# $\Sigma \Delta$ Quantization with the Hexagon Norm in $\mathbb{C}$ 

Michael Andrew Zichy

A Thesis Submitted to<br>University North Carolina Wilmington in Partial Fulfillment Of the Requirements for the Degree of Master of Arts

Department of Mathematics and Statistics
University North Carolina Wilmington

2006

Approved by

Advisory Committee
$\qquad$
Chair

Accepted by

Dean, Graduate School

This thesis has been prepared in the style and format consistent with the journal

American Mathematical Monthly.

## TABLE OF CONTENTS

ABSTRACT ..... vi
ACKNOWLEDGMENTS ..... vii
1 Introduction ..... 1
2 Frames ..... 3
3 Quantization ..... 8
3.1 PCM Quantization ..... 8
$3.2 \quad \Sigma \Delta$ Quantization ..... 13
$4 \quad \Sigma \Delta$ in $\mathbb{C}$ ..... 15
5 Conclusion ..... 25
APPENDIX ..... 26
REFERENCES ..... 41

## LIST OF FIGURES

1 PCM Mean Square Error ..... 11
2 PCM Mean Square Error ..... 11
3 PCM Mean Square Error ..... 12
$4 \quad \Sigma \Delta$ Mean Square Error ..... 14
5 Euclidean Norm Quantization ..... 15
6 Box Norm Quantization ..... 16
7 Diamond Norm Quantization ..... 18
8 Hexagon Norm Quantization ..... 19
9 Box Norm Quantization in $\mathbb{C}$ ..... 22
10 Box Norm Quantization in $\mathbb{C}$ (odd roots of unity) ..... 22
11 Box Norm Quantization in $\mathbb{C}$ (even roots of unity) ..... 23
12 Diamond Norm Quantization in $\mathbb{C}$. ..... 23
13 Hexagon Norm Quantization in $\mathbb{C}$ ..... 24

## LIST OF TABLES

1 1-Bit PCM: Mean Square Error ..... 34
2 2-Bit PCM: Mean Square Error ..... 35
3 3-Bit PCM: Mean Square Error ..... 36
4 1-Bit $\Sigma \Delta$ : Mean Square Error ..... 37
$5 \quad \Sigma \Delta$ Box Quantization in $\mathbb{C}$ : Mean Square Error ..... 38
$6 \quad \Sigma \Delta$ Diamond Quantization in $\mathbb{C}$ : Mean Square Error ..... 39
$7 \quad \Sigma \Delta$ Hexgon Quantization in $\mathbb{C}$ : Mean Square Error ..... 40


#### Abstract

It has been shown that Pulse Code Modulation (PCM) Quantizer Schemes and $\Sigma \Delta$ Quantizer Schemes can be used to quantize one dimensional data for transmission and recovery with each scheme having its own advantages and disadvantages. This work will discuss the viability of a two dimensional $\Sigma \Delta$ Quantization scheme for use in transmission and recovery. Three distinct two dimensional quantizer norms, the Box, the Diamond, and the Hexagon norm, will be compared using the Mean Square Error to show that the Hexagon Quantizer norm out performs the others and serves the purpose for a practical two dimensional quantizer.


## ACKNOWLEDGMENTS

I would like to thank Dr. Michael Freeze for teaching me how to write in a mathematics paper and Dr. Mark Lammers for teaching me what to write in a mathematics paper. Without their guidance and support I could never have come as far as I have, and for that they have my respect and my gratitude.

## 1 Introduction

There is a lot of signal information in a thirty minute symphony. A myriad of instruments are playing different notes while cavatinas, concertos, glissandos, trills, and a host of other musical terms that my high school band years failed to prepare me for are occurring at each and every moment. Every moment is full of information that is invaluable to the symphony. How can one hope to put a seemingly infinite amount of information onto a CD so that the symphony can be enjoyed days later at one's leisure?

This question in signal processing was answered with the introduction of the Nyquist-Shannon Sampling Theorem which showed that Fourier transforms offer a way of taking continuous data and "sampling" it for the most important pieces. This sampling creates a discrete set, similar to the way the entirety of a symphony can be stored in a few black dots and marks on sheet music, that can be used for storage, transmission, and recovery. In this paper, the signals of interest will be the analog signals created by having already sampled a continuous signal.

However, this analog signal itself will not suffice for the purpose of real signal transmission and recovery. Computers are naturally restricted to a set number of bits in which to process information. In other words, although one may succeed in reducing an entire thirty minute symphony's information into a mere 100 irrational numbers, this will be worthless to a computer that only understands the language of 0's and 1's.

A method will be necessary to convert analog signals over to "digital" signals, i.e. to convert the finite numbers that make up the analog signal into a smaller set of numbers from a specifically chosen alphabet. This conversion will be taken care of by a process called "quantization". Of course, this quantization will introduce error and it will be important to both measure and minimize this error. This paper
will compare two different methods of quantization, PCM Quantization and $\Sigma \Delta$ Quantization, and compare their error using a new Quantizer in $\mathbb{R}^{2}$.

The first step toward a digital representation of an analog signal $x$ is to expand the signal over a given dictionary $e_{n}$ such that

$$
x=\sum c_{n} e_{n}
$$

where the $c_{n}$ are real or complex numbers. This step can be achieved through use of the concept of Frames developed by Duffin and Schaeffer in 1952. However, while this representation is certainly discrete, it is not "digital" since the coefficients are real or complex valued. The second step in the process, the quantization, reduces the continuous range of this sequence to a discrete set. We create a new signal

$$
\tilde{x}=\sum q_{n} e_{n}
$$

where $q_{n}$ are elements of a discrete, finite set called the quantization alphabet. The performance of the quantizer can be measured using the approximation error $\|x-\tilde{x}\|$ where $\|\cdot\|$ is a suitable norm.

When working with applications it is often convenient to assume that the signals of interest are elements of a Hilbert space (i.e. an inner product space with a defined norm). So a signal $x$ can be thought of as a vector in a Hilbert space such as $H=\mathbb{R}^{n}$ or $H=\mathbb{C}^{n}$. Frames are a special type of dictionary $\left\{e_{n}\right\}$ which can be used to give stable redundant decompositions of a signal. Informally, a frame can be thought of as a spanning set of the given vector space with a few minor restrictions, but to be technical the following definition is used.

Definition 2.1 (Frame) A collection $F=\left\{e_{n}\right\}$ in a Hilbert Space $H$ is a frame for $H$ if there exists $0<A \leq B<\infty$ such that

$$
\forall x \in H, A\|x\|^{2} \leq \sum_{n}\left|\left\langle x, e_{n}\right\rangle\right|^{2} \leq B\|x\|^{2}
$$

The constants $A$ and $B$ are called the frame bounds, and if $A=B$, then $F$ is called a tight frame.

I will restrict discussion in this paper to tight frames as they have nice properties and the results could be generalized to non-tight frames if one were so inclined. Also, because it will be necessary in this paper to create frames of arbitrary size it will be convenient to use roots of unity.

Definition 2.2 ( $N^{\text {th }}$ Roots of Unity) The $N^{t h}$ roots of unity are given by

$$
e^{\frac{2 \pi i}{N}}=\cos \left(\frac{2 \pi n}{N}\right)+i \cdot \sin \left(\frac{2 \pi n}{N}\right)
$$

for $0 \leq n<N$

When working over $\mathbb{C}$, the roots of unity create a frame. However, the roots of unity can also be generalized to higher dimensions using harmonic frames. Thus, for
example, if working over $\mathbb{R}^{2}$ and a frame with 4 vectors is desired, then the frame vectors can be generated by $\left\{e_{1}, e_{2}, e_{3}, e_{4}\right\}=$

$$
\left\{\left[\begin{array}{c}
\cos \left(\frac{0 \pi}{4}\right) \\
\sin \left(\frac{0 \pi}{4}\right)
\end{array}\right],\left[\begin{array}{c}
\cos \left(\frac{4 \pi}{4}\right) \\
\sin \left(\frac{4 \pi}{4}\right)
\end{array}\right],\left[\begin{array}{c}
\cos \left(\frac{8 \pi}{4}\right) \\
\sin \left(\frac{8 \pi}{4}\right)
\end{array}\right],\left[\begin{array}{c}
\cos \left(\frac{12 \pi}{4}\right) \\
\sin \left(\frac{12 \pi}{4}\right)
\end{array}\right]\right\}
$$

or simply

$$
e_{1}=\left[\begin{array}{l}
1 \\
0
\end{array}\right], e_{2}=\left[\begin{array}{l}
0 \\
1
\end{array}\right], e_{3}=\left[\begin{array}{c}
-1 \\
0
\end{array}\right], e_{4}=\left[\begin{array}{c}
0 \\
-1
\end{array}\right]
$$

The following shows how a frame will be used in signal processing.

