CSEP 521
Applied Algorithms
Spring 2005

Statistical Lossless Data Compression
Outline for Tonight

• Basic Concepts in Data Compression
• Entropy
• Prefix codes
• Huffman Coding
• Arithmetic Coding
• Run Length Coding (Golomb Code)
Reading

• Huffman Coding: CLRS 385-392
• Other sources can be found:
  – Data Compression: The Complete Reference, 3rd Edition by David Salomon
  – Introduction to Data Compression by Khalid Sayood.
Basic Data Compression Concepts

- **Lossless compression** $x = \hat{x}$
  - Also called entropy coding, reversible coding.
- **Lossy compression** $x \neq \hat{x}$
  - Also called irreversible coding.
- **Compression ratio** $\frac{|x|}{|y|}$
  - $|x|$ is number of bits in $x$. 

**Diagram:**

- **Encoder**
- **Decoder**
- *x* → Encoder → *y* → Decoder → *x̂*
Why Compress

- Conserve storage space
- Reduce time for transmission
  - Faster to encode, send, then decode than to send the original
- Progressive transmission
  - Some compression techniques allow us to send the most important bits first so we can get a low resolution version of some data before getting the high fidelity version
- Reduce computation
  - Use less data to achieve an approximate answer
Braille

• System to read text by feeling raised dots on paper (or on electronic displays). Invented in 1820s by Louis Braille, a French blind man.

\[
\begin{align*}
a & \quad b \\
c & \quad z \\
\text{and} & \quad \text{the} \\
\text{with} & \quad \text{mother} \\
\text{th} & \quad \text{ch} \\
\text{gh} &
\end{align*}
\]
Braille Example

Clear text:
Call me Ishmael. Some years ago -- never mind how long precisely -- having little or no money in my purse, and nothing particular to interest me on shore, I thought I would sail about a little and see the watery part of the world. (238 characters)

Grade 2 Braille:
Call me Ishmael. Some years ago -- never mind how long precisely -- having little or no money in my purse, and nothing particular to interest me on shore, I thought I would sail about a little and see the watery part of the world. (203 characters) 238/203 = 1.17
Lossless Compression

• Data is not lost - the original is really needed.
  – text compression
  – compression of computer binary files

• Compression ratio typically no better than 4:1 for lossless compression on many kinds of files.

• Statistical Techniques
  – Huffman coding
  – Arithmetic coding
  – Golomb coding

• Dictionary techniques
  – LZW, LZ77
  – Sequitur
  – Burrows-Wheeler Method

• Standards - Morse code, Braille, Unix compress, gzip, zip, bzip, GIF, JBIG, Lossless JPEG
Lossy Compression

- Data is lost, but not too much.
  - audio
  - video
  - still images, medical images, photographs
- Compression ratios of 10:1 often yield quite high fidelity results.
- Major techniques include
  - Vector Quantization
  - Wavelets
  - Block transforms
  - Standards - JPEG, JPEG2000, MPEG, H.264
Why is Data Compression Possible

• Most data from nature has redundancy
  – There is more data than the actual information contained in the data.
  – Squeezing out the excess data amounts to compression.
  – However, unsqueezing is necessary to be able to figure out what the data means.

• Information theory is needed to understand the limits of compression and give clues on how to compress well.
What is Information

- Analog data
  - Also called continuous data
  - Represented by real numbers (or complex numbers)
- Digital data
  - Finite set of symbols \{a_1, a_2, \ldots, a_m\}
  - All data represented as sequences (strings) in the symbol set.
  - Example: \{a,b,c,d,r\}  abracadabra
  - Digital data can be an approximation to analog data
Symbols

- Roman alphabet plus punctuation
- ASCII - 256 symbols
- Binary - \{0,1\}
  - 0 and 1 are called bits
  - All digital information can be represented efficiently in binary
  - \{a,b,c,d\} fixed length representation
    
    | symbol | a  | b  | c  | d  |
    |--------|----|----|----|----|
    | binary | 00 | 01 | 10 | 11 |

- 2 bits per symbol
Information Theory

• Developed by Shannon in the 1940’s and 50’s
• Attempts to explain the limits of communication using probability theory.
• Example: Suppose English text is being sent
  – It is much more likely to receive an “e” than a “z”.
  – In some sense “z” has more information than “e”.
First-order Information

• Suppose we are given symbols \{a_1, a_2, \ldots, a_m\}.
• \(P(a_i)\) = probability of symbol \(a_i\) occurring in the absence of any other information.
  \(- P(a_1) + P(a_2) + \ldots + P(a_m) = 1\)
• \(\text{inf}(a_i) = \log_2(1/P(a_i))\) bits is the information of \(a_i\) in bits.

