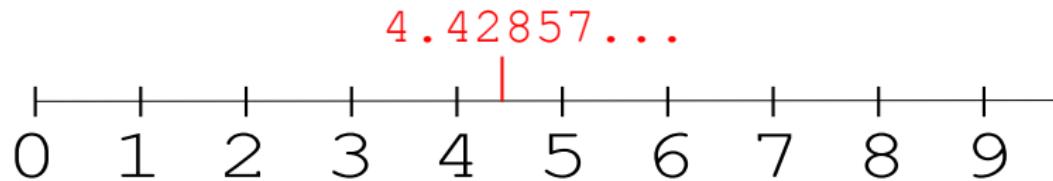
- ▶ analog to digital conversion
 - ▶ recording
 - ▶ photography
 - ▶ digital measuring
 - ▶ convert to numbers the computer can handle
 - ▶ byte, int, float, ...
- ▶ reduce precision
 - ▶ use less bits for each datum
 - ▶ reduce size of data (compression)



Lattices

A *lattice* is a discrete additive subgroup of \mathbb{R}^s , i.e. a subset $\Lambda \subseteq \mathbb{R}^s$ which satisfies:

- ▶ subgroup
 - ▶ Λ is closed under addition and subtraction
- ▶ discrete
 - ▶ there is an $\epsilon > 0$ such that two distinct lattice points $x \neq y \in \Lambda$ are at distance at least $\|x - y\| \geq \epsilon$



Quantization - Goals

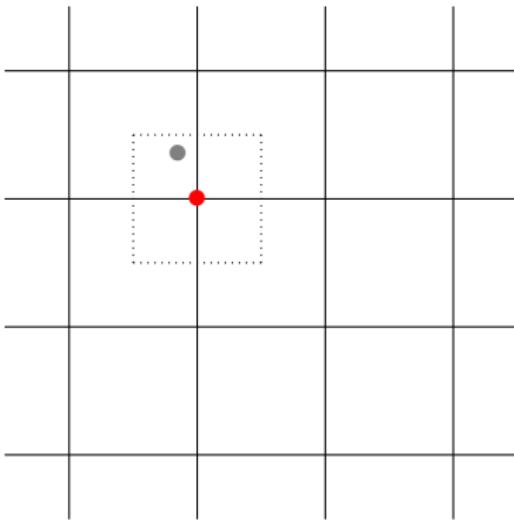
Predefined: target bit depths b (fixed, but arbitrary)

Input: s -dimensional vector $\mathbf{v} \in [0, 1]^s$

Output: index i with b -bits

- ▶ controllable number of bits
- ▶ low quantization error
- ▶ fast indexing
 - ▶ lattice-based quantization
 - ▶ no data-dependent vector quantization

Lattice Quantization: Quantization Error



Quantization error:

- ▶ all Voronoi cells are congruent
- ▶ place origin at centroid of Voronoi cell

$$G(\Lambda) = \frac{\frac{1}{s} \int_{\Pi} x \cdot x \, dx}{Vol(\Pi) \cdot Vol(\Pi)^{\frac{2}{s}}}$$

- ▶ find an s -dimensional lattice Λ for which $G(\Lambda)$ is a minimum.

Quantization Error of some Lattices

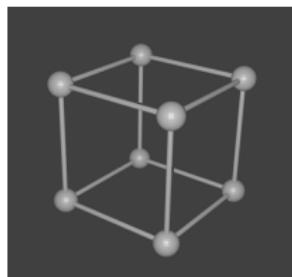
- ▶ Gain of optimal lattices increases with dimension

dim	Optimal Lattice	$G(\Pi)$	Cartesian Grid	$G(\Pi)$
1	\mathbb{Z}	0.083333	\mathbb{Z}	0.083333
2	hexagonal	0.080188	\mathbb{Z}^2	0.083333
3	BCC	0.078543	\mathbb{Z}^3	0.083333
4	D_4	0.076603	\mathbb{Z}^4	0.083333
5	D_5^*	0.075625	\mathbb{Z}^5	0.083333
6	E_6^*	0.074244	\mathbb{Z}^6	0.083333

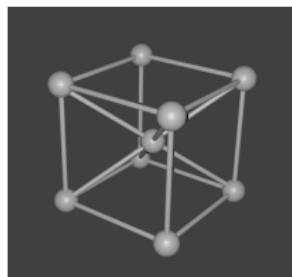
- ▶ Conway, Sloane 2010: Sphere Packings, Lattices and Groups

Encoding Lattice Points

\mathbb{Z}^3



body centered cubic



\mathbb{Z}^3 :

- ▶ n points per dimensions $\rightarrow N = n^3$

BCC:

- ▶ construction: union of two \mathbb{Z}^3 lattices
- ▶ second one shifted to body center of first one
- ▶ $N = 2 \cdot n^3$

Number of points N most often not a power of 2!

