

# 15-853: Algorithms in the Real World

## Data Compression 4

## Compression Outline

**Introduction:** Lossy vs. Lossless, Benchmarks, ...

**Information Theory:** Entropy, etc.

**Probability Coding:** Huffman + Arithmetic Coding

**Applications of Probability Coding:** PPM + others

**Lempel-Ziv Algorithms:** LZ77, gzip, compress, ...

**Other Lossless Algorithms:** Burrows-Wheeler

➔ **Lossy algorithms for images:** JPEG, MPEG, ...

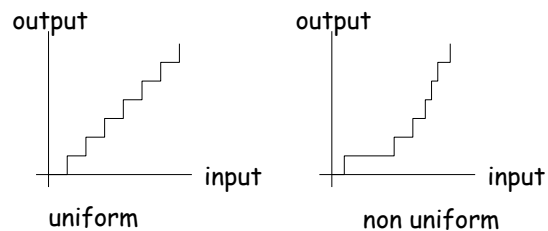
- Scalar and vector quantization

- JPEG and MPEG

**Compressing graphs and meshes:** BBK

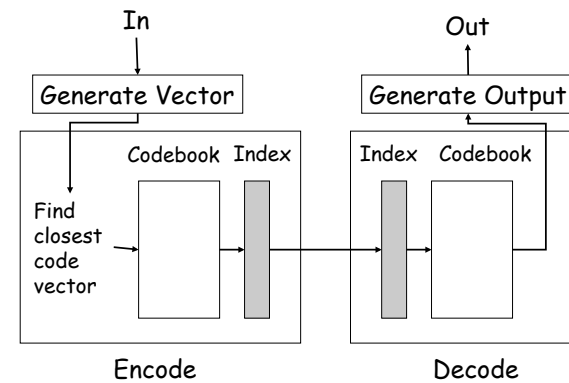
## Scalar Quantization

Quantize regions of values into a single value:



Can be used to reduce # of bits for a pixel

## Vector Quantization

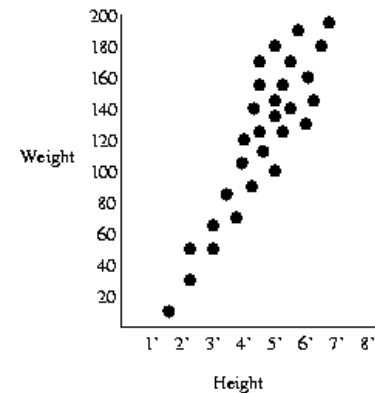


## Vector Quantization

What do we use as vectors?

- Color (Red, Green, Blue)
    - Can be used, for example to reduce 24bits/pixel to 8bits/pixel
    - Used in some terminals to reduce data rate from the CPU (colormaps)
  - K consecutive samples in audio
  - Block of K pixels in an image
- How do we decide on a codebook
- Typically done with **clustering**

## Vector Quantization: Example



## Linear Transform Coding

Want to encode values over a region of time or space

- Typically used for images or audio

Select a set of linear basis functions  $\phi_i$  that span the space

- sin, cos, spherical harmonics, wavelets, ...
- Defined at discrete points

## Linear Transform Coding

$$\text{Coefficients: } \Theta_i = \sum_j x_j \phi_i(j) = \sum_j x_j a_{ij}$$

$$\Theta_i = i^{\text{th}} \text{ resulting coefficient}$$

$$x_j = j^{\text{th}} \text{ input value}$$

$$a_{ij} = ij^{\text{th}} \text{ transform coefficient} = \phi_i(j)$$

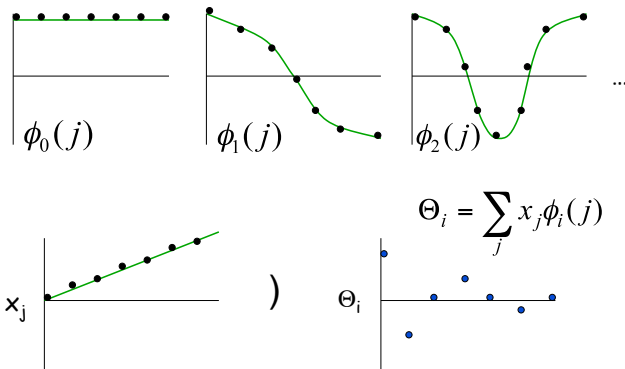
$$\Theta = Ax$$

In matrix notation:

$$x = A^{-1}\Theta$$

Where  $A$  is an  $n \times n$  matrix, and each row defines a basis function

## Example: Cosine Transform

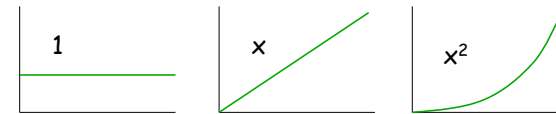


15-853

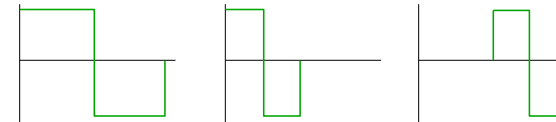
Page 9

## Other Transforms

Polynomial:



Wavelet (Haar):



15-853

Page 10

## How to Pick a Transform

### Goals:

- Decorrelate
- Low coefficients for many terms
- Basis functions that can be ignored by perception

Why is using a Cosine or Fourier transform across a whole image bad?

How might we fix this?

15-853

Page 11

## Usefulness of Transform

Typically transforms  $A$  are **orthonormal**:  $A^{-1} = A^T$

### Properties of orthonormal transforms:

-  $\sum x^2 = \sum \Theta^2$  (energy conservation)

Would like to compact energy into as few coefficients as possible

$$G_{TC} = \frac{\frac{1}{n} \sum \sigma_i^2}{\left( \prod \sigma_i^2 \right)^{1/n}} \quad \text{(the **transform coding gain**)}$$

arithmetic mean/geometric mean

$$\sigma_i = (\Theta_i - \Theta_{av})$$

The higher the gain, the better the compression

15-853

Page 12

## Case Study: JPEG

A nice example since it uses many techniques:

- Transform coding (Cosine transform)
- Scalar quantization
- Difference coding
- Run-length coding
- Huffman or arithmetic coding

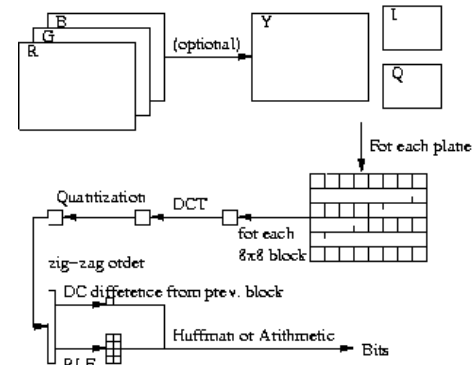
**JPEG** (Joint Photographic Experts Group) was designed in **1991** for **lossy** and **lossless** compression of **color** or **grayscale images**. The lossless version is rarely used.

Can be adjusted for compression ratio (typically 10:1)