\begin{center}
\begin{tikzpicture}
    \begin{axis}[
        width=\textwidth,
        axis lines=left,
        xlabel={x},
        ylabel={y},
        xmin=0.01, xmax=0.99,
        ymin=0, ymax=7,
        xtick={0.01, 0.08, 0.15, 0.22, 0.29, 0.36, 0.43, 0.5, 0.57, 0.64, 0.71, 0.78, 0.85, 0.92, 0.99},
        ytick={0, 1, 2, 3, 4, 5, 6, 7},
        yticklabels={0, 1, 2, 3, 4, 5, 6, 7},
        title={-\log(x)}
    
    \addplot[domain=0.01:0.99, samples=100, color=blue]{-\log(x)};
\end{axis}
\end{tikzpicture}
\end{center}
Example

• \{a, b, c\} with P(a) = 1/8, P(b) = 1/4, P(c) = 5/8
  – \text{inf}(a) = \log_2(8) = 3
  – \text{inf}(b) = \log_2(4) = 2
  – \text{inf}(c) = \log_2(8/5) = .678

• Receiving an “a” has more information than receiving a “b” or “c”.
First Order Entropy

• The first order entropy is defined for a probability distribution over symbols \( \{a_1, a_2, \ldots, a_m\} \).

\[ H = \sum_{i=1}^{m} P(a_i) \log_2 \left( \frac{1}{P(a_i)} \right) \]

• \( H \) is the average number of bits required to code up a symbol, given all we know is the probability distribution of the symbols.

• \( H \) is the Shannon lower bound on the average number of bits to code a symbol in this “source model”.

• Stronger models of entropy include context.
Entropy Examples

• \{a, b, c\} with a 1/8, b 1/4, c 5/8.
  \[ H = \frac{1}{8} \times 3 + \frac{1}{4} \times 2 + \frac{5}{8} \times 0.678 = 1.3 \text{ bits/symbol} \]

• \{a, b, c\} with a 1/3, b 1/3, c 1/3. (worst case)
  \[ H = 3 \times \left(\frac{1}{3}\right) \times \log_2(3) = 1.6 \text{ bits/symbol} \]

• Note that a standard code takes 2 bits per symbol

<table>
<thead>
<tr>
<th>symbol</th>
<th>a</th>
<th>b</th>
<th>c</th>
</tr>
</thead>
<tbody>
<tr>
<td>binary code</td>
<td>00</td>
<td>01</td>
<td>10</td>
</tr>
</tbody>
</table>
An Extreme Case

• \{a, b, c\} with a 1, b 0, c 0
  – \(H = ?\)
Entropy Curve

• Suppose we have two symbols with probabilities $x$ and $1-x$, respectively.

\[-(x \log x + (1-x)\log(1-x))\]

maximum entropy at .5
A Simple Prefix Code

- \{a, b, c\} with a \(\frac{1}{8}\), b \(\frac{1}{4}\), c \(\frac{5}{8}\).
- A **prefix code** is defined by a binary tree.
- Prefix code property
  - no output is a prefix of another.

### Binary Tree

```
  1
 / \
0   1
```

### Code Table

<table>
<thead>
<tr>
<th>Input</th>
<th>Output</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>00</td>
</tr>
<tr>
<td>b</td>
<td>01</td>
</tr>
<tr>
<td>c</td>
<td>1</td>
</tr>
</tbody>
</table>

```cocabccbccc
1 1 00 01 1 1 01 1 1 1
```
Decoding a Prefix Code

```
repeat
start at root of tree
repeat
    if read bit = 1 then go right
    else go left
until node is a leaf
report leaf
until end of the code
```

11000111100
Decoding a Prefix Code

```
11000111100
```
Decoding a Prefix Code

```
11000111100
```

c
Decoding a Prefix Code

11000111100

c
Decoding a Prefix Code

11000111100

cc
Decoding a Prefix Code

11\textcolor{red}{0}00111100

cc
Decoding a Prefix Code

110\textcolor{red}{0}0111100

cc
Decoding a Prefix Code

11000111100

cca
Decoding a Prefix Code

11000111100

cca
Decoding a Prefix Code

11000111100

cca
Decoding a Prefix Code

11000111100

ccab
Decoding a Prefix Code

11000111100

cababccc
How Good is the Code

\[
\text{bit rate} = (1/8)2 + (1/4)2 + (5/8)1 = 11/8 = 1.375 \text{ bps}
\]

Entropy = 1.3 bps
Standard code = 2 bps

(bps = bits per symbol)
Design a Prefix Code 1

• abracadabra
• Design a prefix code for the 5 symbols \{a, b, r, c, d\} which compresses this string the most.
Design a Prefix Code 2

• Suppose we have \(n\) symbols each with probability \(1/n\). Design a prefix code with minimum average bit rate.