Goal: controllable bit depth

Need a different type of lattice: rank-1 lattices

Rank-1 Lattices, Korobov 1959

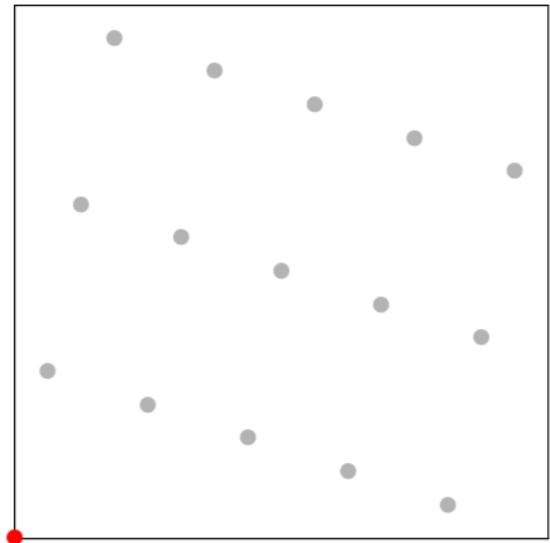
Given:

- ▶ number n of points and dimension s
- ▶ generator vector $\mathbf{g} = g_1, g_2, \dots, g_s \in \mathbb{N}^s$
- ▶ then lattice point $\mathbf{x}_i, i = 0, \dots, n - 1$ are

$$\mathbf{x}_i := \frac{1}{n}(i \cdot \mathbf{g} \mod n)$$

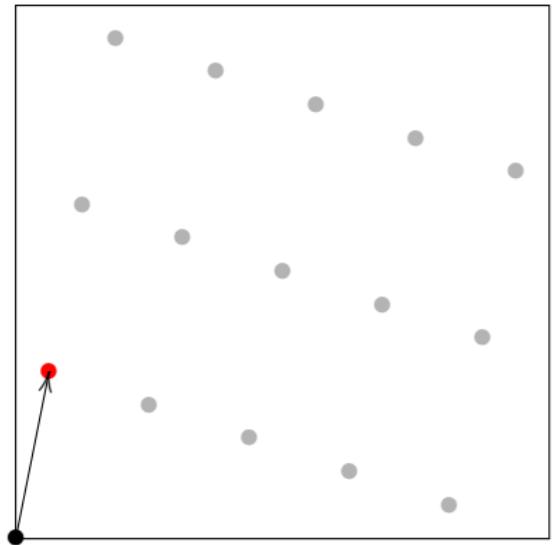
- ▶ all \mathbf{x}_i are inside unit cube $[0, 1]^s$

Rank-1 Lattices: Examples $L_{16,(1,5)}$



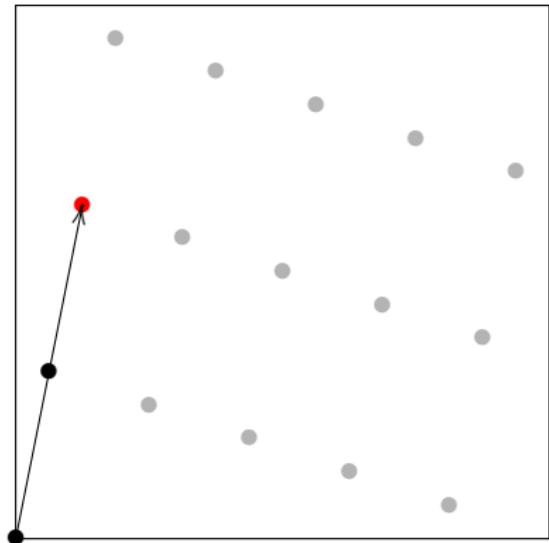
$$\mathbf{x}_0 = \frac{1}{16}(0 \cdot (1, 5) \bmod 16)$$