15-853

Page 13

## JPEG in a Nutshell



15-853

Page 14

## JPEG: Quantization Table

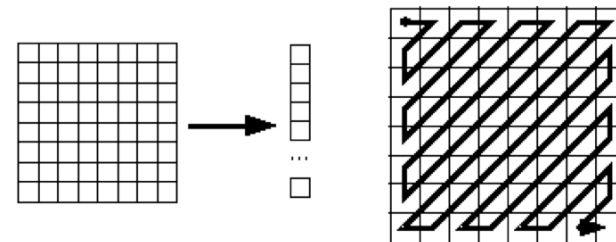
|    |    |    |    |     |     |     |     |
|----|----|----|----|-----|-----|-----|-----|
| 16 | 11 | 10 | 16 | 24  | 40  | 51  | 61  |
| 12 | 12 | 14 | 19 | 26  | 58  | 60  | 55  |
| 14 | 13 | 16 | 24 | 40  | 57  | 69  | 56  |
| 14 | 17 | 22 | 29 | 51  | 87  | 80  | 62  |
| 18 | 22 | 37 | 56 | 68  | 109 | 103 | 77  |
| 24 | 35 | 55 | 64 | 81  | 104 | 113 | 92  |
| 49 | 64 | 78 | 87 | 103 | 121 | 120 | 101 |
| 72 | 92 | 95 | 98 | 112 | 100 | 103 | 99  |

Also divided through uniformly by a quality factor which is under control.

15-853

Page 15

## JPEG: Block scanning order



Uses run-length coding for sequences of zeros

15-853

Page 16

## JPEG: example



.125 bits/pixel (factor of 200)

15-853

Page 17

## Case Study: MPEG

Pretty much JPEG with **interframe coding**

Three types of frames

- **I** = intra frame (approx. JPEG) anchors
- **P** = predictive coded frames
- **B** = bidirectionally predictive coded frames

**Example:**

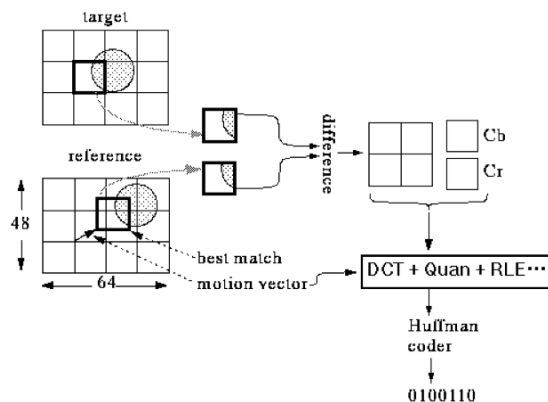
**Type:** I B B P B B P B B P B B I  
**Order:** 1 3 4 2 6 7 5 9 10 8 12 13 11

**I** frames are used for random access.

15-853

Page 18

## MPEG matching between frames



15-853

Page 19

## MPEG: Compression Ratio

356 x 240 image

| Type    | Size  | Compression |
|---------|-------|-------------|
| I       | 18KB  | 7/1         |
| P       | 6KB   | 20/1        |
| B       | 2.5KB | 50/1        |
| Average | 4.8KB | 27/1        |

30 frames/sec x 4.8KB/frame x 8 bits/byte  
 = 1.2 Mbits/sec + .25 Mbits/sec (stereo audio)

HDTV has 15x more pixels  
 = 18 Mbits/sec

15-853

Page 20

## MPEG in the "real world"

- DVDs
  - Adds "encryption" and error correcting codes
- Direct broadcast satellite
- HDTV standard
  - Adds error correcting code on top
- Storage Tech "Media Vault"
  - Stores 25,000 movies

Encoding is much more expensive than encoding.  
Still requires special purpose hardware for high resolution and good compression.

## Wavelet Compression

- A set of localized basis functions
- Avoids the need to block

"mother function"  $\varphi(x)$

$$\varphi_{s,l}(x) = \varphi(2^s x - l)$$

$s$  = scale       $l$  = location

**Requirements**

$$\int_{-\infty}^{\infty} \varphi(x) dx = 0 \quad \text{and} \quad \int_{-\infty}^{\infty} |\varphi(x)|^2 dx < \infty$$

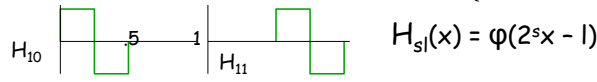
Many **mother** functions have been suggested.