Definition 2.3 (Analysis Operator) Let $\left\{e_{n}\right\}$ be a frame for a Hilbert Space $H$ with frame bounds $A$ and $B$. The analysis operator

$$
F: H \longmapsto \ell^{2}
$$

is defined by $(F x)_{k}=\left\langle x, e_{k}\right\rangle$. The operator $S=F^{*} F$ is called the frame operator and satisfies

$$
A I \leq S \leq B I
$$

where $I$ is the identity operator on $H$. The inverse of $S, S^{-1}$, is called the dual frame operator and satisfies

$$
B^{-1} I \leq S^{-1} \leq A^{-1} I
$$

Frames are useful in signal processing because of the following theorem.

Theorem 2.1 Let $\left\{e_{n}\right\}$ be a frame for $H$ with frame bounds $A$ and $B$, and let $S$ be the corresponding frame operator. Then $\left\{S^{-1} e_{n}\right\}$ is a frame for $H$ with frame bounds
$B^{-1}$ and $A^{-1}$. Further, for all $x \in H$

$$
\begin{aligned}
x & =\sum_{n}\left\langle x, e_{n}\right\rangle\left(S^{-1} e_{n}\right) \\
& =\sum_{n}\left\langle x,\left(S^{-1} e_{n}\right)\right\rangle e_{n}
\end{aligned}
$$

These atomic decompositions are the first step towards a digital representation. If the frame is tight with frame bound $A$, then both frame expansions are equivalent and thus

$$
\forall x \in H, x=A^{-1} \sum_{n}\left\langle x, e_{n}\right\rangle e_{n}
$$

Recall that all the frames in this paper will be tight frames and so the above equality will hold.

To illustrate the process of deconstructing and reconstructing a signal, it will be helpful to see a worked out example. Suppose the Hilbert Space chosen is $H=\mathbb{R}^{2}$ and the vector to be transmitted is $x=\left[\begin{array}{l}a \\ b\end{array}\right]$. Further suppose that the frame cho$\operatorname{sen}$ is $F=\left\{e_{1}, e_{2}, e_{3}, e_{4}\right\}$ as above (i.e $e_{1}=\left[\begin{array}{l}1 \\ 0\end{array}\right], e_{2}=\left[\begin{array}{l}0 \\ 1\end{array}\right], e_{3}=\left[\begin{array}{c}-1 \\ 0\end{array}\right], e_{4}=$ $\left[\begin{array}{c}0 \\ -1\end{array}\right]$ ). Thus, $F=\left[\begin{array}{cc}1 & 0 \\ 0 & 1 \\ -1 & 0 \\ 0 & -1\end{array}\right]$ and so $F\left[\begin{array}{l}a \\ b\end{array}\right]=\left[\begin{array}{c}a \\ b \\ -a \\ -b\end{array}\right]$. In other words, to transmit the vector $x=\left[\begin{array}{l}a \\ b\end{array}\right]$, four numbers $\{a, b,-a,-b\}$ are sent instead.

Computing the frame operator:

$$
S=F^{*} F=\left[\begin{array}{cccc}
1 & 0 & -1 & 0 \\
0 & 1 & 0 & -1
\end{array}\right]\left[\begin{array}{cc}
1 & 0 \\
0 & 1 \\
-1 & 0 \\
0 & -1
\end{array}\right]=\left[\begin{array}{ll}
2 & 0 \\
0 & 2
\end{array}\right]
$$

Thus,

$$
S^{-1}=\left[\begin{array}{cc}
\frac{1}{2} & 0 \\
0 & \frac{1}{2}
\end{array}\right]
$$

After the transmission of $a, b,-a$ and $-b$, the receiver can use the above theorem to reconstruct the original vector:

$$
\begin{gathered}
x=\sum_{1}^{3}\left\langle x, e_{n}\right\rangle\left(S^{-1}\right) \\
=a S^{-1}\left[\begin{array}{l}
1 \\
0
\end{array}\right]+b S^{-1}\left[\begin{array}{l}
0 \\
1
\end{array}\right]+(-a) S^{-1}\left[\begin{array}{c}
-1 \\
0
\end{array}\right]+(-b) S^{-1}\left[\begin{array}{c}
0 \\
-1
\end{array}\right] \\
=a\left[\begin{array}{c}
\frac{1}{2} \\
0
\end{array}\right]+b\left[\begin{array}{l}
0 \\
\frac{1}{2}
\end{array}\right]+(-a)\left[\begin{array}{c}
-\frac{1}{2} \\
0
\end{array}\right]+(-b)\left[\begin{array}{c}
0 \\
-\frac{1}{2}
\end{array}\right] \\
=\left[\begin{array}{c}
\frac{1}{2} a+0+-\frac{1}{2}(a)+0 \\
0+\frac{1}{2} b+0+-\frac{1}{2}(-b)
\end{array}\right] \\
=\left[\begin{array}{c}
a \\
b
\end{array}\right]
\end{gathered}
$$

Note that if the frame chosen had been a basis, only two numbers would have been sent. In $\mathbb{R}^{2}$, only two numbers are actually necessary (and in general, in $\mathbb{R}^{d}$ only $d$ numbers are needed). Choosing only $d$ vectors for a frame in $\mathbb{R}^{d}$ is called "critically
sampling." However, there are many benefits to "oversampling" the vector. A frame that sends more information than necessary is said to be redundant and will be vital to signal processing as shall be shown in the next section.

## 3 Quantization

In the previous example, the vector $x=\left[\begin{array}{l}a \\ b\end{array}\right]$ was broken down by the frame and transmitted as the numbers $a, b,-a$ and $-\vec{b}$. While this is certainly analog, it is not digital. Suppose, for example, that $a=\cos (1)$ and $b=\sin (1)$. Unless there is a way to convert this discrete data to digital data, frames will be useless for signal processing. Naively, binary could be offered as a solution; however, binary proves to be computationally inefficient and expensive to transmit. If the fraction $\frac{41}{64}$ is to be transmitted in binary, the number .101001 must be sent. Suppose that, unfortunately, unforeseen circumstances cause the signal to be disturbed and instead the information received is .001001 (a mere one digit switch up) or the fraction $\frac{9}{64}$. Binary lacks any efficient means to deal with lost or corrupted information (a situation that may be more common then previously realized when one considers that information is often rounded or truncated in the transmission process). A more efficient scheme that converts discrete data to digital would, therefore, be preferred.

### 3.1 PCM Quantization

Because it is necessary to take the $x_{n}=\left\langle x, e_{n}\right\rangle$ and approximate it with a quantized number $q_{n}$ from a set digital alphabet (depending on whether one were allotted 2 -bits, 4 -bits, 8 -bits, etc.), a natural choice would be to use a quantization technique known as the $2\lceil 1 / \delta\rceil$-level PCM quantizer with step size $\delta$ given by replacing $x_{n}=\left\langle x, e_{n}\right\rangle$ with $q_{n}=\delta\left(\left\lceil x_{n} / \delta\right\rceil-1 / 2\right)$ from the alphabet defined by $\mathcal{A}=\{(-K+1 / 2) \delta,(-K+3 / 2) \delta, \ldots,(-1 / 2) \delta,(1 / 2) \delta, \ldots,(K-1 / 2) \delta\}$ where $K \in \mathbb{N}$. In other words, the $q_{n}$ in the alphabet that is closest to $x_{n}$ will be what is used to approximate $x_{n}$. This idea of "closeness" will require that a suitable norm on the given Hilbert Space be chosen. Again, an example will help clarify exactly how the process works:

Suppose the vector $x=\left[\begin{array}{c}\cos (1) \\ \sin (1)\end{array}\right]$ is to be transmitted. Here the space $H=\mathbb{R}^{2}$ will be convenient to work over. It is assumed that the given alphabet is $\mathcal{A}=\{1,-1\}$, thus the step size $\delta=2$. Further suppose that the frame size is $N=3$. Thus,

$$
\begin{gathered}
x=\left[\begin{array}{c}
0.54030230586814 \\
0.84147098480790
\end{array}\right] \\
F=\left[\begin{array}{cc}
1 & 0 \\
-0.5 & 0.86602540378444 \\
-0.5 & -0.86602540378444
\end{array}\right]
\end{gathered}
$$

Computing the frame coefficients gives the sequence:

$$
x_{n}=\{0.54030230586814,0.45858409645708,-0.99888640232522\}
$$

PCM simply rounds each frame coefficient to the nearest member of the alphabet. Since the given alphabet is $\mathcal{A}=\{-1,1\}$, the frame coefficients compute to:

$$
q_{n}=\{1,1,-1\}
$$

These frame coefficients are what get transmitted to the receiver who then uses the theorem to reconstruct an approximation of the original signal:

$$
x \approx A^{-1} \sum_{n=1}^{3} q_{n} e_{n}
$$

where
$S=F^{*} F=\left[\begin{array}{ccc}1 & -0.5 & -0.5 \\ 0 & 0.86602540378444 & -0.86602540378444\end{array}\right]\left[\begin{array}{cc}1 & 0 \\ -0.5 & 0.86602540378444 \\ -0.5 & -0.86602540378444\end{array}\right]$
and thus,

$$
S^{-1}=\left[\begin{array}{cc}
\frac{2}{3} & 0 \\
0 & \frac{2}{3}
\end{array}\right]
$$

The receiver reconstructs the original signal:

$$
\begin{gathered}
x \approx\left(\frac{3}{2}\right)^{-1} \sum_{n=1}^{3} q_{n} e_{n} \\
x \approx \frac{2}{3}\left(1 \cdot\left[\begin{array}{l}
1 \\
0
\end{array}\right]+1 \cdot\left[\begin{array}{c}
-0.5 \\
0.86602540378444
\end{array}\right]-1 \cdot\left[\begin{array}{c}
-0.5 \\
-0.86602540378444
\end{array}\right]\right) \\
x \approx\left[\begin{array}{l}
.66666666666667 \\
1.1547005383793
\end{array}\right]
\end{gathered}
$$

Computing the error $|x-\tilde{x}|$ yields

$$
\sqrt{(0.54030230586814-.66666666666667)^{2}+(0.84147098480790-1.1547005383793)^{2}}
$$

Thus $|x-\tilde{x}|=.337758352$. It has been shown that the Mean Square Error of the PCM scheme is approximately on the order of $\frac{1}{N}[1]$ and since $N=3$ for this example, the error is not unreasonable. One would expect that as $N$ increases, the error would decrease to acceptable levels. In Figure 1, the Mean Square Error of five hundred different trials for each $2 \leq N \leq 64$ using the $N^{t h}$-roots of unity and the alphabet $\mathcal{A}=\{-1,1\}$ is shown.


Figure 1: PCM Mean Square Error

Notice that as $N$ increases, the error does not seem to be uniformly decreasing. This oscillation occurs because the PCM scheme does not consistently operate well with a small alphabet. In the above example, the smallest possible alphabet was chosen for simplicity. Thus, while some of the results where approximately on the order of $\frac{1}{N}$, others became unstable and were not. Increasing the size of the alphabet will yield the expected results. If the alphabet is increased in size to $\mathcal{A}=\{-1,-0.5,0.5,1\}$, and we take the Mean Square Error of five hundred trials again, then the results are as shown in Figure 2.


Figure 2: PCM Mean Square Error

If the alphabet were increased even more to $\mathcal{A}=\{-1,-0.75,-0.5,-0.25,0.25,0.5,0.75,1\}$, the results are even better as shown in Figure 3.

It should be noted that as the size of $N$ increases, the PCM scheme does improve,


Figure 3: PCM Mean Square Error
but it appears to improve only up to a point. It appears that the error function is asymptotic. This result is explained by the fact that the Mean Square Error can be shown to have an additive constant on the order of $\delta^{2}$. Thus, improving the size of the alphabet is necessary to improve the MSE past a certain size frame vector.

## $3.2 \quad \Sigma \Delta$ Quantization

While the PCM scheme is easy to implement, it fails to take full advantage of the redundancy of the frame. Also, if the alphabet must be restricted to a small size, then the scheme has a chance of becoming unstable and not producing accurate reconstructions. Another scheme, called $\Sigma \Delta$ Quantization, better handles small alphabets and utilizes the redundancy of the frame.

In the $\Sigma \Delta$ scheme, a running tab on the errors created as $x_{n}$ is approximated by $q_{n}$ is kept so that the scheme can compensate. Put simply, if the scheme recognizes that it has rounded the last few $x_{n}$ 's down, it may round the next $x_{n}$ up to even out the error and vice versa. $\Sigma \Delta$ Quantization works similarly to the PCM case in that an alphabet $\mathcal{A}$, a step size $\delta$, and a frame size $N$ are chosen. The difference occurs in how the quantizer operates.

Definition 3.1 ( $\Sigma \Delta$ Quantizer) The first order $\Sigma \Delta$ Quantizer is defined by the iteration

$$
\begin{aligned}
& u_{n}=u_{n-1}+x_{n}-q_{n} \\
& q_{n}=Q\left(u_{n-1}+x_{n}\right)
\end{aligned}
$$

where $u_{0}=0$ and $Q(u)$ is defined by:

$$
Q(u)=\arg \min _{q \in \mathcal{A}}|u-q|
$$

In other words, $Q(u)$ is the element of the alphabet closest to $u$. If two members of the alphabet are equally close, the larger number is chosen.

Looking back at the example from before. Suppose the vector $x=\left[\begin{array}{c}\cos (1) \\ \sin (1)\end{array}\right]$ is to be transmitted. Again, working over the space $H=\mathbb{R}^{2}$ using the $N^{\text {th }}$-roots of
unity and the alphabet $\mathcal{A}=\{-1,1\}$ the frame coefficients are calculated:

$$
x_{n}=\{0.54030230586814,0.45858409645708,-0.99888640232522\}
$$

Quantizing gives the following:

$$
\begin{gathered}
q_{1}=Q\left(u_{0}+x_{1}\right)=Q(0+0.54030230586814)=1 \\
u_{1}=u_{0}+x_{1}-q_{1}=0+0.54030230586814-1=-.45969769413186 \\
q_{2}=Q\left(u_{1}+x_{2}\right)=Q(-.45969769413186+0.45858409645708)=-1 \\
u_{2}=u_{1}+x_{2}-q_{2}=-.45969769413186+0.45858409645708-(-1)=.99888640232522 \\
q_{3}=Q\left(u_{2}+x_{3}\right)=Q(.99888640232522+(-0.99888640232522))=1
\end{gathered}
$$

Thus, the appropriate quantized sequence $q_{n}=\{1,-1,1\}$ would be used to reconstruct an approximation of the original signal.

In Figure 4, five hundred random vectors of appropriate norm were used to compute the Mean Square Error where $2 \leq N \leq 64$ using the $N^{t h}$-roots of unity and the alphabet $\mathcal{A}=\{-1,1\}$.


Figure 4: $\Sigma \Delta$ Mean Square Error

## $4 \quad \Sigma \Delta$ in $\mathbb{C}$

In $\mathbb{R}$, the quantization amounts to dividing the number line into a set number of regions. Working in $\mathbb{R}^{d}$, the quantization problem becomes a problem of "tiling" the space. For example in $\mathbb{R}^{2}$, notice that the Euclidean norm $|\vec{x}|=\sqrt{x^{2}+y^{2}}$ is not a reasonable norm since it creates areas of overlap.