• Consider \(n = 2,3,4,5,6\) first.
Huffman Coding

- Huffman (1951)
- Uses frequencies of symbols in a string to build a variable rate prefix code.
  - Each symbol is mapped to a binary string.
  - More frequent symbols have shorter codes.
  - No code is a prefix of another.

Example:

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>0</td>
</tr>
<tr>
<td>b</td>
<td>100</td>
</tr>
<tr>
<td>c</td>
<td>101</td>
</tr>
<tr>
<td>d</td>
<td>11</td>
</tr>
</tbody>
</table>

```
  0 1
 a 0
 b 100
 c 101
 d 11
```
Variable Rate Code Example

- Example: a 0, b 100, c 101, d 11
- Coding:
  - aabddcaaa = 16 bits
  - 0 0 100 11 11 101 0 0 = 14 bits
- Prefix code ensures unique decodability.
  - 00100111110100
  - a a a b d d c a a
Cost of a Huffman Tree

• Let \( p_1, p_2, \ldots, p_m \) be the probabilities for the symbols \( a_1, a_2, \ldots, a_m \), respectively.
• Define the cost of the Huffman tree \( T \) to be
  \[
  C(T) = \sum_{i=1}^{m} p_i r_i
  \]
  where \( r_i \) is the length of the path from the root to \( a_i \).

• \( C(T) \) is the expected length of the code of a symbol coded by the tree \( T \). \( C(T) \) is the average bit rate (ABR) of the code.
Example of Cost

• Example: $a \ 1/2, b \ 1/8, c \ 1/8, d \ 1/4$

\[
C(T) = 1 \times 1/2 + 3 \times 1/8 + 3 \times 1/8 + 2 \times 1/4 = 1.75
\]
**Huffman Tree**

- Input: Probabilities $p_1, p_2, \ldots, p_m$ for symbols $a_1, a_2, \ldots, a_m$, respectively.
- Output: A tree that minimizes the average number of bits (bit rate) to code a symbol. That is, minimizes

$$HC(T) = \sum_{i=1}^{m} p_i r_i$$

where $r_i$ is the length of the path from the root to $a_i$. This is the Huffman tree or Huffman code.
Optimality Principle 1

• In a Huffman tree a lowest probability symbol has maximum distance from the root.
  – If not exchanging a lowest probability symbol with one at maximum distance will lower the cost.

\[
C(T') = C(T) + hp - hq + kq - kp = C(T) - (h-k)(q-p) < C(T)
\]
Optimality Principle 2

- The second lowest probability is a sibling of the smallest in some Huffman tree.
  - If not, we can move it there not raising the cost.

\[
C(T') = C(T) + hq - hr + kr - kq = C(T) - (h-k)(r-q) \leq C(T)
\]
Optimality Principle 3

• Assuming we have a Huffman tree $T$ whose two lowest probability symbols are siblings at maximum depth, they can be replaced by a new symbol whose probability is the sum of their probabilities.
  - The resulting tree is optimal for the new symbol set.

\[
C(T') = C(T) + (h-1)(p+q) - hp -hq = C(T) - (p+q)
\]
Optimality Principle 3 (cont’)

- If $T'$ were not optimal then we could find a lower cost tree $T''$. This will lead to a lower cost tree $T'''$ for the original alphabet.

$$C(T''') = C(T'') + p + q < C(T') + p + q = C(T)$$ which is a contradiction
Recursive Huffman Tree Algorithm

1. If there is just one symbol, a tree with one node is optimal. Otherwise
2. Find the two lowest probability symbols with probabilities $p$ and $q$ respectively.
3. Replace these with a new symbol with probability $p + q$.
4. Solve the problem recursively for new symbols.
5. Replace the leaf with the new symbol with an internal node with two children with the old symbols.
Iterative Huffman Tree Algorithm

form a node for each symbol $a_i$ with weight $p_i$;
insert the nodes in a min priority queue ordered by probability;
while the priority queue has more than one element do
  min1 := delete-min;
  min2 := delete-min;
  create a new node n;
  n.weight := min1.weight + min2.weight;
  n.left := min1;
  n.right := min2;
  insert(n)
return the last node in the priority queue.
Example of Huffman Tree Algorithm (1)