## Haar Wavelets

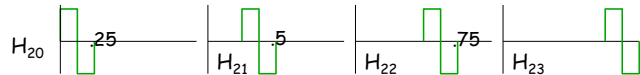
Most described, least used.



$$\varphi(x) = \begin{cases} 1 & 0 \leq x < 1/2 \\ -1 & 1/2 \leq x < 1 \\ 0 & \text{otherwise} \end{cases}$$



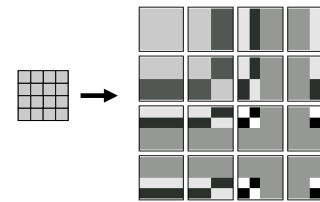
$$H_{s,l}(x) = \varphi(2^s x - l)$$



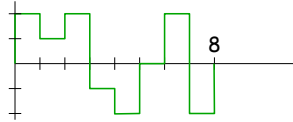
$H_{k0} \dots$

+ DC component =  $2^{k+1}$  components

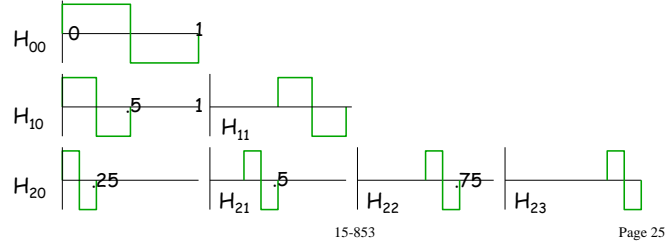
## Haar Wavelet in 2d



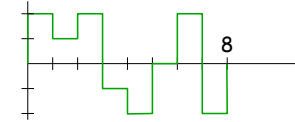
## Discrete Haar Wavelet Transform



How do we convert this to the wavelet coefficients?



## Discrete Haar Wavelet Transform



How do we convert this to the wavelet coefficients?

```

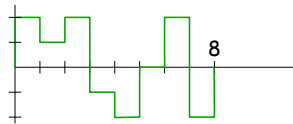
for (j = n/2; j >= 1; j = j/2) {
  for (i = 1; i < j; i++) {
    b[i] = (a[2i-1] + a[2i])/2;
    b[j+i] = (a[2i-1] - a[2i])/2; }
  a[1..2*j] = b[1..2*j]; }
  
```

Linear time!

*Averages* (points to the addition operation)

*Differences* (points to the subtraction operation)

## Haar Wavelet Transform: example



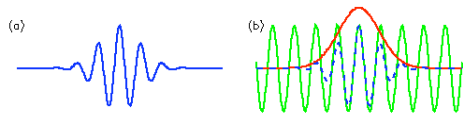
$$\begin{aligned}
 a &= 2 \quad 1 \quad 2 \quad -1 \quad -2 \quad 0 \quad 2 \quad -2 \\
 &= 1.5 \quad .5 \quad -1 \quad 0 \quad .5 \quad 1.5 \quad -1 \quad 2 \\
 &= 1 \quad -.5 \quad .5 \quad -.5 \\
 &= .25 \quad .75 \\
 a &= .25 \quad .75 \quad .5 \quad .5 \quad .5 \quad 1.5 \quad -1 \quad 2
 \end{aligned}$$

## Wavelet decomposition



## Morlet Wavelet

$$\phi(x) = \text{Gaussian} \times \text{Cosine} = e^{-(x^2/2)} \cos(5x)$$

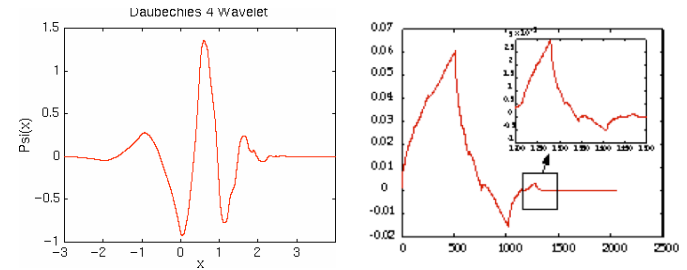


Corresponds to wavepackets in physics.

