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► **To cite this version:**

François Malgouyres. Estimating the probability law of the codelength as a function of the approximation error in image compression. *Comptes rendus de l'Académie des sciences. Série I, Mathématique*, 2007, 344 (9), pp.607-610. hal-00108319

HAL Id: hal-00108319

<https://hal.science/hal-00108319>

Submitted on 20 Oct 2006

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Estimating the probability law of the codelength as a function of the approximation error in image compression

François Malgouyres[†]

October 20, 2006

Abstract

After a recollection on compression through a projection onto a polyhedral set (which generalizes the compression by coordinates quantization), we express, in this framework, the probability that an image is coded with K coefficients as an explicit function of the approximation error.

1 Introduction

In the past twenty years, many image processing tasks have been addressed with two distinct mathematical tools : Image decomposition in a basis and optimization.

The first mathematical approach proved very useful and is supported by solid theoretical foundations which guarantee its efficiency as long as the basis is adapted to the information contained in images. Modeling the image content by appropriate function spaces (of infinite dimension), mathematical theorems tell us how the coordinates of an image in a given basis behave. As instances, it is possible to characterize Besov spaces (see [11]) and the space of bounded variation (it is “almost characterized” in [3]) with wavelet coefficients. As a consequence of these characterizations, one can obtain performance estimate for practical algorithms (see Th 9.6, pp. 386, in [10] and [5, 4] for more complex analyses). Image compression and restoration are the typical applications where such analyses are meaningful.

The optimization methods which have been considered to solve those practical problems also proved very efficient (see [13], for a very famous example). However, the theory is not able to assess how well they perform, given an image model.

[†]LAGA/L2TI, Université Paris 13, 99 avenue Jean-Batiste Clément, 93430 Villetaneuse, France.

malgouy@math.univ-paris13.fr

<http://www.math.univ-paris13.fr/~malgouy/>

Interestingly, most of the community who was primarily involved in the image decomposition approaches is now focusing on optimization models (see, for instance, the work on Basis Pursuit [2] or compressed sensing [6]). The main reason for that is probably that optimization provides a more general framework ([1, 7, 8]).

The framework which seems to allow both a good flexibility for practical applications (see [2] and other papers on Basis Pursuit) and good properties for theoretical analysis is the projection onto polyhedron or polytopes. For theoretical studies, it shares simple geometrical properties with the usual image decomposition models (see [9]). This might allow the derivation of approximation results.

The aim of this paper is to state a rigorous¹ theorem which relates, asymptotically as the precision grows, the approximation error and the number of coefficients which are coded (which we abusively call codelength, for simplicity). More precisely, when the initial datum is assumed random in a convex set, we give the probability that the datum is coded by K coefficients, as a function of the approximation error (see theorem 3.1 for details).

This result is given in a framework which generalizes the usual coding of the quantized coefficients (“non-linear approximation”), as usually performed by compression standards (for instance, JPEG and JPEG2000).

2 Recollection on variational compression

Here and all along the paper N is a non-negative integer, $I = \{1, \dots, N\}$ and $\mathcal{B} = (\psi_i)_{i \in I}$ is a basis of \mathbb{R}^N . We will also denote for $\tau > 0$ (all along the paper τ denotes a non-negative real number) and for all $k \in \mathbb{Z}$, $\tau_k = \tau(k - \frac{1}{2})$.

For any $(k_i)_{i \in I} \in \mathbb{Z}^N$, we denote

$$\mathcal{C}((k_i)_{i \in I}) = \left\{ \sum_{i \in I} u_i \psi_i, \forall i \in I, \tau_{k_i} \leq u_i \leq \tau_{k_i+1} \right\}. \quad (1)$$

We then consider the optimization problem

$$(\tilde{P})((k_i)_{i \in I}) : \begin{cases} \text{minimize } f(v) \\ \text{under the constraint } v \in \mathcal{C}((k_i)_{i \in I}), \end{cases}$$

where f is a norm, is continuously differentiable away from 0 and its level sets are strictly convex. In order to state Theorem 3.1, we also need f to be *curved*. This means that the inverse of the homeomorphism² h below is Lipschitz.

$$h : \begin{cases} \{u \in \mathbb{R}^N, f(u) = 1\} & \rightarrow \{g \in \mathbb{R}^N, \|g\|_2 = 1\} \\ u & \mapsto \frac{\nabla f(u)}{\|\nabla f(u)\|_2}. \end{cases}$$

¹The theorem concerning compression in [9] is false. The situation turns out to be more complex than we thought at the time it was written.

²We prove in [9] that, under the above hypotheses, h actually is an homeomorphism.

(The notation $\|\cdot\|_2$ refers to the euclidean norm in \mathbb{R}^N .)

We denote, for any $(k_i)_{i \in I} \in \mathbb{Z}^N$,

$$\tilde{J}((k_i)_{i \in I}) = \{i \in I, u_i^* = \tau_{k_i} \text{ or } u_i^* = \tau_{k_i+1}\},$$

where $u^* = \sum_{i \in I} u_i^* \psi_i$ is the solution to $(\tilde{P})((k_i)_{i \in I})$.

The interest for these optimization problems comes from the fact that, as explained in [8], we can recover $(k_i)_{i \in I}$ from the knowledge of $(\tilde{J}, (u_i^*)_{j \in \tilde{J}})$ (where $\tilde{J} = \tilde{J}((k_i)_{i \in I})$).

The problem (P) can therefore be used for compression. Given a datum $u = \sum_{i \in I} u_i \psi_i \in \mathbb{R}^N$, we consider the unique $(k_i(u))_{i \in I} \in \mathbb{Z}^N$ such that (for instance)

$$\forall i \in I, \tau_{k_i(u)} \leq u_i < \tau_{k_i(u)+1}. \quad (2)$$

The information $(\tilde{J}, (u_i^*)_{j \in \tilde{J}})$, where $\tilde{J} = \tilde{J}((k_i(u))_{i \in I})$, is then used to encode u . In the remainder, we denote the set of indexes that need to be coded to describe u by $\tilde{J}(u) = \tilde{J}((k_i(u))_{i \in I})$.