Figure 5: Euclidean Norm Quantization

In the figure above, all the possible vectors are inside the bold circle of radius 1 about the origin. All the calculated $x_{n}$ 's are therefore in the circle of radius 2 about the origin and need to be rounded to one of the points $(1,0),(0,1),(-1,0)$, $(0,-1)$ (i.e. $q_{n}$ 's represented by the centers of the four inner circles). So the point $x_{n}=(1.5,0.5)$ would be quantized to the point $q_{n}=(1,0)$ since it falls in that circle. Note, however, that some areas are overlapped and thus it becomes difficult to determine which $q_{n}$ to round to (such as the point $(0.5,0.5)$ ), while other regions are not represented in the circles at all (such as the point $(1.3,1.3)$ ) and thus cannot
be rounded to any of the $q_{n}$ 's.
The problem with the Euclidean norm is that it does not "tile" the space. It creates regions of overlap and misses regions entirely. The goal will be to tessellate the plane so as to have a clear quantization scheme, but to tessellate using regular shapes so that the quantization is not overly complex. One such norm that would be suitable would be the Box norm $|\cdot|=\sup |x, y|$ :


Figure 6: Box Norm Quantization

It might first be beneficial to prove that the Box norm is, in fact, an actual norm.

Definition 4.1 (Norm) Given an n-dimensional vector $\vec{v},|\cdot|$ is a norm given that:

1) $|\vec{v}| \geq 0$ and $|\vec{v}|=0$ iff $\vec{v}=\overrightarrow{0}$
2) $|k \vec{v}|=|k||\vec{v}|$ for any scalar $k$
3) $\left|\overrightarrow{v_{1}}+\overrightarrow{v_{2}}\right| \leq\left|\overrightarrow{v_{1}}\right|+\left|\overrightarrow{v_{2}}\right|$

The Box Norm clearly satisfies the first criterion since it is defined to be the
absolute value of the largest of the vector's elements. To prove it satisfies the second condition, note:

$$
|k \vec{v}|=\left|\left[\begin{array}{l}
k x \\
k y
\end{array}\right]\right|=\sup |k x, k y|=|k| \sup |x, y|=|k||\vec{v}|
$$

For the third condition, note that:

$$
\left|\overrightarrow{v_{1}}+\overrightarrow{v_{2}}\right|=\left|\left[\begin{array}{l}
x_{1}+x_{2} \\
y_{1}+y_{2}
\end{array}\right]\right|=\sup \left|x_{1}+x_{2}, y_{1}+y_{2}\right|
$$

If $x_{1}+x_{2}>y_{1}+y_{2}$, then

$$
\sup \left|x_{1}+x_{2}, y_{1}+y_{2}\right|=\left|x_{1}+x_{2}\right| \leq\left|x_{1}\right|+\left|x_{2}\right|
$$

by the triangle inequality and thus

$$
\left|\overrightarrow{v_{1}}+\overrightarrow{v_{2}}\right| \leq\left|\overrightarrow{v_{1}}\right|+\left|\overrightarrow{v_{2}}\right|
$$

The proof is similar if $y_{1}+y_{2}>x_{1}+x_{2}$. Thus, the Box Norm is a norm.
Note that the boxes completely tessellate the plane (and more specifically the region of norm 2 that is of immediate concern) and the box is also a regular shape so the norm is not overly complicated to compute. In the figure above, all the points $x_{n}$ will fall within the large two by two square, and each will be quantized to one of the points $(1,1),(1,-1),(-1,1),(-1,-1)$ depending on which of the four smaller squares the point falls in.

Another suitable norm would be the Diamond norm: $|\cdot|=|x|+|y|$ :
Again, to show that the Diamond Norm is in fact a norm is not difficult. The first condition is clear since the sum of the absolute value of two numbers will always


Figure 7: Diamond Norm Quantization
be positive or zero and zero just in the case that those two numbers were both zero. The second condition can be shown to be satisfied:

$$
|k \vec{v}|=\left|\left[\begin{array}{c}
k x \\
k y
\end{array}\right]\right|=|k x|+|k y|=|k||x|+|k||y|=|k|(|x|+|y|)=|k||\vec{v}|
$$

And the third can be shown as well given that:

$$
\left|\overrightarrow{v_{1}}+\overrightarrow{v_{2}}\right|=\left|\left[\begin{array}{l}
x_{1}+x_{2} \\
y_{1}+y_{2}
\end{array}\right]\right|=\left|x_{1}+x_{2}\right|+\left|y_{1}+y_{2}\right|
$$

and by the triangle inequality used twice

$$
\left|x_{1}+x_{2}\right|+\left|y_{1}+y_{2}\right| \leq\left|x_{1}\right|+\left|x_{2}\right|+\left|y_{1}\right|+\left|y_{2}\right|=\left|x_{1}\right|+\left|y_{1}\right|+\left|x_{2}\right|+\left|y_{2}\right|=\left|\overrightarrow{v_{1}}\right|+\left|\overrightarrow{v_{2}}\right|
$$

Thus, the Diamond Norm is a norm.

This is basically a modified version of the Box norm. Note that all the $x_{n}$ 's will fall within the large diamond, and each will get mapped to the point $(1,0),(0,1)$, $(-1,0)$, or $(0,-1)$ depending on which smaller diamond the $x_{n}$ resides in.

The reason it is so important for $|\vec{x}| \leq 1$ is because falling outside this region will create instability in the $\Sigma \Delta$ Quantization scheme. Any vector $\vec{x}$ such that $|\vec{x}| \leq 1$ is at most one unit away from any quantizer (by creation), so $\left|u_{n}\right| \leq 1$ thus the computations never involve going outside the region $|\cdot| \leq 2$. The $\Sigma \Delta$ Quantization scheme is such that all $x_{n}$ 's that are outside the region $|\cdot| \leq 1$ will get shifted back inside the by the corresponding $u_{n}$ 's. This is why it is so important for $|\vec{x}| \leq 1$. Otherwise, computations may send calculations outside of the $|\cdot| \leq 2$ region that the $u_{n}$ 's will not be able to shift back. Situations such as this could involve having to round an incredibly large $x_{n}$ to a much smaller set number of the alphabet creating large errors.

A third norm considered is the Hexagon norm: $|\cdot|=\frac{1}{\sqrt{3}}\left[|y|+\left|\frac{\sqrt{3}}{2} x-\frac{1}{2} y\right|+\left|\frac{-\sqrt{3}}{2} x-\frac{1}{2} y\right|\right]$


Figure 8: Hexagon Norm Quantization

Again, it needs to be shown that the Hexagon Norm is a true norm. It is easy to see that it satisfies the first condition as it is defined to be a positive number multiplied by the sum of three absolute values. This quantity will always be positive except in the case that both $x$ and $y$ were zero. For the second condition, note that:

$$
\begin{aligned}
|k \vec{x}|= & \left|\left[\begin{array}{c}
k x \\
k y
\end{array}\right]\right|=\frac{1}{\sqrt{3}}\left[|k y|+\left|\frac{\sqrt{3}}{2} k x-\frac{1}{2} k y\right|+\left|\frac{-\sqrt{3}}{2} k x-\frac{1}{2} k y\right|\right] \\
& =\frac{1}{\sqrt{3}}\left[|k||y|+|k|\left|\frac{\sqrt{3}}{2} x-\frac{1}{2} y\right|+|k|\left|\frac{-\sqrt{3}}{2} x-\frac{1}{2} y\right|\right] \\
& =|k| \frac{1}{\sqrt{3}}\left[|y|+\left|\frac{\sqrt{3}}{2} x-\frac{1}{2} y\right|+\left|\frac{-\sqrt{3}}{2} x-\frac{1}{2} y\right|\right]=|k||\vec{x}|
\end{aligned}
$$