15-853

Page 29

## Daubechies Wavelet



15-853

Page 30

## JPEG2000

### Overall Goals:

- High compression efficiency with good quality at compression ratios of .25bpp
- Handle large images (up to  $2^{32} \times 2^{32}$ )
- Progressive image transmission
  - Quality, resolution or region of interest
- Fast access to various points in compressed stream
- Pan and Zoom while only decompressing parts
- Error resilience

15-853

Page 31

## JPEG2000: Outline

### Main similarities with JPEG

- Separates into Y, I, Q color planes, and can downsample the I and Q planes

- Transform coding

### Main differences with JPEG

- Wavelet transform
  - Daubechies 9-tap/7-tap (irreversible)
  - Daubechies 5-tap/3-tap (reversible)
- Many levels of hierarchy (resolution and spatial)
- Only arithmetic coding

15-853

Page 32



## JPEG2000: 5-tap/3-tap

$$h[i] = a[2i-1] - (a[2i] + a[2i-2])/2;$$
$$l[i] = a[2i] + (h[i-1] + h[i] + 2)/2;$$

$h[i]$ : is the "high pass" filter, ie, the **differences**  
it depends on 3 values from a (3-tap)

$l[i]$ : is the "low pass" filter, ie, the **averages**  
it depends on 5 values from a (5-tap)

Need to deal with boundary effects.

This is reversible: assignment

15-853

Page 33

## JPEG 2000: Outline

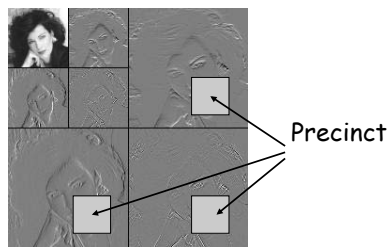
### A spatial and resolution hierarchy

- **Tiles:** Makes it easy to decode sections of an image. For our purposes we can imagine the whole image as one tile.
- **Resolution Levels:** These are based on the wavelet transform. High-detail vs. Low detail.
- **Precinct Partitions:** Used within each resolution level to represent a region of space.
- **Code Blocks:** blocks within a precinct
- **Bit Planes:** ordering of significance of the bits

15-853

Page 34

## JPEG2000: Precincts



15-853

Page 35

## JPEG vs. JPEG2000



JPEG: .125bpp



JPEG2000: .125bpp

15-853

Page 36

## Compression Outline

**Introduction:** Lossy vs. Lossless, Benchmarks, ...

**Information Theory:** Entropy, etc.

**Probability Coding:** Huffman + Arithmetic Coding

**Applications of Probability Coding:** PPM + others

**Lempel-Ziv Algorithms:** LZ77, gzip, compress, ...

**Other Lossless Algorithms:** Burrows-Wheeler

**Lossy algorithms for images:** JPEG, MPEG, ...

➔ **Compressing graphs and meshes:** BBK

15-853

Page 37

## Compressing Structured Data

So far we have concentrated on Text and Images, compressing sound is also well understood.

What about various forms of "structured" data?

- Web indexes
- Triangulated meshes used in graphics
- Maps (mapquest on a palm)
- XML
- Databases



15-853

Page 38

## Compressing Graphs

**Goal:** To represent large graphs compactly while supporting queries efficiently

- e.g., adjacency and neighbor queries
- want to do significantly better than adjacency lists (e.g. a factor of 10 less space, about the same time)

**Applications:**

- Large web graphs
- Large meshes
- Phone call graphs

15-853

Page 39

## How to start?

**Lower bound** for  $n$  vertices and  $m$  edges?

1. If there are  $N$  possible graphs then we will need  $\log N$  bits to distinguish them
2. in a directed graph there are  $n^2$  possible edges (allowing self edges)
3. we can choose any  $m$  of them so  
 $N = \binom{n^2}{m}$
4. We will need  $\log \binom{n^2}{m} = O(m \log (n^2/m))$  bits in general

For sparse graphs ( $m = kn$ ) this is hardly any better than adjacency lists (perhaps factor of 2 or 3).