Notice that we can also show (see [8]) that the coding performed by the standard image processing compression algorithms (JPEG and JPEG2000) corresponds to the above model when, for instance,

$$f\left(\sum_{i \in I} u_i \psi_i\right) = \sum_{i \in I} |u_i|^2.$$

3 The estimate

The theorem takes the form :

Theorem 3.1 *Let $\tau' > 0$ and U be a random variable whose law is uniform in $\mathcal{L}_{f_d}(\tau')$, for a norm f_d . Assume f satisfies the hypotheses given in Section 2. For any norm $\|\cdot\|$ and any $K \in \{1, \dots, N\}$ there exists D_K such that for all $\varepsilon > 0$, there exists $T > 0$ such that for all $\tau < T$*

$$\mathbb{P}\left(\#\tilde{J}(U) = K\right) \leq D_K E^{\frac{N-K}{N+1}} + \varepsilon,$$

where E is the approximation error³ :

$$E = \mathbb{E}\left(\left\|U - \tau \sum_{i \in I} k_i(U) \psi_i\right\|\right).$$

Moreover, if $f(\sum_{i \in I} u_i \psi_i) = \sum_{i \in I} |u_i|^2$, we also have⁴

$$\mathbb{P}\left(\#\tilde{J}(U) = K\right) \geq D_K E^{\frac{N-K}{N+1}} - \varepsilon.$$

³When computing the approximation error, we consider the center of $\mathcal{C}((k_i)_{i \in I})$ has been chosen to represent all the elements such that $(k_i)_{i \in I} = (k_i(u))_{i \in I}$.

⁴This assumption is very pessimistic. For instance, the lower bound seems to hold for almost every basis \mathcal{B} of \mathbb{R}^N , when f is fixed. We have not worked the details of the proof of such a statement out though.

When compared to the kind of results evoked in Section 1, the above theorem original is in several ways :

First, it concerns variational models which are more general than the model in which the results of Section 1 are usually stated. This is probably the main interest of the current result. For instance, by following reasonings similar to those which led to Theorem 3.1, it is probably possible to obtain approximation results with redundant transforms.

Secondly, it expresses the distribution of the number of coefficients as a function of the approximation error, while former results do the opposite. Typically, they bound the approximation error (quantified by the L^2 norm) by a function of the number of coefficients that are coded. The comparative advantages and drawbacks of the two kind of statements is not very clear. In the framework of Theorem 3.1, the larger D_K (for K small), the better the model compresses the data. However, it is clear that, as the approximation error goes to 0, we have more and more chances to obtain a code of size N . With this regard, the constant D_{K-1} seems to play a particular role since it dominates (asymptotically as τ goes to 0) the probability not to obtain a code of length N .

Thirdly, it is stated in finite dimension and, as a consequence, it does not impose apriori links between the data distribution (the function f_d) and the model (the function f and the basis \mathcal{B}). The ability of the model to represent the data is always defined. For instance, this allows the comparison of two bad models (which is not possible in infinite dimension). The analog of Theorem 3.1 in infinite dimension might be interesting, though.

4 Proof of Theorem 3.1

4.1 First properties and recollection

4.1.1 Rewriting (\tilde{P})

For any $u \in \mathbb{R}^N$, $(P)(u)$ denotes the optimization problem

$$(P)(u) : \begin{cases} \text{minimize } f(v - u) \\ \text{under the constraint } v \in \mathcal{C}(0), \end{cases}$$

where 0 denotes the origin in \mathbb{Z}^N and $\mathcal{C}(\cdot)$ is defined by (1).

We then denote, for any $u = \sum_{i \in I} u_i \psi_i \in \mathcal{C}(0)$,

$$J(u) = \{i \in I, u_i = \frac{\tau}{2} \text{ or } u_i = -\frac{\tau}{2}\}.$$

With this notation, the set of active constraints of the solution u^* to $(P)(u)$ is simply $J(u^*)$.

Proposition 4.1 For any $(k_i)_{i \in I} \in \mathbb{Z}^N$

$$\tilde{J}((k_i)_{i \in I}) = J(u^*),$$

where u^* is the solution to $(P)(\tau \sum_{i \in I} k_i \psi_i)$.

Proof. Denoting \tilde{u}^* the solution of $(\tilde{P})((k_i)_{i \in I})$ and u^* the solution to $(P)(\tau \sum_{i \in I} k_i \psi_i)$, we have

$$\tilde{u}^* = u^* + \tau \sum_{i \in I} k_i \psi_i. \quad (3)$$

This can be seen from the fact that $(P)(\sum_{i \in I} k_i \psi_i)$ is exactly $(\tilde{P})((k_i)_{i \in I})$, modulo a "global translation" by $\tau \sum_{i \in I} k_i \psi_i$. (The rigorous proof of (3) can easily be established using Kuhn-Tucker conditions, see [12], Th 28.3, pp. 281.)

The proposition is then obtained by identifying the coordinates of \tilde{u}^* and u^* in the basis \mathcal{B} . \square

4.1.2 On projection onto polytopes

We can now adapt the definitions and notations of [9] to the problems $(P)(\cdot)$. Beside Proposition 4.6, all the results stated in this section are proved in [9].

We consider a norm f_d (which will be used latter on to define the data distribution law) and define for any $C \subset \mathbb{R}^N$ and any $A \subset \mathbb{R}$

$$\mathcal{S}_C^A = \{u \in \mathbb{R}^N, \exists u^* \in C, u^* \text{ is solution to } (P)(u) \text{ and } f_d(u - u^*) \in A\}.$$

This corresponds to all the optimization problems whose solution is in C (we also control the distance between u and the result of $(P)(u)$). Notice that \mathcal{S}_C^A

depends on τ . We do not make this dependence explicit since it does not create any confusion, in practice.