- $P(a) = .4$, $P(b) = .1$, $P(c) = .3$, $P(d) = .1$, $P(e) = .1$
Example of Huffman Tree Algorithm (2)
Example of Huffman Tree Algorithm (3)
Example of Huffman Tree Algorithm (4)
Huffman Code

average number of bits per symbol is
\[0.4 \times 1 + 0.1 \times 4 + 0.3 \times 2 + 0.1 \times 3 + 0.1 \times 4 = 2.1\]

a 0
b 1110
c 10
d 110
e 1111
Optimal Huffman Code vs. Entropy

• $P(a) = .4$, $P(b) = .1$, $P(c) = .3$, $P(d) = .1$, $P(e) = .1$

Entropy

\[
H = -(0.4 \log_2(0.4) + 0.1 \log_2(0.1) + 0.3 \log_2(0.3) \\
+ 0.1 \log_2(0.1) + 0.1 \log_2(0.1))
\]

\[
= 2.05 \text{ bits per symbol}
\]

Huffman Code

\[
HC = 0.4 \times 1 + 0.1 \times 4 + 0.3 \times 2 + 0.1 \times 3 + 0.1 \times 4
\]

\[
= 2.1 \text{ bits per symbol}
\]

pretty good!
In Class Exercise

• $P(a) = 1/2$, $P(b) = 1/4$, $P(c) = 1/8$, $P(d) = 1/16$, $P(e) = 1/16$

• Compute the Huffman tree and its bit rate.
• Compute the Entropy
• Compare
• Hint: For the tree change probabilities to be integers: $a:8$, $b:4$, $c:2$, $d:1$, $e:1$. Normalize at the end.
Quality of the Huffman Code

• The Huffman code is within one bit of the entropy lower bound.

\[ H \leq HC \leq H + 1 \]

• Huffman code does not work well with a two symbol alphabet.
  – Example: \( P(0) = 1/100, P(1) = 99/100 \)
  – \( HC = 1 \) bits/symbol

  \[ H = -((1/100)\log_2(1/100) + (99/100)\log_2(99/100)) \]
  \[ = .08 \text{ bits/symbol} \]

• If probabilities are powers of two then \( HC = H \).
Extending the Alphabet

- Assuming independence \( P(ab) = P(a)P(b) \), so we can lump symbols together.
- Example: \( P(0) = 1/100, P(1) = 99/100 \)
  - \( P(00) = 1/10000, P(01) = P(10) = 99/10000, P(11) = 9801/10000 \).

\[
\begin{align*}
HC &= 1.03 \text{ bits/symbol (2 bit symbol)} \\
    &= .515 \text{ bits/bit}
\end{align*}
\]

Still not that close to \( H = .08 \text{ bits/bit} \)
Quality of Extended Alphabet

• Suppose we extend the alphabet to symbols of length k then

\[ H \leq HC \leq H + \frac{1}{k} \]

• Pros and Cons of Extending the alphabet
  + Better compression
  - \(2^k\) symbols
  - padding needed to make the length of the input divisible by \(k\)
Context Modeling

• Data does not usually come from a 1st order statistical source.
  – English text: “u” almost always follows “q”
  – Images: a pixel next to a blue pixel is likely to be blue

• Practical coding: Divide the data by contexts and code the data in each context as its own 1st order source.
Huffman Codes with Context

• Suppose we add a one symbol context. That is in compressing a string $x_1 x_2 \ldots x_n$ we want to take into account $x_{k-1}$ when encoding $x_k$.
  – New model, so entropy based on just independent probabilities of the symbols doesn’t hold. The new entropy model (2nd order entropy) has for each symbol a probability for each other symbol following it.
  – Example: \{a, b, c\}

<table>
<thead>
<tr>
<th>prev</th>
<th>a</th>
<th>b</th>
<th>c</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>.4</td>
<td>.2</td>
<td>.4</td>
</tr>
<tr>
<td>b</td>
<td>.1</td>
<td>.9</td>
<td>0</td>
</tr>
<tr>
<td>c</td>
<td>.1</td>
<td>.1</td>
<td>.8</td>
</tr>
</tbody>
</table>
Multiple Codes

<table>
<thead>
<tr>
<th></th>
<th>a</th>
<th>b</th>
<th>c</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>.4</td>
<td>.2</td>
<td>.4</td>
</tr>
<tr>
<td>b</td>
<td>.1</td>
<td>.9</td>
<td>0</td>
</tr>
<tr>
<td>c</td>
<td>.1</td>
<td>.1</td>
<td>.8</td>
</tr>
</tbody>
</table>