Rank-1 Lattices: Examples $L_{16,(1,5)}$



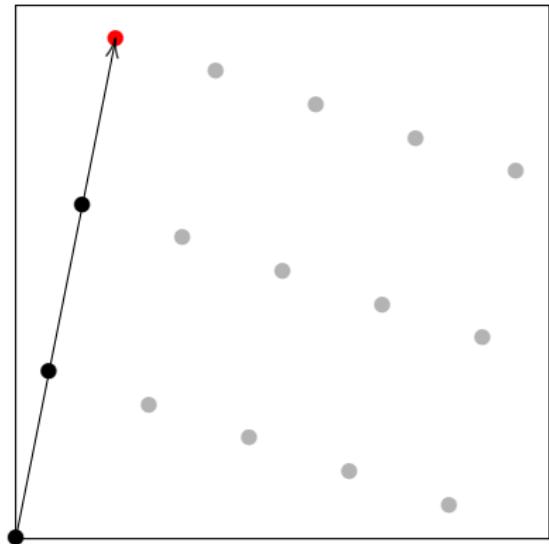
$$\mathbf{x}_1 = \frac{1}{16}(1 \cdot (1, 5) \bmod 16)$$

Rank-1 Lattices: Examples $L_{16,(1,5)}$



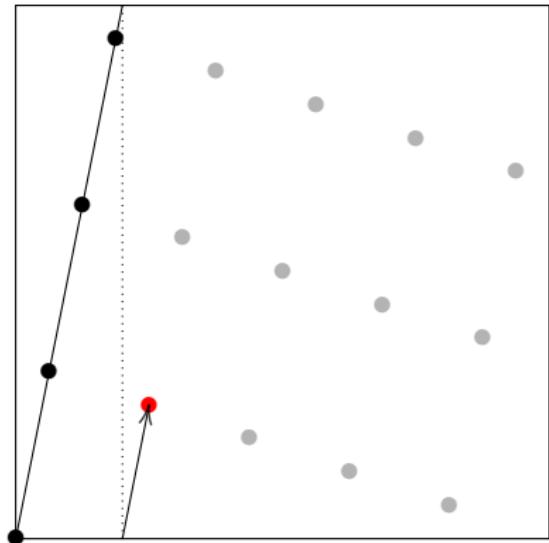
$$\mathbf{x}_2 = \frac{1}{16}(2 \cdot (1, 5) \bmod 16)$$

Rank-1 Lattices: Examples $L_{16,(1,5)}$



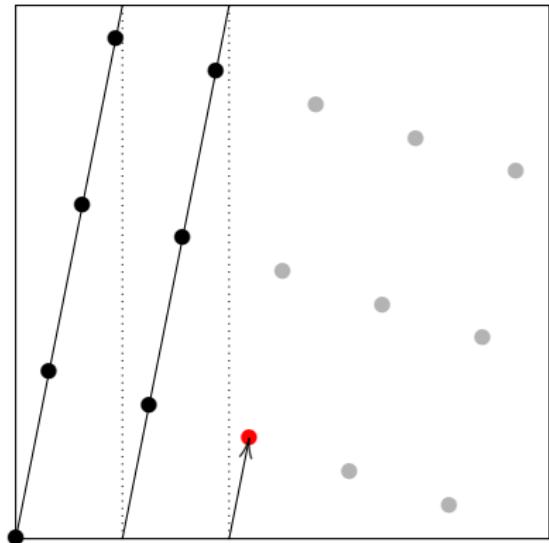
$$\mathbf{x}_3 = \frac{1}{16}(3 \cdot (1, 5) \bmod 16)$$