We also define the equivalence relationship over $\mathcal{C}(0)$

$$u \sim v \iff J(u) = J(v).$$

For any $u \in \mathcal{C}(0)$, we denote \bar{u} the equivalence class of u .

In the context of this paper, we obviously have for all $u = \sum_{i \in I} u_i \psi_i \in \mathcal{C}(0)$

$$\bar{u} = \left\{ u^c + \tau \sum_{j \notin J(u)} \beta_j \psi_j, \forall j \notin J(u), -\frac{1}{2} < \beta_j < \frac{1}{2} \right\}, \quad (4)$$

where

$$u^c = \sum_{j \in J(u)} u_j \psi_j.$$

(Here and all along the paper the notation $j \notin J$ stands for $j \in I \setminus J$.)

Let us give some descriptions of \mathcal{S} :

Proposition 4.2 *For any $u^* \in \partial\mathcal{C}(0)$ and any $v \in \bar{u}^*$,*

$$\mathcal{S}_v^1 = (v - u^*) + \mathcal{S}_{u^*}^1.$$

In words, \mathcal{S}_v^1 is a translation of $\mathcal{S}_{u^*}^1$.

Proposition 4.3 *For any $u^* \in \partial\mathcal{C}(0)$, any $v \in \mathcal{S}_{u^*}^{[0, +\infty[}$ and any $\lambda > 0$*

$$u^* + \lambda(v - u^*) \in \mathcal{S}_{u^*}^{[0, +\infty[}.$$

Theorem 4.4 *For any $u^* \in \partial\mathcal{C}(0)$ and any $\tau' > 0$,*

$$\mathcal{S}_{\bar{u}^*}^{[0, \tau']}] = \{v + \lambda(u - u^*), \text{ for } v \in \bar{u}^*, \lambda \in]0, \tau'] \text{ and } u \in \mathcal{S}_{u^*}^1\}$$

We also have (see [9])

Proposition 4.5 *If f satisfies the hypotheses given in Section 2, for any $u^* \in \partial\mathcal{C}(0)$, $\mathcal{S}_{u^*}^1$ is a non-empty, compact Lipschitz manifold of dimension $\#J(u^*) - 1$.*

Another useful result for the purpose of this paper is the following.

Proposition 4.6 *If f satisfies the hypotheses given in Section 2, for any $u^* \in \partial\mathcal{C}(0)$ and any $\tau' > 0$, $\mathcal{S}_{u^*}^{[0, \tau']}]$ is a non-empty, bounded Lipschitz manifold of dimension $\#J(u^*)$.*

Proof. In order to prove the proposition, we consider $u^* = \sum_{i \in I} u_i^* \psi_i \in \partial\mathcal{C}(0)$ and $u^c = \sum_{i \in J(u^*)} u_i^* \psi_i$. We are going to prove the proposition in the particular case where $u^c = u^*$. Proposition 4.2 and 4.3 permit indeed to generalize the latter result obtained to any $\mathcal{S}_{u^*}^{[0, \tau']}]$, for $u^* \in \bar{u}^c$. (They indeed guarantee that $\mathcal{S}_{u^*}^{[0, \tau']}]$ is obtained by translating $\mathcal{S}_{u^c}^{[0, \tau']}]$.)

In order to prove that $\mathcal{S}_{u^c}^{]0, \tau']}$ is a bounded Lipschitz manifold of dimension $\#J(u^*)$, we prove that the mapping h' defined below is a Lipschitz homeomorphism.

$$h' : \mathcal{S}_{u^c}^1 \times]0, \tau'] \longrightarrow \mathcal{S}_{u^c}^{]0, \tau']}, \quad (u, \lambda) \longmapsto u^c + \lambda(u - u^c). \quad (5)$$

The conclusion then directly follows from Proposition 4.5.

Notice first that we can deduce from Proposition 4.3, that h' is properly defined.

Let us prove that h' is invertible. For this purpose, we consider λ_1 and λ_2 in $]0, \tau']$ and u_1 and u_2 in $\mathcal{S}_{u^c}^1$ such that

$$u^c + \lambda_1(u_1 - u^c) = u^c + \lambda_2(u_2 - u^c). \quad (6)$$

We have

$$\begin{aligned} \lambda_1 &= f_d(\lambda_1(u_1 - u^c)) \\ &= f_d(\lambda_2(u_2 - u^c)) \\ &= \lambda_2. \end{aligned}$$

Using (6), we also obtain $u_1 = u_2$ and h' is invertible.

Finally, h' is Lipschitz since, for any λ_1 and λ_2 in $]0, \tau']$ and any u_1 and u_2 in $\mathcal{S}_{u^c}^1$,

$$\begin{aligned} \|\lambda_1(u_1 - u^c) - \lambda_2(u_2 - u^c)\|_2 &= \|\lambda_1(u_1 - u_2) + (\lambda_1 - \lambda_2)(u_2 - u^c)\|_2, \\ &\leq \tau' \|u_1 - u_2\|_2 + C |\lambda_1 - \lambda_2|, \end{aligned}$$

where C is such that for all $u \in \mathcal{S}_{u^c}^1$,

$$\|u - u^c\|_2 \leq C.$$

(Remember $\mathcal{S}_{u^c}^1$ is compact, see Proposition 4.5.) □

4.2 The estimate

We denote the discrete grid by

$$\mathcal{D} = \left\{ \tau \sum_{i \in I} k_i \psi_i, (k_i)_{i \in I} \in \mathbb{Z}^N \right\},$$

and, for $u^* \in \partial\mathcal{C}(0)$ and $(k_j)_{j \in J(u^*)} \in \mathbb{Z}^{J(u^*)}$,

$$\mathcal{D}((k_j)_{j \in J(u^*)}) = \left\{ \tau \sum_{j \in J(u^*)} k_j \psi_j + \tau \sum_{i \notin J(u^*)} k_i \psi_i, \text{ where } (k_i)_{i \notin J(u^*)} \in \mathbb{Z}^{I \setminus J(u^*)} \right\}.$$

The set $\mathcal{D}((k_j)_{j \in J(u^*)})$ is a slice in \mathcal{D} .