Code for first symbol

<table>
<thead>
<tr>
<th></th>
<th>a</th>
<th>b</th>
<th>c</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>00</td>
<td></td>
<td></td>
</tr>
<tr>
<td>b</td>
<td>01</td>
<td></td>
<td></td>
</tr>
<tr>
<td>c</td>
<td>10</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

a b b a c c

00 00 0 1 01 0
Complexity of Huffman Code Design

• Time to design Huffman Code is $O(n \log n)$ where $n$ is the number of symbols.
  – Each step consists of a constant number of priority queue operations (2 deletemin’s and 1 insert)
Approaches to Huffman Codes

1. Frequencies computed for each input
   – Must transmit the Huffman code or frequencies as well as the compressed input
   – Requires two passes
2. Fixed Huffman tree designed from training data
   – Do not have to transmit the Huffman tree because it is known to the decoder.
   – H.263 video coder
3. Adaptive Huffman code
   – One pass
   – Huffman tree changes as frequencies change
Arithmetic Coding

• Basic idea in arithmetic coding:
  – represent each string $x$ of length $n$ by a unique interval $[L,R)$ in $[0,1)$.
  – The width $R-L$ of the interval $[L,R)$ represents the probability of $x$ occurring.
  – The interval $[L,R)$ can itself be represented by any number, called a tag, within the half open interval.
  – The $k$ significant bits of the tag $t_1t_2t_3...$ is the code of $x$. That is, $...t_1t_2t_3...t_k000...$ is in the interval $[L,R)$.
  • It turns out that $k \approx \log_2(1/(R-L))$. 
Example of Arithmetic Coding (1)

1. tag must be in the half open interval.
2. tag can be chosen to be (L+R)/2.
3. code is the significant bits of the tag.

\[
\begin{align*}
\text{tag} &= 17/27 = .101000010... \\
\text{code} &= 101
\end{align*}
\]
Some Tags are Better than Others

Using tag = (L+R)/2

tag = 13/27 = .0111101110...
code = 0111

Alternative tag = 14/37 = .100001001...
code = 1
Example of Codes

• $P(a) = \frac{1}{3}$, $P(b) = \frac{2}{3}$.

<table>
<thead>
<tr>
<th>Tag</th>
<th>Code</th>
<th>Entropy Lower Bound</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0000010010...</td>
<td>.95 bits/symbol</td>
</tr>
<tr>
<td>1</td>
<td>001001100...</td>
<td>.92 entropy lower bound</td>
</tr>
</tbody>
</table>

tag = (L+R)/2
Code Generation from Tag

• If binary tag is \( .t_1t_2t_3... = (L+R)/2 \) in \([L,R)\) then we want to choose \( k \) to form the code \( t_1t_2...t_k \).

• Short code:
  – choose \( k \) to be as small as possible so that \( L \leq .t_1t_2...t_k000... < R \).

• Guaranteed code:
  – choose \( k = \lceil \log_2 (1/(R-L)) \rceil + 1 \)
  – \( L \leq .t_1t_2...t_kb_1b_2b_3... < R \) for any bits \( b_1b_2b_3... \)
  – for fixed length strings provides a good prefix code.
  – example: \([.000000000..., .000010010...), \) tag = \(.000001001...\)
    Short code: 0
    Guaranteed code: 000001
Guaranteed Code Example

- $P(a) = 1/3$, $P(b) = 2/3$.

```
<table>
<thead>
<tr>
<th>Symbol</th>
<th>Probability</th>
<th>Short Code</th>
<th>Prefix Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>0/27</td>
<td>.000001001...</td>
<td>0000 aaaa</td>
</tr>
<tr>
<td>b</td>
<td>9/27</td>
<td>.010001010...</td>
<td>010001abb</td>
</tr>
<tr>
<td>a</td>
<td>11/27</td>
<td>.011011111...</td>
<td>0110111baa</td>
</tr>
<tr>
<td>b</td>
<td>15/27</td>
<td>.011110111...</td>
<td>0111011bab</td>
</tr>
<tr>
<td>a</td>
<td>19/27</td>
<td>.101000010...</td>
<td>101011bbb</td>
</tr>
<tr>
<td>b</td>
<td>27/27</td>
<td>.110110100...</td>
<td>1111bbb</td>
</tr>
</tbody>
</table>
```