15-853

Page 40

## What now?

Are all graphs equally likely?

Are there properties that are common across "real world" graphs?

Consider

- link graphs of the web pages
- map graphs
- router graphs of the internet
- meshes used in simulations
- circuit graphs

### LOCAL CONNECTIONS / SMALL SEPARATORS

15-853

Page 41

## Edge Separators

An edge separator for  $(V, E)$  is a set of edges  $E' \subseteq E$  whose removal partitions  $V$  into two components  $V_1$  and  $V_2$

Goals:

- **balanced** ( $|V_1| \approx |V_2|$ )
- **small** ( $|E'|$  is small)

A class of graphs  $\mathcal{S}$  satisfies a  $f(n)$ -edge separator theorem if

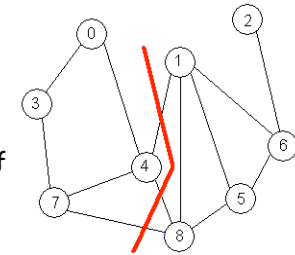
$$\exists \alpha < 1, \beta > 0$$

$$\forall (V, E) \in \mathcal{S}, \exists \text{ separator } E',$$

$$|E'| < \beta f(|V|),$$

$$|V_i| < \alpha |V|, i = 1, 2$$

Can also define vertex separators.



15-853

Page 42

## Separable Classes of Graphs

Planar graphs:  $O(n^{1/2})$  separators

Well-shaped meshes in  $\mathbb{R}^d$ :  $O(n^{1-1/d})$  [Miller et al.]

Nearest-neighbor graphs

In practice, good separators from circuit graphs, street graphs, web connectivity graphs, router connectivity graphs

Note: All separable classes of graphs have bounded density ( $m$  is  $O(n)$ )

15-853

Page 43

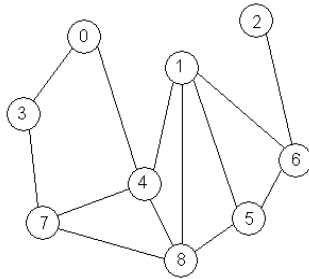
## Main Ideas

- Number vertices so adjacent vertices have similar numbers
  - Use separators to do this
- Use difference coding on adjacency lists
- Use efficient data structure for indexing

15-853

Page 44

## Compressed Adjacency Tables

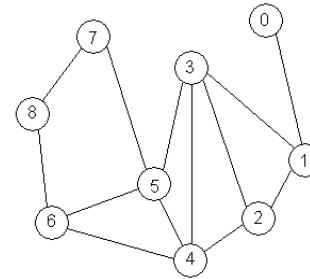


| # | D | Neighbors | Differences |
|---|---|-----------|-------------|
| 0 | 2 | 3 4       | 3 1         |
| 1 | 4 | 4 5 6 8   | 3 1 1 2     |
| 2 | 1 | 6         | 4           |
| 3 | 2 | 0 7       | -3 7        |
| 4 | 4 | 0 1 7 8   | -4 1 6 1    |
| 5 | 3 | 1 6 8     | -4 5 2      |
| 6 | 3 | 1 2 5     | -5 1 3      |
| 7 | 3 | 3 4 8     | -4 1 4      |
| 8 | 4 | 1 4 5 7   | -7 3 1 2    |

15-853

Page 45

## Compressed Adjacency Tables



| # | D | Neighbors | Differences |
|---|---|-----------|-------------|
| 0 | 1 | 1         | 1           |
| 1 | 3 | 0 2 3     | -1 2 1      |
| 2 | 3 | 1 3 4     | -1 2 1      |
| 3 | 4 | 1 2 4 5   | -1 1 2 1    |
| 4 | 4 | 2 3 5 6   | -2 1 2 1    |
| 5 | 4 | 3 4 6 7   | -2 1 2 1    |
| 6 | 3 | 4 5 8     | -2 1 3      |
| 7 | 2 | 5 8       | -2 3        |
| 8 | 2 | 6 7       | -2 1        |