Rank-1 Lattices: Examples $L_{16,(1,5)}$



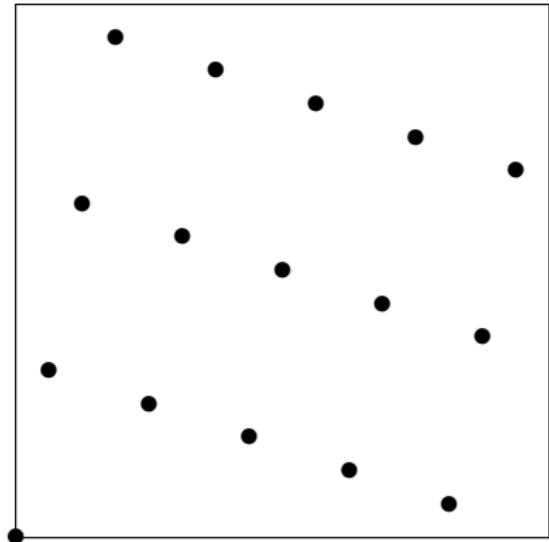
$$\mathbf{x}_4 = \frac{1}{16}(4 \cdot (1, 5) \bmod 16)$$

Rank-1 Lattices: Examples $L_{16,(1,5)}$



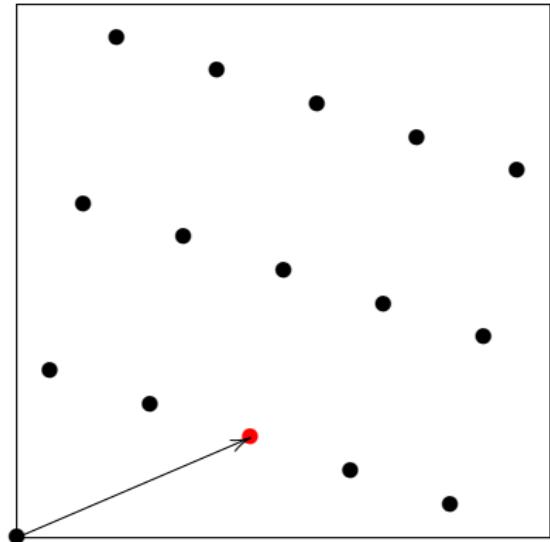
$$\mathbf{x}_7 = \frac{1}{16}(7 \cdot (1, 5) \bmod 16)$$

Rank-1 Lattices: Examples $L_{16,(1,5)}$



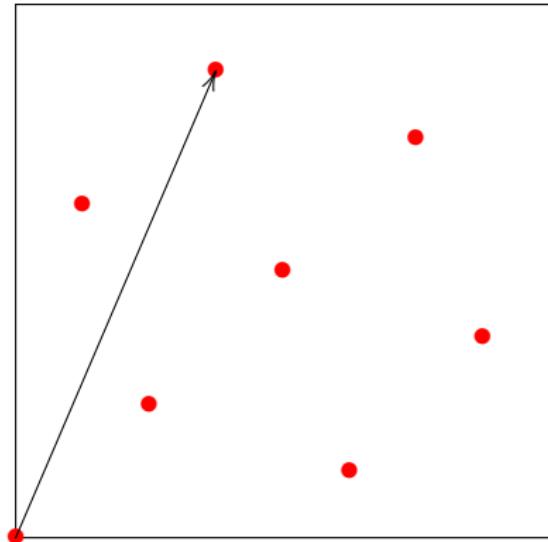
$$\mathbf{x}_i = \frac{1}{16}(i \cdot (1, 5) \bmod 16)$$

Rank-1 Lattices: Examples $L_{16,(7,3)}$



$$\mathbf{x}_i = \frac{1}{16} (i \cdot (7, 3) \bmod 16)$$

Rank-1 Lattices: Examples $L_{16,(6,14)}$



$$\mathbf{x}_i = \frac{1}{16}(i \cdot (6, 14) \bmod 16)$$

Rank-1 Lattices: Generator Vector

Generator vector $\mathbf{g} = (g_1, g_2, \dots, g_s)$ meets the condition

$$\gcd(g_1, g_2, \dots, g_s, n) = 1$$

where $\gcd(\cdot)$ is the greatest common divisor of all the arguments.