The tag is calculated as $(L + R)/2$.
Arithmetic Coding Algorithm

- $P(a_1), P(a_2), \ldots, P(a_m)$
- $C(a_i) = P(a_1) + P(a_2) + \ldots + P(a_{i-1})$
- Encode $x_1x_2\ldots x_n$

```
Initialize L := 0 and R := 1;
for i = 1 to n do
    W := R - L;
    L := L + W * C(x_i);
    R := L + W * P(x_i);
    t := (L + R) / 2;
    choose code for the tag
```
Arithmetic Coding Example

- $P(a) = 1/4$, $P(b) = 1/2$, $P(c) = 1/4$
- $C(a) = 0$, $C(b) = 1/4$, $C(c) = 3/4$
- $abca$

<table>
<thead>
<tr>
<th>symbol</th>
<th>$W$</th>
<th>$L$</th>
<th>$R$</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>a</td>
<td>1</td>
<td>0</td>
<td>1/4</td>
</tr>
<tr>
<td>b</td>
<td>1/4</td>
<td>1/16</td>
<td>3/16</td>
</tr>
<tr>
<td>c</td>
<td>1/8</td>
<td>5/32</td>
<td>6/32</td>
</tr>
<tr>
<td>a</td>
<td>1/32</td>
<td>5/32</td>
<td>21/128</td>
</tr>
</tbody>
</table>

$W := R - L$
$L := L + W C(x)$
$R := L + W P(x)$

tag = $(5/32 + 21/128)/2 = 41/256 = .001010010...$
$L = .001010000...$
$R = .001010100...$
$code = 00101$
$prefix code = 00101001$
Arithmetic Coding Exercise

- $P(a) = 1/4$, $P(b) = 1/2$, $P(c) = 1/4$
- $C(a) = 0$, $C(b) = 1/4$, $C(c) = 3/4$
- bbbbb

<table>
<thead>
<tr>
<th>Symbol</th>
<th>W</th>
<th>L</th>
<th>R</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td></td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>b</td>
<td></td>
<td></td>
<td>1</td>
</tr>
<tr>
<td>b</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

$W := R - L;$
$L := L + W \cdot C(x);$  
$R := L + W \cdot P(x)$

tag =
$L =$
$R =$
code =
prefix code =
Decoding (1)

- Assume the length is known to be 3.
- 0001 which converts to the tag .0001000...

![Diagram showing the decoding process with a dot at 0.0001000 and an output a.]
Decoding (2)

• Assume the length is known to be 3.
• 0001 which converts to the tag .0001000...

(output a)

Lecture 5 - Statistical Lossless Data Compression
Decoding (3)

• Assume the length is known to be 3.
• 0001 which converts to the tag .0001000...
Arithmetic Decoding Algorithm

- $P(a_1), P(a_2), \ldots, P(a_m)$
- $C(a_i) = P(a_1) + P(a_2) + \ldots + P(a_{i-1})$
- Decode $b_1b_2\ldots b_k$, number of symbols is $n$.

```
Initialize L := 0 and R := 1;
t := .b_1b_2\ldots b_k000\ldots
for i = 1 to n do
  W := R - L;
  find j such that L + W * C(a_j) \leq t < L + W * (C(a_j)+P(a_j))
  output a_j;
  L := L + W * C(a_j);
  R := L + W * P(a_j);
```
Decoding Example and Exercise

- $P(a) = 1/4$, $P(b) = 1/2$, $P(c) = 1/4$
- $C(a) = 0$, $C(b) = 1/4$, $C(c) = 3/4$
- 00101 and $n = 4$

<table>
<thead>
<tr>
<th>W</th>
<th>L</th>
<th>R</th>
<th>output</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>1</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>1/4</td>
<td>a</td>
</tr>
<tr>
<td>1/4</td>
<td>1/16</td>
<td>3/16</td>
<td>b</td>
</tr>
<tr>
<td>1/8</td>
<td>5/32</td>
<td>6/32</td>
<td>c</td>
</tr>
<tr>
<td>1/32</td>
<td>5/32</td>
<td>21/128</td>
<td>a</td>
</tr>
</tbody>
</table>

tag = .00101000... = 5/32
Decoding Issues

- There are at least two ways for the decoder to know when to stop decoding.
  1. Transmit the length of the string
  2. Transmit a unique end of string symbol
Practical Arithmetic Coding

• **Scaling:**
  – By scaling we can keep L and R in a reasonable range of values so that \( W = R - L \) does not underflow.