Proposition 4.7 Let $\tau' > 0$, $u^* \in \partial\mathcal{C}(0)$ and $(k_j)_{j \in J(u^*)} \in \mathbb{Z}^{J(u^*)}$,

$$\# \left(\mathcal{S}_{u^*}^{[0, \tau']} \cap \mathcal{D}((k_j)_{j \in J(u^*)}) \right) \leq 1.$$

Proof. Taking the notations of the proposition and assuming $\mathcal{S}_{u^*}^{[0, \tau']} \cap \mathcal{D}((k_j)_{j \in J(u^*)}) \neq \emptyset$, we consider $(k_i^1)_{i \in I}$ and $(k_i^2)_{i \in I}$ such that

$$\tau \sum_{i \in I} k_i^1 \psi_i \in \mathcal{S}_{u^*}^{[0, \tau']} \cap \mathcal{D}((k_j)_{j \in J(u^*)})$$

and

$$\tau \sum_{i \in I} k_i^2 \psi_i \in \mathcal{S}_{u^*}^{[0, \tau']} \cap \mathcal{D}((k_j)_{j \in J(u^*)}).$$

Theorem 4.4 guarantees there exist v_1 and v_2 in $\overline{u^*}$, λ_1 and λ_2 in $]0, \tau']$ and u_1 and u_2 in $\mathcal{S}_{u^*}^1$ such that

$$\tau \sum_{i \in I} k_i^1 \psi_i = v_1 + \lambda_1(u_1 - u^*)$$

and

$$\tau \sum_{i \in I} k_i^2 \psi_i = v_2 + \lambda_2(u_2 - u^*).$$

So

$$v_1 + \lambda_1(u_1 - u^*) = v_2 + \lambda_2(u_2 - u^*) + \tau \sum_{i \notin J(u^*)} (k_i^1 - k_i^2) \psi_i.$$

Using (4), we know there exists $(\beta_i^1)_{i \notin J(u^*)}$ and $(\beta_i^2)_{i \notin J(u^*)}$ such that

$$\forall i \notin J(u^*), -\frac{1}{2} < \beta_i^1 < \frac{1}{2} \text{ and } -\frac{1}{2} < \beta_i^2 < \frac{1}{2},$$

$$v_1 = u^c + \tau \sum_{i \notin J(u^*)} \beta_i^1 \psi_i$$

and

$$v_2 = u^c + \tau \sum_{i \notin J(u^*)} \beta_i^2 \psi_i,$$

with $u^c = \sum_{j \in J(u^*)} u_j^* \psi_j$, where $u^* = \sum_{i \in I} u_i^* \psi_i$.

So, letting for all $i \notin J(u^*)$, $\alpha_i = k_i^1 - k_i^2 + \beta_i^2 - \beta_i^1$, we finally have

$$\lambda_1(u_1 - u^*) = \lambda_2(u_2 - u^*) + \tau \sum_{i \notin J(u^*)} \alpha_i \psi_i. \quad (7)$$

Let us assume

$$\max_{i \notin J(u^*)} |\alpha_i| > 0, \quad (8)$$

and consider $0 < \lambda \leq 1$ such that

$$\lambda < \frac{1}{2 \max_{i \notin J(u^*)} |\alpha_i|}. \quad (9)$$

We have, using (7),

$$\begin{aligned} u^c + \lambda \lambda_1 [(u_1 - u^* + u^c) - u^c] &= u^c + \lambda \lambda_1 (u_1 - u^*) \\ &= u^c + \lambda \tau \sum_{i \notin J(u^*)} \alpha_i \psi_i + \lambda \lambda_2 (u_2 - u^*) \\ &= v + \lambda \lambda_2 [(u_2 - u^* + v) - v], \end{aligned}$$

where $v = u^c + \lambda \tau \sum_{i \notin J(u^*)} \alpha_i \psi_i$. Moreover, using (4) and (9), we know that $v \in \overline{u^c}$. Using Proposition 4.2, we know that

$$u_1 - u^* + u^c \in \mathcal{S}_{u^c}^1 \text{ and } u_2 - u^* + v \in \mathcal{S}_v^1.$$

Finally, applying Theorem 4.4, we obtain

$$u^c + \lambda \lambda_1 (u_1 - u^*) \in \mathcal{S}_{u^c}^{[0, \tau']} \cap \mathcal{S}_v^{[0, \tau']}.$$

Since the solution to $(P)(u^c + \lambda \lambda_1 (u_1 - u^*))$ is unique, we necessarily have $u^c = v$ and therefore $\max_{i \notin J(u^*)} |\alpha_i| = 0$. This contradicts (8) and guarantees that

$$\max_{i \notin J(u^*)} |\alpha_i| = 0.$$

Using the definition of α_i , we obtain, for all $i \notin J(u^*)$,

$$|k_i^1 - k_i^2| = |\beta_i^1 - \beta_i^2| < 1.$$

This implies $k_i^1 = k_i^2$, for all $i \in I$. \square

Let us denote, for $u^* \in \partial \mathcal{C}(0)$, the projection onto $\text{Span}(\psi_j, j \in J(u^*))$ by

$$p : \begin{array}{ccc} \mathbb{R}^N & \longrightarrow & \text{Span}(\psi_j, j \in J(u^*)) \\ \sum_{i \in I} \alpha_i \psi_i & \longmapsto & \sum_{j \in J(u^*)} \alpha_j \psi_j. \end{array}$$