The proof of the third condition relies on using the triangle inequality three times:

$$
\left|\overrightarrow{v_{1}}+\overrightarrow{v_{2}}\right|=\frac{1}{\sqrt{3}}\left[\left|y_{1}+y_{2}\right|+\left|\frac{\sqrt{3}}{2}\left(x_{1}+x_{2}\right)-\frac{1}{2}\left(y_{1}+y_{2}\right)\right|+\left|\frac{-\sqrt{3}}{2}\left(x_{1}+x_{2}\right)-\frac{1}{2}\left(y_{1}+y_{2}\right)\right|\right]
$$

and since $\left|y_{1}+y_{2}\right| \leq\left|y_{1}\right|+\left|y_{2}\right|$

$$
\leq \frac{1}{\sqrt{3}}\left[\left|y_{1}\right|+\left|y_{2}\right|+\left|\frac{\sqrt{3}}{2} x_{1}+\frac{\sqrt{3}}{2} x_{2}-\frac{1}{2} y_{1}-\frac{1}{2} y_{2}\right|+\left|\frac{-\sqrt{3}}{2} x_{1}+\frac{-\sqrt{3}}{2} x_{2}-\frac{1}{2} y_{1}-\frac{1}{2} y_{2}\right|\right]
$$

and similarly,

$$
\leq \frac{1}{\sqrt{3}}\left[\left|y_{1}\right|+\left|y_{2}\right|+\left|\frac{\sqrt{3}}{2} x_{1}-\frac{1}{2} y_{1}\right|+\left|\frac{\sqrt{3}}{2} x_{2}-\frac{1}{2} y_{2}\right|+\left|\frac{-\sqrt{3}}{2} x_{1}-\frac{1}{2} y_{1}\right|+\left|\frac{-\sqrt{3}}{2} x_{2}-\frac{1}{2} y_{2}\right|\right]
$$

which can be shown using the associative property to be

$$
=\left|\overrightarrow{v_{1}}+\overrightarrow{v_{2}}\right|
$$

Thus the Hexagon Norm is a norm.

Here, all the $x_{n}$ 's will fall within the large hexagon and get mapped to the point $(1,0),(1, \sqrt{3}),(1,-\sqrt{3}),\left(-\frac{1}{2}, \frac{\sqrt{3}}{2}\right),\left(-\frac{1}{2},-\frac{\sqrt{3}}{2}\right)$, or $(-2,0)$. Note that the hexagons completely tessellate the space, and while they actually cover more space than is needed, this does not cause any problems. As it turns out, the Hexagon norm can be shown to be the best at minimizing the mean square error in $\mathbb{R}^{2}[4]$.

In $\mathbb{R}^{3}$, it has been shown that the truncated octahedron best minimizes the mean square error, and for higher dimensions the problem is still unsolved.

One might note that $\mathbb{C}$ behaves very much like the space $\mathbb{R}^{2}$ and can be be "tiled" in a similar fashion using the Box, Diamond, and Hexagon norms. So instead of sending vectors from $\mathbb{R}^{d}$ to $\mathbb{R}$ to quantize, vectors in $\mathbb{R}^{d}$ could be sent to $\mathbb{C}$. Since the $\Sigma \Delta$ Quantizer performs better than the PCM Quantizer given the same $\delta$ and $N$ in the one dimensional quantizer case, it would be suspected that the $\Sigma \Delta$ Quantizer should perform better than the PCM Quantizer in the two dimensional case as well.

Suppose a vector in $\mathbb{C}^{2}$ represents the signal to be transmitted. Using the Harmonic Frame $e_{N}=\left[\begin{array}{c}\cos \left(\frac{2 \pi(k-1)}{N}\right) \\ \sin \left(\frac{2 \pi(k-1)}{N}\right)\end{array}\right]$ it will be possible to convert the original signal into an analog signal composed of a finite number of elements in $\mathbb{C}$. These complex numbers can the be quantized similar to the example above using either the PCM, the box, the diamond, or the hexagon quantizer.

Let $\left[\begin{array}{l}a_{1}+b_{1} i \\ a_{2}+b_{2} i\end{array}\right]$ be a vector in $\mathbb{C}^{2}$. Using the box quantizer norm $|\cdot|=\sup |x, y|$ using the $N^{\text {th }}$-roots of unity and comparing the $\log \log$ plot of the mean square error of 500 random trials yields the following results: The two distinct linear patterns developing are an expected result from the choice of odd roots of unity versus even roots of unity. Comparing the two separately yields:


Figure 9: Box Norm Quantization in $\mathbb{C}$


Figure 10: Box Norm Quantization in $\mathbb{C}$ (odd roots of unity)

Using the diamond quantizer norm $|\cdot|=|x|+|y|$ with the $N^{\text {th }}$-roots of unity $3 \leq N \leq 64$ and comparing the $\log \log$ plot of the mean square error of 500 random


Figure 11: Box Norm Quantization in $\mathbb{C}$ (even roots of unity)
trials yields the following results: Again a sharp division can be seen between the


Figure 12: Diamond Norm Quantization in $\mathbb{C}$
choice of even and odd roots of unity.

Using the hexagon quantizer norm $|\cdot|=|x|+|y|$ with the $N^{t h}$-roots of unity $3 \leq N \leq 64$ and comparing the $\log \log$ plot of the mean square error of 500 random trials yields the following results: In this case, two distinct lines form where every


Figure 13: Hexagon Norm Quantization in $\mathbb{C}$
third root of unity is chosen. This arises from the properties of the hexagon norm.

## 5 Conclusion

It has been shown that any vector in $\mathbb{R}^{d}$ can be mapped to a sequence in $R$ using a suitable frame, and that this mapping can be quantized into a digital signal suitable for transmission and recovery in signal processing. Both the PCM Quantizer and the $\Sigma \Delta$ Quantizer work, but the PCM scheme was shown to be heavily dependent on the size of $\delta$ because increasing the size of the frame $N$ will only improve the MSE up to a point asymptotically. Since the size of the alphabet cannot always feasibly be increased in practice, the PCM scheme may not be the best scheme to implement. Since the $\Sigma \Delta$ Quantization Scheme does not necessarily need to use a larger alphabet to be comparable in practice to the PCM scheme, it may be more useful in certain applications. Also, since it has also been shown that quantizing in higher orders (i.e. $\mathbb{R}^{2}$ versus $\mathbb{R}$ ) reduces the mean square error and that, in particular, the hexagon quantizing scheme minimizes mean square error in $\mathbb{R}^{2}$, it would be prudent to test the value of a frame that maps $\mathbb{R}^{d}$ to $\mathbb{R}^{2}$ (or $\mathbb{C}$ ).

In this paper, three distinct quantizer norms, the Box, the Diamond, and the Hexagon, were compared using the mean square error of each. The Hexagon proved to be noticeably better at minimizing the mean square error. Thus, if the goal is to quantize a signal by mapping $\mathbb{R}^{d}$ to a sequence in two dimensional space $\mathbb{C}$, the Hexagon Quantizer is a good choice for minimizing error.

## APPENDIX

## 1-Bit PCM in $\mathbb{R}^{2}$

```
clear for g=2:64
for L=1:500
%%%%%%%%%%%Vector Creation%%%%%%%%%%%
test=1; while test==1
    0=[(2*rand-1); (2*rand-1)];
    if sqrt(0(1)^2+0(2)^2)<=1
        test=0;
    end
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Frame%%%%%%%%%%%%
N=g; for k=1:N
    e(k,1)=[cos(2*pi*(k-1)/N)];
    e(k,2)=[\operatorname{sin}(2*pi*(k-1)/N)];
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%Atomic Decompostion%%%%%%%%%%%
for n=1:N
    x(n)=[e(n,1),e(n,2)]*\operatorname{conj (0);}
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%PCM Quanitzation%%%%%%%%%%%
u=zeros(1,N+1); for j=1:N w(j)=x(j); R=real(w(j));
%%%%%%%%%%%%%%%%%
if R>0
    Q(j)=1;
else
    Q(j)=-1;
end
%%%%%%%%%%%%%%%%
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Reconstruction%%%%%%%%%%%%
A=e'*e; F=(conj (Q)*e*A (1) ^-1)';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
MSE(L)=abs(O(1)-F(1))^2+abs(O(2)-F(2))^2; end error(g)=mean(MSE);
end
X=3:g;
plot(X,error(X));
```

```
clear for g=2:64
for L=1:500
%%%%%%%%%%%Vvector Creation%%%%%%%%%%%%
test=1; while test==1
    0=[(2*rand-1); (2*rand-1)];
    if sqrt(0(1)^2+0(2)^2)<=1
        test=0;
    end
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%Frame%%%%%%%%%%%%
N=g; for k=1:N
    e(k,1)=[cos(2*pi*(k-1)/N)];
    e(k,2)=[\operatorname{sin}(2*pi*(k-1)/N)];
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%Atomic Decompostion%%%%%%%%%%%
for n=1:N
    x(n)=[e(n,1),e(n,2)]*\operatorname{conj (0).}
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%PCM Quanitzation%%%%%%%%%%%
u=zeros(1,N+1); for j=1:N w(j)=x(j); R=real(w(j));
%%%%%%%%%%%%%%%%
if R>0
    if R>1/2
            Q(j)=1;
    else
        Q(j)=1/2;
    end
else
    if }R<-1/
            Q(j)=-1;
        else
            Q(j)=-1/2;
        end
end
%%%%%%%%%%%%%%%%%
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Reconstruction%%%%%%%%%%%
A=e'*e; F=(conj (Q)*e*A (1)^-1)';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
MSE(L)=abs(0(1)-F(1))^2+abs(O(2)-F(2))^2; end error (g)=mean(MSE);
end
X=3:g; plot(X,error(X));
```