• **Context:**
  – Different contexts can be handled easily

• **Adaptivity:**
  – Coding can be done adaptively, learning the distribution of symbols dynamically

• **Integer arithmetic coding avoids floating point altogether.**
Scaling

• Scaling:
  – By scaling we can keep L and R in a reasonable range of values so that \( W = R - L \) does not underflow.
  – The code can be produced progressively, not at the end.
  – Complicates decoding some.
Scaling Principle

Lower half
If \([L, R)\) is contained in \([0, .5)\) then
\[L := 2L; R := 2R\]
output 0, followed by \(C\)'s
\(C := 0\).

Upper half
If \([L, R)\) is contained in \([.5, 1)\) then
\[L := 2L - 1, R := 2R - 1\]
output 1, followed by \(C\)'s
\(C := 0\).

Middle Half
If \([L, R)\) is contained in \([.25, .75)\) then
\[L := 2L - .5, R := 2R - .5\]
\(C := C + 1\).
Example

• baa

C = 0

L = 1/3  R = 3/3
Example

- \texttt{baa}

L = 1/3 \quad R = 3/3
L = 3/9 \quad R = 5/9

Scale middle half

C = 0
Example

- **b**a**a**

\[
\begin{align*}
C &= 1 \\
L &= \frac{3}{9} \quad R = \frac{5}{9} \\
L &= \frac{3}{18} \quad R = \frac{11}{18}
\end{align*}
\]
Example

• baa

C = 1

L = 3/18 R = 11/18
L = 9/54 R = 17/54

Scale lower half
Example

• baa 01

C = 0

L = 9/54  R = 17/54
L = 18/54  R = 34/54
Example

\[ \text{Lecture 5 - Statistical Lossless Data Compression} \]
Decoding with Scaling

• Use the same scaling algorithm as the encoder
  – There is no need to keep track of C because we know the complete tag.
  – Each scaling step will consume a symbol of the tag
    • Lower half: \( 0x \rightarrow x \) \( (10 \times .0x = .x \text{ in binary}) \)
    • Upper half: \( 1x \rightarrow x \) \( (10 \times .1x - 1 = .x) \)
    • Middle half: \( 10x \rightarrow 1x \) or \( 01x \rightarrow 0x \)
      \( (10 \times .10x - .1 = .1x \text{ or } 10 \times .01x - .1 = .0x) \)
Integer Implementation

- **m bit integers**
  - Represent 0 with 000…0 (m times)
  - Represent 1 with 111…1 (m times)

- **Probabilities represented by frequencies**
  - $n_i$ is the number of times that symbol $a_i$ occurs
  - $C_i = n_1 + n_2 + \ldots + n_{i-1}$
  - $N = n_1 + n_2 + \ldots + n_m$

  \[
  W := R - L + 1
  \]

  \[
  L' := L + \left\lfloor \frac{W \cdot C_i}{N} \right\rfloor
  \]

  Coding the i-th symbol using integer calculations.

  \[
  R := L + \left\lfloor \frac{W \cdot C_{i+1}}{N} \right\rfloor - 1
  \]

  Must use scaling!

  \[
  L := L'
  \]
Context

- Consider 1 symbol context.
- Example: 3 contexts.

<table>
<thead>
<tr>
<th>prev</th>
<th>next</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>b</td>
</tr>
<tr>
<td>a</td>
<td>.4</td>
</tr>
<tr>
<td>b</td>
<td>.1</td>
</tr>
<tr>
<td>c</td>
<td>.25</td>
</tr>
</tbody>
</table>
Example with Context and Scaling

- **acc**

- **Equal Likely model**

- **Code = 0101**

- **prev**

- **next**

- **a**
  - 0.4
  - 0.2
  - 0.4

- **b**
  - 0.1
  - 0.8
  - 0.1

- **c**
  - 0.25
  - 0.25
  - 0.5

- **a model**
  - 0.4
  - 2/5
  - 2/3

- **ac**
  - 3/10
  - 5/6
  - 17/30

- **acc**
  - 0.25
  - 0.25

- **a model**
  - 2/3
  - 5/6
  - 2/3

- **c model**
  - 2/3

Lecture 5 - Statistical Lossless Data Compression
Arithmetic Coding with Context

• Maintain the probabilities for each context.
• For the first symbol use the equal probability model.
• For each successive symbol use the model for the previous symbol.
Adaptation

- Simple solution – **Equally Probable Model**.
  - Initially all symbols have frequency 1.
  - After symbol x is coded, increment its frequency by 1
  - Use the new model for coding the next symbol

- Example in alphabet a,b,c,d

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Frequency</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>1 2 3 3 4 5 5</td>
</tr>
<tr>
<td>b</td>
<td>1 1 1 2 2 2 2</td>
</tr>
<tr>
<td>c</td>
<td>1 1 1 1 1 1 2</td>
</tr>
<tr>
<td>d</td>
<td>1 1 1 1 1 1 1</td>
</tr>
</tbody>
</table>

After aabaac is encoded
The probability model is

- a 5/10
- b 2/10
- c 2/10
- d 1/10
Zero Frequency Problem

- How do we weight symbols that have not occurred yet.
  - Equal weights? Not so good with many symbols
  - Escape symbol, but what should its weight be?
  - When a new symbol is encountered send the <esc>, followed by the symbol in the equally probable model. (Both encoded arithmetically.)