It is not difficult to see that, for any $\tau' > 0$, $u^* \in \partial \mathcal{C}(0)$ and $(k_j)_{j \in J(u^*)} \in \mathbb{Z}^{J(u^*)}$,

$$\# \left(\mathcal{S}_{u^*}^{[0, \tau']} \cap \mathcal{D}((k_j)_{j \in J(u^*)}) \right) = 1 \implies \tau \sum_{j \in J(u^*)} k_j \psi_j \in p \left(\mathcal{S}_{u^*}^{[0, \tau']} \right). \quad (10)$$

Remark 1 Notice that the converse implication does not hold in general. It is indeed possible to build counter examples where $\mathcal{S}_{u^*}^{[0, \tau']}$ passes between the points of the discrete grid \mathcal{D} . However, it is not difficult to see that, if $\tau \sum_{j \in J(u^*)} k_j \psi_j \in$

$p\left(\mathcal{S}_{u^*}^{[0,\tau']}\right)$ and $\mathcal{S}_{u^*}^{[0,\tau']} \cap \mathcal{D}\left((k_j)_{j \in J(u^*)}\right) = \emptyset$, we can build $(k_i)_{i \notin J(u^*)} \in \mathbb{Z}^{J \setminus J(u^*)}$ such that

$$\tau \sum_{j \in J(u^*)} k_j \psi_j + \tau \sum_{i \notin J(u^*)} \left(k_i + \frac{1}{2}\right) \psi_i \in \mathcal{S}_{u^c}^{[0,\tau']},$$

where

$$u^c = \sum_{j \in J(u^*)} u_j^* \psi_j. (u_j^* \text{ are the coordinates of } u^*)$$

This means that the set $\mathcal{S}_{u^c}^{[0,\tau']}$, which is a manifold of dimension $\#J(u^c)$ living in \mathbb{R}^N , intersects a discrete grid. This is obviously a very rare event. Typically, adding to the basis \mathcal{B} some kind of randomness (for instance adding a very small Gaussian noise to every ψ_i) would make it an event of probability 0.

Notice, with this regard, that when $f(\sum_{i \in I} u_i \psi_i) = \sum_{i \in I} |u_i|^2$, we trivially have the equivalence in (10).

A simple consequence of (10) is that

$$\#\left(\mathcal{S}_{u^*}^{[0,\tau']} \cap \mathcal{D}\right) \leq \#\left(p\left(\mathcal{S}_{u^*}^{[0,\tau']}\right) \cap \left\{\tau \sum_{j \in J(u^*)} k_j \psi_j, (k_j)_{j \in J(u^*)} \in \mathbb{Z}^{J(u^*)}\right\}\right). \quad (11)$$

Notice finally that, for $u^* = \sum_{i \in I} u_i^* \psi_i \in \partial\mathcal{C}(0)$, Proposition 4.2 and Equation (4) guarantees that

$$p\left(\mathcal{S}_{u^c}^1\right) = p\left(\mathcal{S}_{u^*}^1\right),$$

for $u^c = \sum_{j \in J(u^*)} u_j^* \psi_j$.

We therefore have, using also Theorem 4.4, Proposition 4.3 and Equation (4),

$$\begin{aligned} p\left(\mathcal{S}_{u^*}^{[0,\tau']}\right) &= \{p(v) + \lambda(p(u) - p(u^*)), \text{ for } v \in \overline{u^*}, \lambda \in]0, \tau'] \text{ and } u \in \mathcal{S}_{u^*}^1\}, \\ &= \{u^c + \lambda(p(u) - u^c), \text{ for } \lambda \in]0, \tau'] \text{ and } u \in \mathcal{S}_{u^c}^1\}, \\ &= p\left(\mathcal{S}_{u^c}^{[0,\tau']}\right). \end{aligned}$$

Finally,

$$\#\left(\mathcal{S}_{u^*}^{[0,\tau']} \cap \mathcal{D}\right) \leq \#\left(p\left(\mathcal{S}_{u^c}^{[0,\tau']}\right) \cap \left\{\tau \sum_{j \in J(u^c)} k_j \psi_j, (k_j)_{j \in J(u^c)} \in \mathbb{Z}^{J(u^c)}\right\}\right). \quad (12)$$

Proposition 4.8 *If f satisfies the hypotheses given in Section 2 then, for any $u^* = \sum_{i \in I} u_i^* \psi_i \in \partial\mathcal{C}(0)$, $p\left(\mathcal{S}_{u^c}^{[0,\tau']}\right)$ (where $u^c = \sum_{j \in J(u^*)} u_j^* \psi_j$) is a non-empty, bounded Lipschitz manifold of dimension $\#J(u^*)$.*

Proof. Thanks to Proposition 4.6, it suffices to establish that the restriction of p :

$$\begin{aligned} p' : \mathcal{S}_{u^c}^{[0, \tau']} &\longrightarrow p\left(\mathcal{S}_{u^c}^{[0, \tau']}\right) \\ u &\longmapsto p(u). \end{aligned}$$

is a Lipschitz homeomorphism. This latter result is immediate once we have established that p' is invertible.

This proof is similar to the one of Proposition 4.7. Taking the notations of the proposition, we assume that there exist u_1 and u_2 in $\mathcal{S}_{u^c}^{[0, \tau']}$ and $(\alpha_i)_{i \notin J(u^*)} \in \mathbb{R}^{J(u^*)}$ satisfying

$$u_1 = u_2 + \tau \sum_{i \notin J(u^*)} \alpha_i \psi_i.$$

If we assume $\max_{i \notin J(u^*)} |\alpha_i| \neq 0$, we have for $0 < \lambda < \min(1, \frac{1}{2 \max_{i \notin J(u^*)} |\alpha_i|})$,

$$\begin{aligned} u^c + \lambda(u_1 - u^c) &= u^c + \tau \sum_{i \notin J(u^*)} \lambda \alpha_i \psi_i + \lambda(u_2 - u^c) \\ &= v + \lambda \left(u_2 + \tau \sum_{i \notin J(u^*)} \lambda \alpha_i \psi_i - v \right) \end{aligned}$$

for $v = u^c + \tau \sum_{i \notin J(u^*)} \lambda \alpha_i \psi_i$. Since $v \in \overline{u^c}$ (see (4)), Proposition 4.2 guarantees that $u_2 + \tau \sum_{i \notin J(u^*)} \lambda \alpha_i \psi_i = u_2 + v - u^c \in \mathcal{S}_v^{[0, \tau]}$. As a consequence, applying Proposition 4.3, we know that

$$u^c + \lambda(u_1 - u^c) \in \mathcal{S}_{u^c}^\lambda \cap \mathcal{S}_v^{[0, +\infty[}.$$

Since $(P)(u^c + \lambda(u_1 - u^c))$ has a unique solution, we obtain a contradiction and can conclude that for all $i \notin J(u^*)$, $\max_{i \notin J(u^*)} |\alpha_i| = 0$.

