## (1) Computational Cost of Communicating One Sample

When  $\beta = 1$ , the proposal distribution follows Laplace distribution.

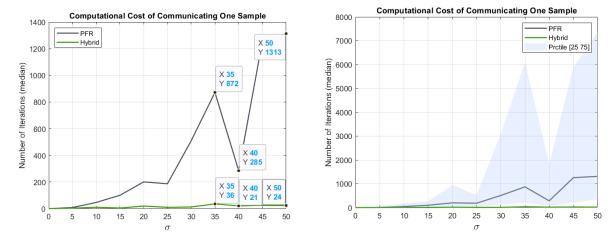


Figure 1. Computational Cost of Communication one sample: (a) median value of  $n^*$  chosen by PFC and Hybrid coding respectively; (b) Region of 25th and 75th percentile of  $n^*$  chosen by PFC is shaded.

The generating distribution  $\hat{p}$  also follows Laplacian distribution, with  $\mu = x$  and  $var = \sigma^2 + I$ . In our experiment, x acting as the mean is a standard Gaussian random variable  $\sim \mathcal{N}(0,1)$ .

The target distribution  $\hat{q}$  is generated analogous to Appendix H. in [1]. It is a truncated Laplacian distribution.

As can observed from the figures above, hybrid coding outperforms PFC for large  $\sigma$ .

```
function [q z, M] = q(x, z, sigma)
    theta = 10e-4; mu1=0; s1=1;
    a = lap invcdf(theta/2,mu1,s1);
   b = lap invcdf(1-theta/2, mu1, s1);
    % Candidate Distribution
    mu2=0; s2 = sqrt(sigma^2 + 1);
    a phi = lap cdf(a, mu2, s2);
    b phi = lap_cdf(b, mu2, s2);
   M = floor(1/(b phi - a phi));
    % Generate a random sample from Canadidate Distribution
   mu3=0; s3=sqrt(sigma^2+1);
    z hat = lap invcdf(z, mu3, s3);
    z pdf = lap pdf(z hat, mu3, s3);
    % Transformed Target Distribution
   mu4=x; s4 = 1;
    qhat pdf = lap pdf(z hat, mu4, s4);
    % Compute pdf of z in target distribution
    q z = (1/M) * (qhat pdf/z pdf);
end
```

Figure 2. MATLAB code for generating target distribution for Hybrid Coding

## (2) Performance Comparison between Different Sampling Methods

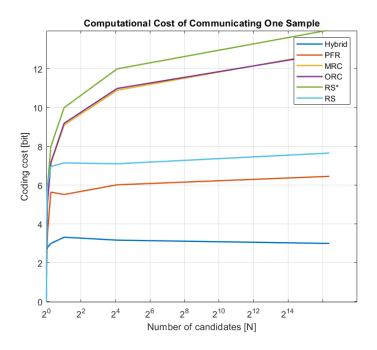


Figure 3. Coding cost v.s. Number of max candidates. The coding cost as a function of

- a. When generating  $n^*$  for MRC and ORC, we inevitably modify the presumed target distribution  $\hat{q}$  as a 3rd-order generalized exponential distribution, otherwise the importance associated with each sample is relatively small. Thus, intuitively, MRC and ORC required more parameters to describe the target distribution.
- b. As can be seen from Fig. 3, hybrid coding outperforms all the other approaches, and saturates quickly as the number of candidates increases. However, RS\* (RS-greedy) and MRC/ORC tend to grow unboundedly.

```
function fx = q_MRC(y,mu,sigma)
  beta = 3;
  fx = beta/2*gamma(beta)*exp(- (sqrt(2)*abs(y-mu)/sigma)^beta );
end
```

Figure 4. MATLAB code for generating target distribution for MRC (Minimal Random Coding)

## Reference

[1] L. Theis and N. Y. Ahmed, 'Algorithms for the Communication of Samples', in *Proceedings of the 39th International Conference on Machine Learning*, 17--23 Jul 2022, vol. 162, pp. 21308–21328.