15-853

Page 46

## Log-sized Codes

**Log-sized code:** Any prefix code that takes  $O(\log(d))$  bits to represent an integer  $d$ .  
Gamma code, delta code, skewed Bernoulli code

### Example: Gamma code

Prefix: unary code for  $\lfloor \log d \rfloor$   
Suffix: binary code for  $d - 2^{\lfloor \log d \rfloor}$   
(binary code for  $d$ , except leading 1 is implied)

| Decimal | Gamma   |
|---------|---------|
| 1       | 1       |
| 2       | 010     |
| 3       | 011     |
| 4       | 00100   |
| 5       | 00101   |
| 6       | 00110   |
| 7       | 00111   |
| 8       | 0001000 |

15-853

Page 47

## Difference Coding

For each vertex, encode:

- Degree
- Sign of first entry
- Differences in adjacency list

| # | D | Differences |
|---|---|-------------|
| 0 | 2 | 3 1         |

010 0 011 1  
degree sign 3 1

Concatenate vertex encodings to encode the graph

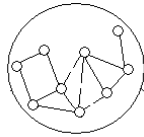
| # | D | Differences |
|---|---|-------------|
| 4 | 4 | -4 1 6 1    |

00100 1 00100 1 00110 1  
degree sign 4 1 6 1

15-853

Page 48

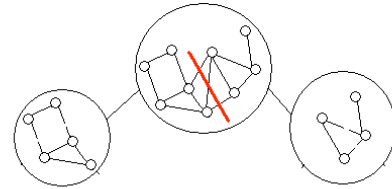
## Renumbering with Edge Separators



15-853

Page 49

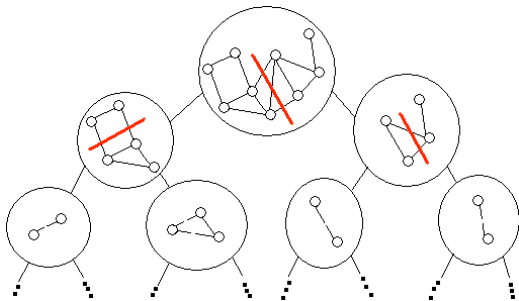
## Renumbering with Edge Separators



15-853

Page 50

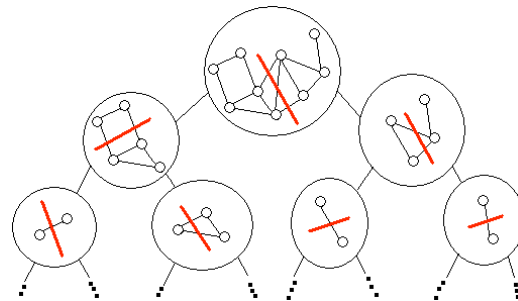
## Renumbering with Edge Separators



15-853

Page 51

## Renumbering with Edge Separators



15-853

Page 52

## Theorem (edge separators)

Any class of graphs that allows  $O(n^c)$  edge separators can be compressed to  $O(n)$  bits with  $O(1)$  access time using:

- Difference coded adjacency lists
- $O(n)$ -bit indexing structure

## Performance: Adjacency Table

|            | dfs   |       | metis-cf      |       | bu-bpq       |       | bu-cf        |       |
|------------|-------|-------|---------------|-------|--------------|-------|--------------|-------|
|            | $T_d$ | Space | $T/T_d$       | Space | $T/T_d$      | Space | $T/T_d$      | Space |
| auto       | 0.79  | 9.88  | 153.11        | 5.17  | 7.54         | 5.90  | 14.59        | 5.52  |
| feocean    | 0.06  | 13.88 | 388.83        | 7.66  | 17.16        | 8.45  | 34.83        | 7.79  |
| m14b       | 0.31  | 10.65 | 181.41        | 4.81  | 8.16         | 5.45  | 15.32        | 5.13  |
| ibm17      | 0.44  | 13.01 | 136.43        | 6.18  | 11.0         | 6.79  | 20.25        | 6.64  |
| ibm18      | 0.48  | 11.88 | 129.22        | 5.72  | 9.5          | 6.24  | 17.29        | 6.13  |
| CA         | 0.76  | 8.41  | 382.67        | 4.38  | 14.61        | 4.90  | 35.21        | 4.29  |
| PA         | 0.43  | 8.47  | 364.06        | 4.45  | 13.95        | 4.98  | 33.02        | 4.37  |
| googleI    | 1.4   | 7.44  | 186.91        | 4.08  | 12.71        | 4.18  | 40.96        | 4.14  |
| googleO    | 1.4   | 11.03 | 186.91        | 6.78  | 12.71        | 6.21  | 40.96        | 6.05  |
| lucent     | 0.04  | 7.56  | 390.75        | 5.52  | 19.5         | 5.54  | 45.75        | 5.44  |
| scan       | 0.12  | 8.00  | 280.25        | 5.94  | 23.33        | 5.76  | 81.75        | 5.66  |
| <b>Avg</b> |       | 10.02 | <b>252.78</b> | 5.52  | <b>13.65</b> | 5.86  | <b>34.54</b> | 5.56  |

Time is to create the structure, normalized to time for DFS

## Performance: Overall

| Graph   | Array |       | List |       | bu-cf/semi |       |
|---------|-------|-------|------|-------|------------|-------|
|         | time  | space | time | space | time       | space |
| auto    | 0.24  | 34.2  | 0.61 | 66.2  | 0.51       | 7.17  |
| feocean | 0.04  | 37.6  | 0.08 | 69.6  | 0.09       | 11.75 |
| m14b    | 0.11  | 34.1  | 0.29 | 66.1  | 0.24       | 6.70  |
| ibm17   | 0.15  | 33.3  | 0.40 | 65.3  | 0.34       | 7.72  |
| ibm18   | 0.14  | 33.5  | 0.38 | 65.5  | 0.32       | 7.33  |
| CA      | 0.34  | 43.4  | 0.56 | 75.4  | 0.58       | 11.66 |
| PA      | 0.19  | 43.3  | 0.31 | 75.3  | 0.32       | 11.68 |
| googleI | 0.24  | 37.7  | 0.49 | 69.7  | 0.45       | 7.86  |
| googleO | 0.24  | 37.7  | 0.50 | 69.7  | 0.51       | 9.90  |
| lucent  | 0.02  | 42.0  | 0.04 | 74.0  | 0.05       | 11.87 |
| scan    | 0.04  | 43.4  | 0.06 | 75.4  | 0.08       | 12.85 |

time is for one DFS

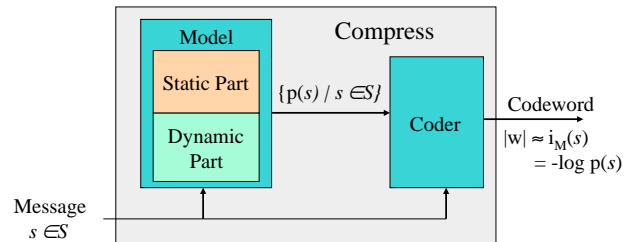
## Conclusions

$O(n)$ -bit representation of separable graphs with  $O(1)$ -time queries

Space efficient and fast in practice for a wide variety of graphs.

## Compression Summary

Compression is all about **probabilities**



We want the model to skew the probabilities as much as possible (*i.e.*, decrease the **entropy**)

15-853

Page 57

## Compression Summary

How do we figure out the probabilities

- Transformations that skew them
  - Guess value and code difference
  - Move to front for temporal locality
  - Run-length
  - Linear transforms (Cosine, Wavelet)
  - Renumber (graph compression)
- Conditional probabilities
  - Neighboring context

In practice one almost always uses a combination of techniques

15-853

Page 58