1 -Bit $\Sigma \Delta$ in $\mathbb{R}^{2}$

```
clear for g=2:64
for L=1:500
%%%%%%%%%%%Vvector Creation%%%%%%%%%%%%
test=1; while test==1
    0=[(2*rand-1); (2*rand-1)];
    if sqrt(O(1)^2+O(2) ^2)<=1
        test=0;
    end
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%Frame%%%%%%%%%%%%
N=g; for k=1:N
    e(k,1)=[cos(2*pi*(k-1)/N)];
    e(k,2)=[\operatorname{sin}(2*pi*(k-1)/N)];
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Atomic Decompostion%%%%%%%%%%%
for n=1:N
    x(n)=[e(n,1),e(n,2)]*\operatorname{conj}(0);
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Sigma-Delta Quanitzation%%%%%%%%%%%
u=zeros(1,N+1); for j=1:N w(j)=x(j)+u(j); R=real(w(j));
%%%%%%%%%%%%%%%%
if R>0
    Q(j)=1;
else
    Q(j)=-1;
end }u(j+1)=u(j)+x(j)-Q(j)
%%%%%%%%%%%%%%%%
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Reconstruction%%%%%%%%%%%
A=e'*e; F=(conj (Q)*e*A (1)^-1)';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
MSE(L)=abs(O(1)-F(1))^2+abs(O(2)-F(2))^2; end error (g)=mean(MSE);
end
X=3:g; plot(X,error(X));
```

```
clear
for g=2:64
for L=1:500
%%%%%%%%%%%%vector Creation%%%%%%%%%%%%
O=[(2*rand}-1)+(2*rand-1)*i; (2*rand-1)+(2*rand-1)*i]
    x=real(0);
    y=imag(0);
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%Frame%%%%%%%%%%%%
N=g; for k=1:N
    e(k,1)=cos(2*pi*(k-1)/N);
    e(k,2)=sin(2*pi*(k-1)/N);
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Atomic Decompostion%%%%%%%%%%%
x=(e*0) ';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Sigma-Delta Quanitzation%%%%%%%%%%%
u=zeros(1,N+1); for j=1:N w(j)=x(j)+u(j); R=real(w(j));
I=imag(w(j));
%%%%%%%%%%%%%%%%
if I>0
    if R>0
        Q(j)=1+i;
    else
            Q(j)=-1+i;
        end
else
        if R<0
            Q(j)=-1-i;
        else
            Q(j)=1-i;
        end
end }u(j+1)=u(j)+x(j)-Q(j)
%%%%%%%%%%%%%%%%%
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Reconstruction%%%%%%%%%%%%
A=e'*e; F=(Q*e*A (1)^-1)';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
MSE(L)=abs(O(1)-F(1))^2+abs(O(2)-F(2))^2; end error (g)=mean(MSE);
end
X=3:g;
loglog(X,error(X),'s');
```

```
clear
for g=2:64
for L=1:500
%%%%%%%%%%%%vector Creation%%%%%%%%%%%%
test=1; while test==1
    O=[(2*rand}-1)+(2*rand-1)*i; (2*rand-1)+(2*rand-1)*i]
    x=real (0);
    y=imag(0);
    if abs(x)+abs(y)<=1
        test=0;
    end
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%Frame%%%%%%%%%%%%
N=g; for k=1:N
    e(k,1)=cos(2*pi*(k-1)/N);
    e(k,2)=sin(2*pi*(k-1)/N)*i;
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%\mathrm{ Atomic Decompostion%%%%%%%%%%%}
x=(e*0) ';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Sigma-Delta Quanitzation%%%%%%%%%%%
u=zeros(1,N+1); for j=1:N w(j)=x(j)+u(j); R=real(w(j));
I=imag(w(j));
%%%%%%%%%%%%%%%%
if I>R
    if I>-R
        Q(j)=i;
    else
        Q(j)=-1;
    end
else
    if I>-R
        Q(j)=1;
    else
        Q(j)=-i;
    end
end }u(j+1)=u(j)+x(j)-Q(j)
%%%%%%%%%%%%%%%%%
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Reconstruction%%%%%%%%%%%
A=e'*e; F=(Q*e*A (1)^-1)';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
MSE(L)=abs(O(1)-F(1))^2+abs(0(2)-F(2))^2;
end
error(g)=mean(MSE);
end
```

$\mathrm{X}=3$ : g ;
$\log \log \left(\mathrm{X}\right.$, error $(\mathrm{X})$, ' ${ }^{\prime}$ ')

```
clear
for g=2:64
for L=1:500
%%%%%%%%%%%%vector Creation%%%%%%%%%%%%
test=1; while test==1
    O=[(2*rand}-1)+(2*rand-1)*i; (2*rand-1)+(2*rand-1)*i]
    x=real (0);
    y=imag(0);
    if 1/sqrt (3)*(abs(y)+abs(sqrt (3)/2*x-1/2*y) +abs(-sqrt (3)/2*x-1/2*y))<=1
        test=0;
    end
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%Frame%%%%%%%%%%%%
N=g; for k=1:N
    e(k,1)=cos(2*pi*(k-1)/N);
    e(k,2)=sin(2*pi*(k-1)/N);
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%Atomic Decompostion%%%%%%%%%%%
x=(e*0) ';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Sigma-Delta Quanitzation%%%%%%%%%%%
u=zeros(1,N+1); for j=1:N w(j)=x(j)+u(j); R=real(w(j));
I=imag(w (j));
%%%%%%%%%%%%%%%%
if I>0
    if R>0
            if I>sqrt(3)/2
                    if I>(-sqrt(3)*R+sqrt(3))
                    Q(j)=1+sqrt(3)*i;
            else
                Q(j)=-1/2+sqrt (3)/2*i;
            end
            else
                if I>sqrt(3)*R
                Q(j)=-1/2+sqrt (3)/2*i;
                    else
                        Q(j)=1;
                end
            end
    else
            if I<-sqrt(3)*R-sqrt(3)
                    Q(j)=-2;
            else
                    Q(j)=-1/2+sqrt (3)/2*i;
            end
    end
else
    if R>0
```

```
        if I>-sqrt(3)/2
            if I<-sqrt(3)*R
                Q(j)=-1/2-sqrt(3)/2*i;
            else
                Q(j)=1;
            end
        else
        if I<sqrt(3)*R-sqrt(3)
                Q(j)=1-sqrt(3)*i;
            else
                Q(j)=-1/2-sqrt(3)/2*i;
        end
    end
else
    if I>sqrt(3)*R+sqrt(3)
        Q(j)=-2;
        else
        Q(j)=-1/2-sqrt(3)/2*i;
        end
end
end }u(j+1)=u(j)+x(j)-Q(j)
%%%%%%%%%%%%%%%%
end
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%Reconstruction%%%%%%%%%%%
A=e'*e; F=(Q*e*A(1)^-1)';
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
MSE (L)=abs (O(1)-F(1)) ^2+abs (O(2)-F(2))^2;
end
error(g)=mean(MSE);
end
X=3:g;
loglog(X,error(X),'*');
```