As a consequence, p' is invertible. It is then obviously a Lipschitz homeomorphism. \square

Proposition 4.8 guarantees that $p\left(\mathcal{S}_{u^c}^{[0, \tau']}\right)$ is Lebesgue measurable in $\mathbb{R}^{\#J(u^*)}$. Moreover, its Lebesgue measure in $\mathbb{R}^{\#J(u^*)}$ (denoted $\mathbb{L}_{\#J(u^*)}\left(p\left(\mathcal{S}_{u^c}^{[0, \tau']}\right)\right)$) is finite and strictly positive :

$$0 < \mathbb{L}_{\#J(u^*)}\left(p\left(\mathcal{S}_{u^c}^{[0, \tau']}\right)\right) < \infty.$$

Another consequence takes the form of the following proposition.

Proposition 4.9 *Let $\tau' > 0$ and $u^* \in \partial\mathcal{C}(0)$*

$$\lim_{\tau \rightarrow 0} \tau^K \# \left(\mathcal{S}_{u^*}^{[0, \tau']} \cap \mathcal{D} \right) \leq \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right)$$

where $K = \#J(u^*)$.

Moreover, if the equality holds in (11) (or equivalently : the equality holds in (12))

$$\lim_{\tau \rightarrow 0} \tau^K \# \left(\mathcal{S}_{u^c}^{[0, \tau']} \cap \mathcal{D} \right) = \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right).$$

Proof. In order to prove the proposition, we are going to prove that, denoting $K = \#J(u^c)$,

$$\lim_{\tau \rightarrow 0} \tau^K \# \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \cap \left\{ \tau \sum_{j \in J(u^c)} k_j \psi_j, (k_j)_{j \in J(u^c)} \in \mathbb{Z}^{J(u^c)} \right\} \right) = \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right) \quad (13)$$

The conclusion follows from (12).

Let us first remark that, unlike $\mathcal{S}_{u^c}^{[0, \tau']}$, the set

$$A = p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) - u^c$$

does not depend on τ . This is due to Proposition 9⁵, in [9]. Notice also that, because of Proposition 4.8, both A and $p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right)$ are Lebesgue measurable (in \mathbb{R}^K) and that

$$\mathbb{L}_K(A) = \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right).$$

In order to prove the upper bound in (13), we consider the sequence of functions, defined over \mathbb{R}^K

$$f_n(u) = \max \left(0, 1 - n \inf_{v \in A} \|u - v\|_2 \right).$$

This is a sequence of functions which are both Lebesgue and Riemann integrable and the sequence converges in $L^1(\mathbb{R}^K)$ to $\mathbb{1}_A$ (the indicator function of the set A). So, for any $\varepsilon > 0$, there exists $n \in \mathbb{N}$ such that

$$\int f_n \leq \int \mathbb{1}_A + \varepsilon.$$

Moreover, we have, for all $u \in \mathbb{R}^K$ and all $n \in \mathbb{N}$,

$$\mathbb{1}_A(u) \leq f_n(u).$$

⁵The definition of \mathcal{S}_C^A given in the current paper does not allow the rewriting of the proposition 9 of [9]. This is why we have not adapted it in Section 4.1.2.

So, denoting $V_\tau = \left\{ \tau \sum_{j \in J(u^c)} k_j \psi_j - u^c, (k_j)_{j \in J(u^c)} \in \mathbb{Z}^{J(u^c)} \right\}$,

$$\begin{aligned} \lim_{\tau \rightarrow 0} \tau^K \# \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \cap \left\{ \tau \sum_{j \in J(u^c)} k_j \psi_j, (k_j)_{j \in J(u^c)} \in \mathbb{Z}^{J(u^c)} \right\} \right) &= \lim_{\tau \rightarrow 0} \tau^K \sum_{v \in V_\tau} \mathbb{1}_A(v) \\ &\leq \lim_{\tau \rightarrow 0} \tau^K \sum_{v \in V_\tau} f_n(v) \\ &\leq \int f_n \\ &\leq \int \mathbb{1}_A + \varepsilon \\ &\leq \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right) + \varepsilon. \end{aligned}$$

So,

$$\lim_{\tau \rightarrow 0} \tau^K \# \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \cap \left\{ \tau \sum_{j \in J(u^c)} k_j \psi_j, (k_j)_{j \in J(u^c)} \in \mathbb{Z}^{J(u^c)} \right\} \right) \leq \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right)$$

The lower bound in (13) is obtained in a similar way, by considering an approximation of $\mathbb{1}_A$ by a function smaller than $\mathbb{1}_A$ which is Riemann integrable. (For instance : $f_n(u) = 1 - \max(0, 1 - n \inf_{v \notin A} \|u - v\|_2)$.) \square

From now on , we will denote for all $K \in \{1, \dots, N\}$

$$C_K = \left\{ \tau \sum_{j \in J} u_j \psi_j, \text{ where } J \subset I, \#J = K \text{ and } \forall j \in J, u_j = -\frac{1}{2} \text{ or } u_j = \frac{1}{2} \right\}$$

The set C_K contains all the "centers" of the equivalence classes of codimension K .