- ▶ Rank-1 lattices exist for any number of points in $I^s = [0, 1]^s$

Rank-1 Lattices: Finding Parameters

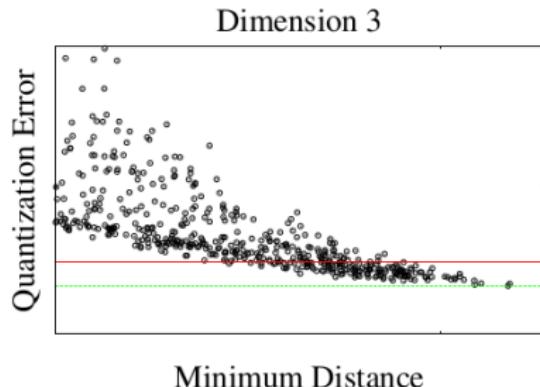
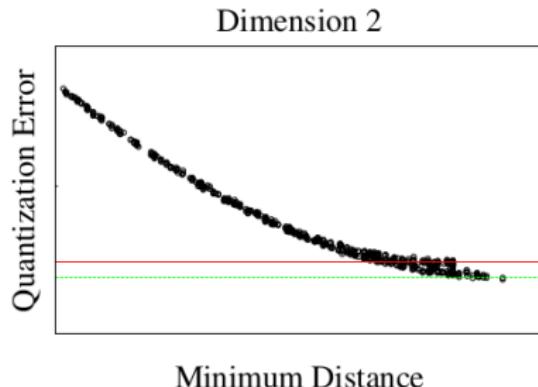
- ▶ find $\mathbf{g} = (g_1, \dots, g_s)$ that minimizes quantization error
- ▶ Quantization error $G(\Lambda)$ costly to compute
 - ▶ analytic integration gets costly in higher dimensions
 - ▶ Monte Carlo noisy, needs lots of samples

Instead use simple criteria and show that it works

- ▶ Maximize the minimum distance between lattice points
 - ▶ works for sampling efficiency (Dammertz 2009)
 - ▶ up to dimension 3 the best sampling lattices are also the best quantization lattices
 1. Integer lattice \mathbb{Z}
 2. Hexagonal lattice
 3. Body centered cubic lattice (BCC)

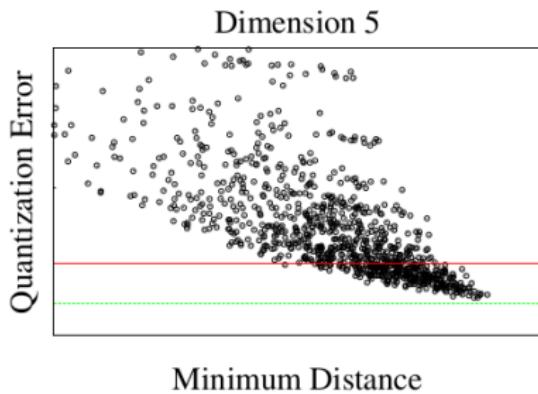
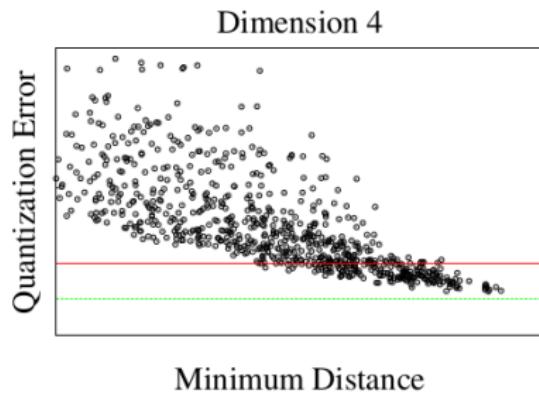
Rank-1 Lattices: Quantization and Minimum Distance

- ▶ generate random generator vectors
- ▶ plot quantization error vs. minimum distance
 - ▶ maximizing minimum distance minimizes quantization error



Rank-1 Lattices: Quantization and Minimum Distance

- ▶ generate random generator vectors
- ▶ plot quantization error vs. minimum distance
 - ▶ maximizing minimum distance minimizes quantization error