Table 1: 1-Bit PCM: Mean Square Error

| Frame Size | MSE | Frame Size | MSE |
| ---: | ---: | ---: | ---: |
| 2 | 0.648528248 | 34 | 0.410736701 |
| 3 | 0.574001293 | 35 | 0.424579709 |
| 4 | 0.811630553 | 36 | 0.420722031 |
| 5 | 0.469701899 | 37 | 0.44557524 |
| 6 | 0.557813196 | 38 | 0.430658705 |
| 7 | 0.452630873 | 39 | 0.409684012 |
| 8 | 0.499225796 | 40 | 0.449015146 |
| 9 | 0.461099592 | 41 | 0.414092245 |
| 10 | 0.465944299 | 42 | 0.44046093 |
| 11 | 0.434443826 | 43 | 0.428079372 |
| 12 | 0.43078891 | 44 | 0.429065429 |
| 13 | 0.459050334 | 45 | 0.408205121 |
| 14 | 0.458178024 | 46 | 0.464250227 |
| 15 | 0.411389744 | 47 | 0.434710816 |
| 16 | 0.46250938 | 48 | 0.419387548 |
| 17 | 0.410761618 | 49 | 0.423828961 |
| 18 | 0.415023041 | 50 | 0.422846122 |
| 19 | 0.421012195 | 51 | 0.432714168 |
| 20 | 0.450910526 | 52 | 0.439917516 |
| 21 | 0.427359557 | 53 | 0.414665513 |
| 22 | 0.4446631 | 54 | 0.420230816 |
| 23 | 0.464722386 | 55 | 0.418325637 |
| 24 | 0.411485437 | 56 | 0.410625521 |
| 25 | 0.42283856 | 57 | 0.422219382 |
| 26 | 0.426195756 | 58 | 0.445510031 |
| 27 | 0.434408817 | 59 | 0.412881979 |
| 28 | 0.439197678 | 60 | 0.420506076 |
| 29 | 0.437540964 | 61 | 0.415907798 |
| 30 | 0.432011104 | 62 | 0.427941463 |
| 31 | 0.418296366 | 63 | 0.414117599 |
| 32 | 0.427217959 | 64 | 0.419153875 |
| 33 | 0.446251476 |  |  |
|  |  |  |  |

Table 2: 2-Bit PCM: Mean Square Error

| Frame Size | MSE | Frame Size | MSE |
| ---: | ---: | ---: | ---: |
| 2 | 0.332805323 | 34 | 0.111697611 |
| 3 | 0.143970898 | 35 | 0.107671586 |
| 4 | 0.184823736 | 36 | 0.105298586 |
| 5 | 0.130257553 | 37 | 0.100403565 |
| 6 | 0.145783377 | 38 | 0.10443728 |
| 7 | 0.110815116 | 39 | 0.102429272 |
| 8 | 0.137809965 | 40 | 0.104313066 |
| 9 | 0.11068989 | 41 | 0.103228197 |
| 10 | 0.129049286 | 42 | 0.108014067 |
| 11 | 0.106920306 | 43 | 0.104945844 |
| 12 | 0.117585723 | 44 | 0.103220852 |
| 13 | 0.1052316 | 45 | 0.106511164 |
| 14 | 0.115839299 | 46 | 0.103231011 |
| 15 | 0.106435848 | 47 | 0.100578285 |
| 16 | 0.113321051 | 48 | 0.107613603 |
| 17 | 0.109250062 | 49 | 0.103715278 |
| 18 | 0.11079712 | 50 | 0.103045101 |
| 19 | 0.102299366 | 51 | 0.102554119 |
| 20 | 0.10902393 | 52 | 0.106547184 |
| 21 | 0.107940285 | 53 | 0.100768101 |
| 22 | 0.107214351 | 54 | 0.10497011 |
| 23 | 0.101572884 | 55 | 0.106246516 |
| 24 | 0.107043184 | 56 | 0.105752576 |
| 25 | 0.100394887 | 57 | 0.10295952 |
| 26 | 0.107899915 | 58 | 0.100862261 |
| 27 | 0.102431448 | 59 | 0.105740038 |
| 28 | 0.10419473 | 60 | 0.104266403 |
| 29 | 0.104687348 | 61 | 0.106932566 |
| 30 | 0.103667659 | 62 | 0.101012643 |
| 31 | 0.101687223 | 63 | 0.102886489 |
| 32 | 0.105911959 | 64 | 0.105937041 |
| 33 | 0.103155276 |  |  |

Table 3: 3-Bit PCM: Mean Square Error

| Frame Size | MSE | Frame Size | MSE |
| ---: | ---: | ---: | ---: |
| 2 | 0.274722006 | 34 | 0.026243285 |
| 3 | 0.035740169 | 35 | 0.025599742 |
| 4 | 0.044928512 | 36 | 0.025710023 |
| 5 | 0.029569574 | 37 | 0.026401684 |
| 6 | 0.035171576 | 38 | 0.0258084 |
| 7 | 0.029041616 | 39 | 0.025385973 |
| 8 | 0.034422432 | 40 | 0.026592808 |
| 9 | 0.028765878 | 41 | 0.025903501 |
| 10 | 0.030843766 | 42 | 0.026401994 |
| 11 | 0.028082765 | 43 | 0.026006964 |
| 12 | 0.028870793 | 44 | 0.026080654 |
| 13 | 0.02701129 | 45 | 0.02630949 |
| 14 | 0.029133612 | 46 | 0.02623817 |
| 15 | 0.026465422 | 47 | 0.024909117 |
| 16 | 0.027871659 | 48 | 0.02571832 |
| 17 | 0.025747015 | 49 | 0.025547506 |
| 18 | 0.027924764 | 50 | 0.025828734 |
| 19 | 0.025785243 | 51 | 0.025070287 |
| 20 | 0.028267967 | 52 | 0.026221782 |
| 21 | 0.025609438 | 53 | 0.026040602 |
| 22 | 0.027822555 | 54 | 0.02567042 |
| 23 | 0.026287345 | 55 | 0.025514798 |
| 24 | 0.026885939 | 56 | 0.025930967 |
| 25 | 0.026250375 | 57 | 0.025939971 |
| 26 | 0.026463009 | 58 | 0.02653471 |
| 27 | 0.026630383 | 59 | 0.025810525 |
| 28 | 0.026800096 | 60 | 0.026465421 |
| 29 | 0.025954505 | 61 | 0.025732863 |
| 30 | 0.025978082 | 62 | 0.025998212 |
| 31 | 0.026301094 | 63 | 0.025649199 |
| 32 | 0.026456498 | 64 | 0.025895889 |
| 33 | 0.026337403 |  |  |

Table 4: 1-Bit $\Sigma \Delta$ : Mean Square Error

| Frame Size | MSE | Frame Size | MSE |
| ---: | ---: | ---: | ---: |
| 2 | 0.620337749 | 34 | 0.000627 |
| 3 | 1.481652393 | 35 | 0.004108 |
| 4 | 0.577886597 | 36 | 0.000582 |
| 5 | 0.435272281 | 37 | 0.003621 |
| 6 | 0.204452036 | 38 | 0.000489 |
| 7 | 0.171424772 | 39 | 0.00314 |
| 8 | 0.078983911 | 40 | 0.000462 |
| 9 | 0.086884557 | 41 | 0.002676 |
| 10 | 0.033713668 | 42 | 0.00032 |
| 11 | 0.05451842 | 43 | 0.002598 |
| 12 | 0.018475699 | 44 | 0.000298 |
| 13 | 0.039977654 | 45 | 0.002339 |
| 14 | 0.010789488 | 46 | 0.000259 |
| 15 | 0.027653237 | 47 | 0.002166 |
| 16 | 0.007856289 | 48 | 0.000233 |
| 17 | 0.019499681 | 49 | 0.001948 |
| 18 | 0.005407689 | 50 | 0.000225 |
| 19 | 0.016295705 | 51 | 0.001771 |
| 20 | 0.003889141 | 52 | 0.000183 |
| 21 | 0.012355784 | 53 | 0.001617 |
| 22 | 0.002565235 | 54 | 0.000141 |
| 23 | 0.010310468 | 55 | 0.001522 |
| 24 | 0.002034552 | 56 | 0.000132 |
| 25 | 0.00835463 | 57 | 0.001408 |
| 26 | 0.001701006 | 58 | 0.000126 |
| 27 | 0.006756405 | 59 | 0.001316 |
| 28 | 0.001353012 | 60 | 0.000125 |
| 29 | 0.00599411 | 61 | 0.001204 |
| 30 | 0.001130268 | 62 | $9.25 \mathrm{E}-05$ |
| 31 | 0.005006218 | 63 | 0.001131 |
| 32 | 0.000897055 | 64 | $9.14 \mathrm{E}-05$ |
| 33 | 0.004699891 |  |  |