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Counts</th>
<th>Probability</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>4</td>
<td>4/7</td>
</tr>
<tr>
<td>b</td>
<td>1</td>
<td>1/7</td>
</tr>
<tr>
<td>c</td>
<td>1</td>
<td>1/7</td>
</tr>
<tr>
<td>d</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>&lt;esc&gt;</td>
<td>1</td>
<td>1/7</td>
</tr>
</tbody>
</table>

After aabaac is encoded
The probability model is

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Counts</th>
<th>Probability</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>4/7</td>
<td></td>
</tr>
<tr>
<td>b</td>
<td>1/7</td>
<td></td>
</tr>
<tr>
<td>c</td>
<td>1/7</td>
<td></td>
</tr>
<tr>
<td>d</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>&lt;esc&gt;</td>
<td>1/7</td>
<td></td>
</tr>
</tbody>
</table>
Arithmetic vs. Huffman

• **Both compress very well.** For m symbol grouping.
  – Huffman is within 1/m of entropy.
  – Arithmetic is within 2/m of entropy.
• **Symbols**
  – Huffman needs a reasonably large set of symbols
  – Arithmetic works fine on binary symbols
• **Context**
  – Huffman needs a tree for every context.
  – Arithmetic needs a small table of frequencies for every context.
• **Adaptation**
  – Huffman has an elaborate adaptive algorithm
  – Arithmetic has a simple adaptive mechanism.
• **Bottom Line** – Arithmetic is more flexible than Huffman.
Run-Length Coding

- Lots of 0’s and not too many 1’s.
  - Fax of letters
  - Graphics
- Simple run-length code
  - Input
    00000010000000001000000000010001001.....
  - Symbols
    6 9 10 3 2 ...
  - Code the bits as a sequence of integers
  - Problem: How long should the integers be?
Golomb Code of Order m
Variable Length Code for Integers

- Let \( n = qm + r \) where \( 0 \leq r < m \).
  - Divide \( m \) into \( n \) to get the quotient \( q \) and remainder \( r \).

- Code for \( n \) has two parts:
  1. \( q \) is coded in unary
  2. \( r \) is coded as a fixed prefix code

Example: \( m = 5 \)

```
0 1 2
0 0
1 1
```

code for \( r \)
Example

• n = qm + r is represented by:
  \[
  \underbrace{\underbrace{\overbrace{11\ldots10\hat{r}}}^{q}}_{\hat{r}}
  \]
  – where \( \hat{r} \) is the fixed prefix code for \( r \)

• Example (m = 5):
  \[
  \begin{array}{cccccc}
  2 & 6 & 9 & 10 & 27 \\
  010 & 1001 & 10111 & 11000 & 11111010
  \end{array}
  \]
Alternative Explanation
Golomb Code of order 5

Variable length to variable length code.
Run Length Example: \( m = 5 \)

In this example we coded 17 bit in only 9 bits.
Choosing m

• Suppose that 0 has the probability $p$ and 1 has probability $1-p$.
• The probability of $0^n1$ is $p^n(1-p)$. The Golomb code of order
  $$m = \left\lceil \frac{-1}{\log_2 p} \right\rceil$$
  is optimal.
• Example: $p = 127/128$.
  $$m = \left\lceil \frac{-1}{\log_2 (127/128)} \right\rceil = 89$$
Golomb Coding Exercise

• Construct the Golomb Code of order 9. Show it as a prefix code (a binary tree).
PPM

• Prediction with Partial Matching
  – Cleary and Witten (1984)

• State of the art arithmetic coder
  – Arbitrary order context
  – The context chosen is one that does a good prediction given the past
  – Adaptive

• Example
  – Context “the” does not predict the next symbol “a” well. Move to the context “he” which does.
Summary

• Statistical codes are very common as parts of image, video, music, and speech coder.
• Arithmetic and Huffman are most popular.
• Special statistical codes like Golomb codes are used in some situations.