Similarly, we denote

$$Cl_K = \{u^* \in \partial \mathcal{C}(0), \#J(u^*) = K\}.$$

We obviously have, for all $K \in \{1, \dots, N\}$,

$$Cl_K = \cup_{u^c \in C_K} \overline{u^c}.$$

Since, for all $K \in \{1, \dots, N\}$, C_K is finite, it is clear from Proposition 4.9 that, for any $\tau' > 0$,

$$\lim_{\tau \rightarrow 0} \tau^K \# \left(\mathcal{S}_{Cl_K}^{[0, \tau']} \cap \mathcal{D} \right) \leq \sum_{u^c \in C_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right) < +\infty$$

Moreover, we have an equality between the above two terms, as soon as the equality holds in (11).

We can finally express the following estimate.

Proposition 4.10 *Let $\tau' > 0$*

$$\lim_{\tau \rightarrow 0} \tau^K \# \left(\mathcal{S}_{Cl_K}^{]0, \infty[} \cap \mathcal{L}_{f_d}(\tau') \cap \mathcal{D} \right) \leq \sum_{u^c \in C_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{]0, \tau']} \right) \right)$$

where $K = \#J(u^*)$.

Moreover, if the equality holds in (11) for all $u^c \in C_K$ (or equivalently : the equality holds in (12))

$$\lim_{\tau \rightarrow 0} \tau^K \# \left(\mathcal{S}_{Cl_K}^{]0, \infty[} \cap \mathcal{L}_{f_d}(\tau') \cap \mathcal{D} \right) = \sum_{u^c \in C_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{]0, \tau']} \right) \right).$$

Proof. We consider

$$M = \sup_{\{u = \sum_{i \in I} u_i \psi_i, \forall i \in I, |u_i| \leq \frac{1}{2}\}} f_d(u)$$

We have, for all $u^* \in \partial\mathcal{C}(0)$,

$$f_d(u^*) \leq M\tau. \quad (14)$$

We therefore have for all $u \in \mathcal{L}_{f_d}(\tau')$ and for u^* the solution to (P)(u),

$$\begin{aligned} f_d(u - u^*) &\leq f_d(u) + f_d(u^*) \\ &\leq \tau' + M\tau. \end{aligned}$$

So

$$\mathcal{S}_{Cl_K}^{]0, \infty[} \cap \mathcal{L}_{f_d}(\tau') \subset \mathcal{S}_{Cl_K}^{]0, \tau' + M\tau]}.$$

Moreover, it is not difficult to see that (remember h' defined by (5) is an homeomorphism)

$$\lim_{\tau \rightarrow 0} \sum_{u^c \in C_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{]0, \tau' + M\tau]} \right) \right) = \sum_{u^c \in C_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{]0, \tau']} \right) \right).$$

We can therefore deduce (from Proposition 4.9) that

$$\lim_{\tau \rightarrow 0} \tau^K \# \left(\mathcal{S}_{Cl_K}^{]0, \infty[} \cup \mathcal{L}_{f_d}(\tau') \cap \mathcal{D} \right) \leq \sum_{u^c \in C_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{]0, \tau']} \right) \right)$$

In order to prove the last statement of the proposition, we consider $u^* \in \partial\mathcal{C}(0)$ and $u \in \mathcal{S}_{u^*}^{]0, \tau']}$, we know that

$$\begin{aligned} f_d(u) &\leq f_d(u - u^*) + f_d(u^*) \\ &\leq \tau' + M\tau \end{aligned}$$

So

$$\mathcal{S}_{Cl_K}^{]0, \tau' - M\tau]} \subset \mathcal{S}_{Cl_K}^{]0, \infty[} \cap \mathcal{L}_{f_d}(\tau').$$

Since (again)

$$\lim_{\tau \rightarrow 0} \sum_{u^c \in C_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau' - M\tau]} \right) \right) = \sum_{u^c \in C_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right),$$

we know that the second statement of the proposition holds. \square

Another immediate result is useful to state the final theorem. Notice first that we have, for any $(k_i)_{i \in I} \in \mathbb{Z}^N$ and any norm $\|\cdot\|$,

$$\int_{v \in \mathcal{C}((k_i)_{i \in I})} \|v - \tau \sum_{i \in I} k_i \psi_i\| dv = C \tau^{N+1},$$

where

$$C = \int_{\{v = \sum_{i \in I} v_i \psi_i, \forall i \in I, |v_i| \leq \frac{1}{2}\}} \|v\| dv$$

only depends on the particular norm $\|\cdot\|$ and the basis $(\psi_i)_{i \in I}$.

So, denoting U a random variable whose law is uniform in $\mathcal{L}_{f_d}(\tau')$ and $(k_i(U))_{i \in I}$ the discrete point defined by (2), we have

$$\lim_{\tau \rightarrow 0} \frac{\mathbb{E} \left(\|U - \tau \sum_{i \in I} k_i(U) \psi_i\| \right)}{\tau^{N+1}} = C. \quad (15)$$

This follows from the fact that the number of points $(k_i)_{i \in I}$ such that $\mathcal{C}((k_i)_{i \in I})$ intersects both $\mathcal{L}_{f_d}(\tau')$ and its complement in \mathbb{R}^N becomes negligible with regard to the number of points $(k_i)_{i \in I}$ such that $\mathcal{C}((k_i)_{i \in I})$ is included in $\mathcal{L}_{f_d}(\tau')$, when τ goes to 0.

We can now state the final result.