Table 5: $\Sigma \Delta$ Box Quantization in $\mathbb{C}$ : Mean Square Error

| Frame Size | MSE | Frame Size | MSE |
| ---: | ---: | ---: | ---: |
| 2 | 1.338607906 | 34 | 0.00440137 |
| 3 | 2.75931564 | 35 | 0.01220089 |
| 4 | 0.990437065 | 36 | 0.004752211 |
| 5 | 0.954220783 | 37 | 0.010581858 |
| 6 | 0.382229778 | 38 | 0.004864637 |
| 7 | 0.363888721 | 39 | 0.009472614 |
| 8 | 0.181601927 | 40 | 0.003934411 |
| 9 | 0.2004324 | 41 | 0.00913089 |
| 10 | 0.089897283 | 42 | 0.00442896 |
| 11 | 0.131818469 | 43 | 0.008370071 |
| 12 | 0.047363899 | 44 | 0.004223266 |
| 13 | 0.08854045 | 45 | 0.009390505 |
| 14 | 0.028164598 | 46 | 0.003631785 |
| 15 | 0.067782779 | 47 | 0.007791177 |
| 16 | 0.021638835 | 48 | 0.003494275 |
| 17 | 0.048224397 | 49 | 0.008135321 |
| 18 | 0.01715245 | 50 | 0.002818651 |
| 19 | 0.039210666 | 51 | 0.007488333 |
| 20 | 0.013196406 | 52 | 0.003081322 |
| 21 | 0.030835791 | 53 | 0.006839986 |
| 22 | 0.009430021 | 54 | 0.003771295 |
| 23 | 0.02674824 | 55 | 0.006408415 |
| 24 | 0.008893955 | 56 | 0.003051065 |
| 25 | 0.022787516 | 57 | 0.006524748 |
| 26 | 0.008487247 | 58 | 0.003572032 |
| 27 | 0.018106343 | 59 | 0.007728195 |
| 28 | 0.006760919 | 60 | 0.003795593 |
| 29 | 0.015408719 | 61 | 0.005341693 |
| 30 | 0.005408784 | 62 | 0.003369402 |
| 31 | 0.01513251 | 63 | 0.00504539 |
| 32 | 0.006057833 | 64 | 0.003336606 |
| 33 | 0.013796187 |  |  |

Table 6: $\Sigma \Delta$ Diamond Quantization in $\mathbb{C}$ : Mean Square Error

| Frame Size | MSE | Frame Size | MSE |
| ---: | ---: | ---: | ---: |
| 2 | 0.631269255 | 34 | 0.002420049 |
| 3 | 1.363916459 | 35 | 0.006472463 |
| 4 | 0.499390981 | 36 | 0.002171014 |
| 5 | 0.44547029 | 37 | 0.005663609 |
| 6 | 0.201989346 | 38 | 0.002057077 |
| 7 | 0.182383143 | 39 | 0.004734409 |
| 8 | 0.100543653 | 40 | 0.001947249 |
| 9 | 0.10733345 | 41 | 0.004080599 |
| 10 | 0.048205278 | 42 | 0.002302635 |
| 11 | 0.067148864 | 43 | 0.005164168 |
| 12 | 0.021385435 | 44 | 0.001429697 |
| 13 | 0.045284008 | 45 | 0.003956065 |
| 14 | 0.013776672 | 46 | 0.002397833 |
| 15 | 0.032401088 | 47 | 0.004424651 |
| 16 | 0.010638195 | 48 | 0.001787132 |
| 17 | 0.022762885 | 49 | 0.00384094 |
| 18 | 0.008953481 | 50 | 0.001647673 |
| 19 | 0.018758099 | 51 | 0.003567393 |
| 20 | 0.00748326 | 52 | 0.001897542 |
| 21 | 0.016022281 | 53 | 0.003382196 |
| 22 | 0.004631731 | 54 | 0.001590657 |
| 23 | 0.013346379 | 55 | 0.003820959 |
| 24 | 0.004127449 | 56 | 0.001158107 |
| 25 | 0.011513521 | 57 | 0.003163394 |
| 26 | 0.00391933 | 58 | 0.001614724 |
| 27 | 0.010405501 | 59 | 0.002962785 |
| 28 | 0.004092723 | 60 | 0.00138221 |
| 29 | 0.008172954 | 61 | 0.002639189 |
| 30 | 0.002597238 | 62 | 0.001383741 |
| 31 | 0.007795052 | 63 | 0.002920447 |
| 32 | 0.002360181 | 64 | 0.001784979 |
| 33 | 0.006778393 |  |  |

Table 7: $\Sigma \Delta$ Hexgon Quantization in $\mathbb{C}$ : Mean Square Error

| Frame Size | MSE | Frame Size | MSE |
| ---: | ---: | ---: | ---: |
| 2 | 0.863553796 | 34 | 0.00516455 |
| 3 | 1.166452999 | 35 | 0.004860178 |
| 4 | 0.963260884 | 36 | 0.001428072 |
| 5 | 0.491057453 | 37 | 0.004446481 |
| 6 | 0.221938646 | 38 | 0.004156592 |
| 7 | 0.242062856 | 39 | 0.001150329 |
| 8 | 0.150115578 | 40 | 0.003663515 |
| 9 | 0.075851192 | 41 | 0.003312087 |
| 10 | 0.099516949 | 42 | 0.000946732 |
| 11 | 0.0751925 | 43 | 0.002996299 |
| 12 | 0.030222923 | 44 | 0.002905167 |
| 13 | 0.055425447 | 45 | 0.000773193 |
| 14 | 0.038257163 | 46 | 0.002744111 |
| 15 | 0.016001339 | 47 | 0.002513353 |
| 16 | 0.032351894 | 48 | 0.000648661 |
| 17 | 0.024958083 | 49 | 0.002319411 |
| 18 | 0.010118304 | 50 | 0.00222959 |
| 19 | 0.020327227 | 51 | 0.000564329 |
| 20 | 0.017593496 | 52 | 0.002088716 |
| 21 | 0.006575223 | 53 | 0.001914808 |
| 22 | 0.014955578 | 54 | 0.000497343 |
| 23 | 0.012772635 | 55 | 0.001711905 |
| 24 | 0.004342819 | 56 | 0.001717233 |
| 25 | 0.011301876 | 57 | 0.000377398 |
| 26 | 0.009690305 | 58 | 0.001675956 |
| 27 | 0.003217666 | 59 | 0.00156751 |
| 28 | 0.008315828 | 60 | 0.000425089 |
| 29 | 0.007411958 | 61 | 0.001467484 |
| 30 | 0.002539001 | 62 | 0.001403218 |
| 31 | 0.00666863 | 63 | 0.000374892 |
| 32 | 0.005768432 | 64 | 0.001313284 |
| 33 | 0.00184459 |  |  |

## REFERENCES

[1] John J. Benendetto, Alexander M. Powell, and Özgür Yilmaz, "Sigma-Delta $(\Sigma \Delta)$ Quantization and Finite Frames," IEEE, to appear
[2] Mark Lammers, Alexander M. Powell, and Özgür Yilmaz, "Optimal Alternate Dual Frames for Digital to Analog Conversion," preprint
[3] Ingrid Daubechies and Ron DeVore, "Approximating a bandlimited function using very coarsely quantized data: A family of stable sigma-delta modulators of arbitrary order," Annals of Mathematics, 158 (2003), pp. 679-710
[4] J.H. Conway and N.J.A. Sloane, Sphere Packings, Lattices, and Groups, New York: Springer-Verlag, 1988, pp. 56-61
[5] Antti-Veikko Rosti. Tampere University of Technology. Jun 22 07:50:46 BST 2004. Mar 24 2006. [http://www.cs.tut.fi/sgn/arg/rosti/1-bit/](http://www.cs.tut.fi/sgn/arg/rosti/1-bit/)
[6] David Jimenez, Long Wang, and Yang Wang, "PCM Quantization Errors and The White Noise Hypothesis," preprint