Rank-1 Lattice: Minimum Distance

Lattice Basis

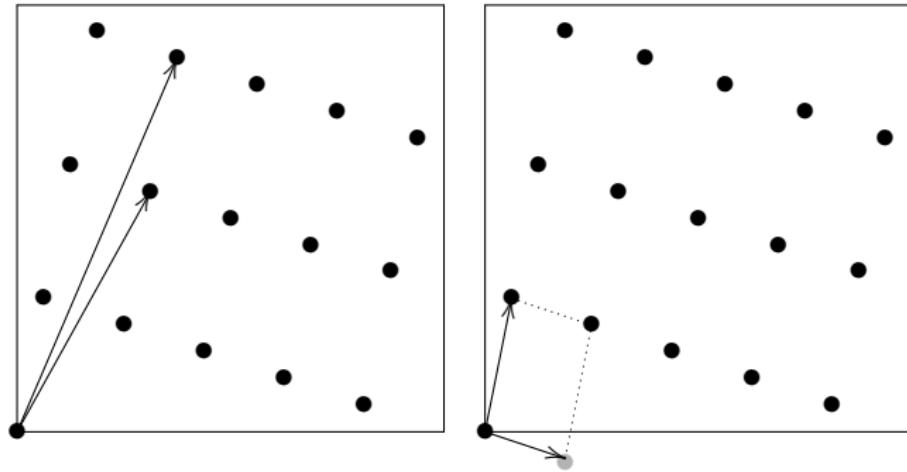
Each point of an s -dimensional lattice can be represented as integer linear combination of s linear independent basis vectors $\mathbf{b}_1, \dots, \mathbf{b}_s$:

$$\mathbf{x} = \sum_{i=1}^s \xi_i \mathbf{b}_i$$

where $\xi = (\xi_1, \dots, \xi_s)$ is an arbitrary integer vector.

- ▶ determine reduced basis
 - ▶ basis with shortest basis vectors
- ▶ shortest vector in reduced basis → minimum distance
- ▶ basis further used for quantization

Rank-1 Lattice: Basis Reduction



- ▶ reduced basis spans fundamental parallelepiped

Rank-1 Lattice: Basis Reduction

Given lattice basis $\mathbf{b}_1, \dots, \mathbf{b}_s$:

- ▶ apply basis reduction algorithm to find the shortest vector
 - ▶ approximations do not work (like LLL algorithm)
 - ▶ brute force too costly
 - ▶ use greedy reduction algorithm, Nguyen, Stehle 2004
 - ▶ exact for dimensions up to 6
 - ▶ efficient up to dimension 4, feasible for dimension 5 and 6

Basic idea of the algorithm:

- ▶ order basis $[\mathbf{b}_1, \dots, \mathbf{b}_s]_{\leq}$
- ▶ greedily reduce \mathbf{b}_k with $L[\mathbf{b}_1, \dots, \mathbf{b}_{k-1}]$
- ▶ start with $k = 2$
- ▶ no length reduction: set $k = k + 1$
- ▶ shorter vector found: insert into ordered basis

Parameter Search

1. Choose generator vector (enumerate or at random)
2. Construct initial lattice basis
3. Apply basis reduction algorithm
4. → shortest vector in rank-1 lattice
5. goto step 1. until “good” lattice found

Quantization with Rank-1 Lattices

Vector $\mathbf{v} \in [0, 1)^s$

1. Solve linear equation system

$$\mathbf{v} = \xi[\mathbf{b}_1, \dots, \mathbf{b}_k]$$

2. clamp coefficients to integer values

- ▶ Cartesian coordinates of lattice point \mathbf{p}
- ▶ \mathbf{p} anchor point of parallelepiped

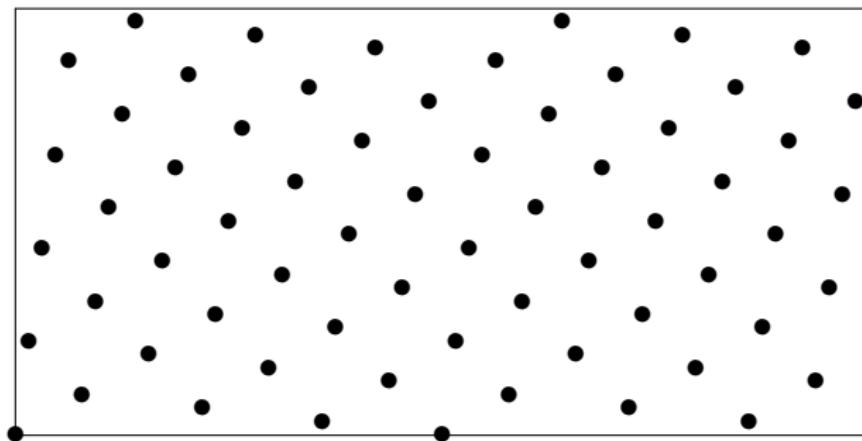
$$(\xi + \Delta)[\mathbf{b}_1, \dots, \mathbf{b}_k], \Delta \in [0, 1)^s$$