Theorem 4.11 *Let $\tau' > 0$ and U be a random variable whose law is uniform in $\mathcal{L}_{f_d}(\tau')$, for a norm f_d . For any norm $\|\cdot\|$, any $K \in \{1, \dots, N\}$ and any $\varepsilon > 0$, there exists $T > 0$ such that for all $\tau < T$*

$$\mathbb{P} \left(\#\tilde{J}(U) = K \right) \leq D_K E^{\frac{N-K}{N+1}} + \varepsilon,$$

where E is the approximation error⁶ :

$$E = \mathbb{E} \left(\left\| U - \tau \sum_{i \in I} k_i(U) \psi_i \right\| \right),$$

Moreover, if the equality holds in (11) (or equivalently : the equality holds in (12)) for all $u^c \in C_K$, then we also have

$$\mathbb{P} \left(\#\tilde{J}(U) = K \right) \geq D_K E^{\frac{N-K}{N+1}} - \varepsilon.$$

⁶When computing the approximation error, we consider the center of $\mathcal{C}((k_i)_{i \in I})$ has been chosen to represent all the elements coded by $(\tilde{P})((k_i)_{i \in I})$.

The constant D_K is given by

$$D_K = \frac{A_K}{BC^{\frac{N-K}{N+1}}},$$

with

$$A_K = \sum_{u^c \in \mathcal{C}_K} \mathbb{L}_K \left(p \left(\mathcal{S}_{u^c}^{[0, \tau']} \right) \right),$$

$$B = \frac{\mathbb{L}_N(\mathcal{L}_{f_d}(\tau'))}{\mathbb{L}_N(\{v = \sum_{i \in I} v_i \psi_i, \forall i \in I, |v_i| \leq \frac{1}{2}\})}$$

and

$$C = \int_{\{v = \sum_{i \in I} v_i \psi_i, \forall i \in I, |v_i| \leq \frac{1}{2}\}} \|v\| dv.$$

Proof. Remark first that, for any $(k_i)_{i \in I} \in \mathbb{Z}^N$, the probability that

$$\tau_{k_i} \leq U_i \leq \tau_{k_i+1},$$

when $U = \sum_{i \in I} U_i \psi_i$ follows a uniform law in $\mathcal{L}_{f_d}(\tau')$, is

$$\frac{\mathbb{L}_N(\mathcal{C}((k_i)_{i \in I}) \cap \mathcal{L}_{f_d}(\tau'))}{\mathbb{L}_N(\mathcal{L}_{f_d}(\tau'))}.$$

Therefore, taking the notation of the theorem

$$\mathbb{P}(\#\tilde{J}(U) = K) = \sum_{(k_i)_{i \in I} \in \mathbb{Z}^N} \mathbb{1}_{\tau \sum_{i \in I} k_i \psi_i \in \mathcal{S}_{Cl_K}^{[0, +\infty[}} \frac{\mathbb{L}_N(\mathcal{C}((k_i)_{i \in I}) \cap \mathcal{L}_{f_d}(\tau'))}{\mathbb{L}_N(\mathcal{L}_{f_d}(\tau'))}.$$

If $(k_i)_{i \in I}$ is such that $\mathbb{L}_N(\mathcal{C}((k_i)_{i \in I}) \cap \mathcal{L}_{f_d}(\tau')) \neq 0$, there exists $v \in \mathcal{C}(0)$ such that $v + \tau \sum_{i \in I} k_i \psi_i \in \mathcal{L}_{f_d}(\tau')$. So, we have

$$\begin{aligned} f_d\left(\tau \sum_{i \in I} k_i \psi_i\right) &\leq \tau' + f_d(v) \\ &\leq \tau' + M\tau, \end{aligned}$$

where M is given by (14).

We therefore have

$$\mathbb{P}(\#\tilde{J}(U) = K) \leq \frac{\mathbb{L}_N(\mathcal{C}(0))}{\mathbb{L}_N(\mathcal{L}_{f_d}(\tau'))} \# \left(\mathcal{S}_{Cl_K}^{[0, +\infty[} \cap \mathcal{L}_{f_d}(\tau' + M\tau) \cap \mathcal{D} \right).$$

The lower bound is obtained with a similar estimation and we obtain

$$\mathbb{P}(\#\tilde{J}(U) = K) \geq \frac{\mathbb{L}_N(\mathcal{C}(0))}{\mathbb{L}_N(\mathcal{L}_{f_d}(\tau'))} \# \left(\mathcal{S}_{Cl_K}^{[0, +\infty[} \cap \mathcal{L}_{f_d}(\tau' - M\tau) \cap \mathcal{D} \right).$$

Notice finally that

$$\lim_{\tau \rightarrow 0} \frac{\# \left(\mathcal{S}_{Cl_K}^{[0, +\infty[} \cap \mathcal{L}_{f_d}(\tau') \cap \mathcal{D} \right)}{\# \left(\mathcal{S}_{Cl_K}^{[0, +\infty[} \cap \mathcal{L}_{f_d}(\tau' \pm M\tau) \cap \mathcal{D} \right)} = 1.$$

The proof is now a straightforward consequence of Proposition 4.10 and (15). More precisely, taking the notations of the theorem and $\varepsilon > 0$, we know that there exists $T > 0$ such that, for all $\tau < T$,

$$\tau^K \# \left(\mathcal{S}_{Cl_K}^{]0, \infty[} \cup \mathcal{L}_{fd}(\tau' + M\tau) \cap \mathcal{D} \right) \leq A_K + \varepsilon,$$

and

$$\frac{E^{\frac{1}{N+1}}}{C^{\frac{1}{N+1}}} \geq \tau - \varepsilon.$$

So

$$\begin{aligned} \mathbb{P} \left(\# \tilde{J}((K_i)_{i \in I}) = K \right) &\leq \frac{\tau^N}{B} \frac{A_K + \varepsilon}{\tau^K} \\ &\leq \frac{A_K + \varepsilon}{B} \left(\left(\frac{E}{C} \right)^{\frac{1}{N+1}} + \varepsilon \right)^{N-K} \\ &\leq \frac{A_K}{BC^{\frac{N-K}{N+1}}} E^{\frac{N-K}{N+1}} + o(1), \end{aligned}$$

where $o(1)$ is a function of ε which goes to 0, when ε goes to 0. The first inequality of the theorem follows.

The proof of the second inequality of the theorem is similar to one above. \square

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