3. enumerate corner points to find \mathbf{p}_{near}

- ▶ enumerate also neighboring points for dimension > 4

Rectangular Region instead of Unit Cube

- ▶ optimize minimum distance in scaled domain
 $[0, 1)^s \rightarrow [0, x_1] \times \dots \times [0, x_s]$)
- ▶ scale basis before basis reduction



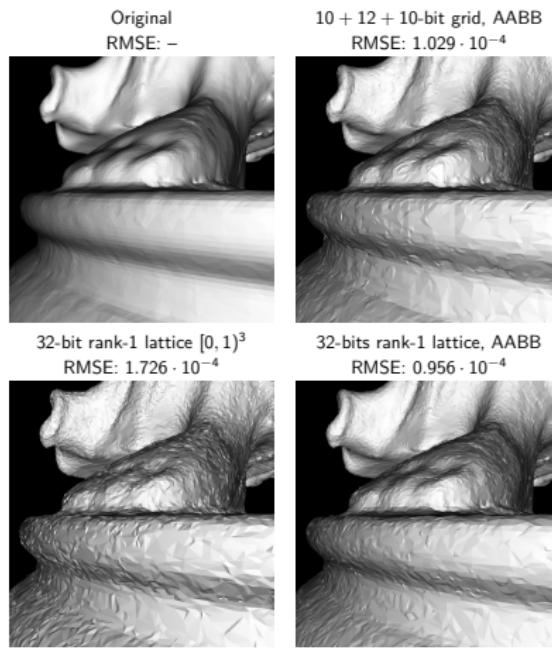
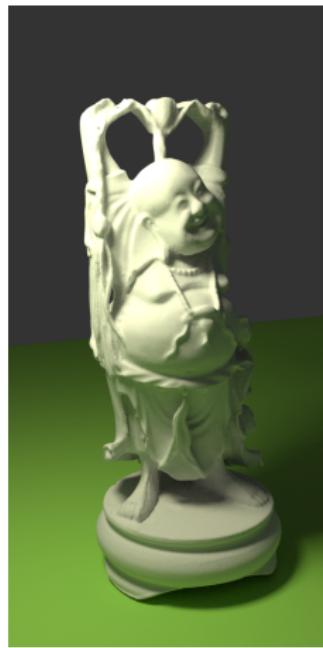
Practical Application of Rank-1 Lattice Quantization

1. Target bit-depth and dimension of input data
2. Find generator vector
 - ▶ search
 - ▶ look-up
3. Quantization
 - ▶ find index i for each datum
4. Reconstruction

$$d_i = \frac{1}{n}(i \cdot \mathbf{g} \mod n)$$

Applications: Mesh Vertex Quantization

- ▶ Stanford Buddha vertices quantized to 32-bits per vertex
- ▶ Quantization domain: bounding box (AABB)



Applications: Spectral Reflectance Quantization

- ▶ Example: spectral texture with 6D data per texel

reference



6×4 -bit regular



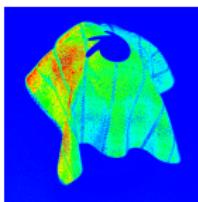
24-bit rank-1



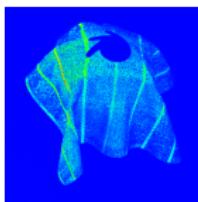
6×6 -bit regular



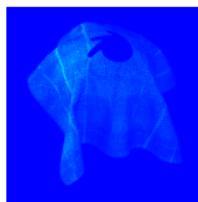
36-bit rank-1



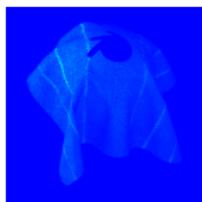
0.0210



0.0125



0.00422



0.00415

Conclusion

- ▶ Arbitrary bit-depth b , independent of dimension
- ▶ Close to optimal quantization error
- ▶ Fast reconstruction, independent of dimension
- ▶ Quantization is
 - ▶ very fast: dimensions 2 to 4
 - ▶ practical: dimensions 5 and 6

Limitations

- ▶ Exponential complexity of basis reduction in higher dimensions
 - ▶ basis reduction algorithms for higher dimensions
 - ▶ brute-force basis reduction for small bit-depths (up to 32-bits)