Wavelets and Approximation Ronald DeVore

University of South Carolina



Why Approximation?

Image Processing



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Wavelets X - p.2/55

- Image Processing
- Image given by a function f(x), $x\in \Omega:=[0,1]^2$

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Wavelets X – p.2/55

- Image Processing
- Image given by a function f(x), $x \in \Omega := [0, 1]^2$
- Digitized Image: Pixel values: $p_I := \frac{1}{|I|} \int_I f(x) dx$

The Following are Forms of Approximation

- Compression: Approximate f by a simpler function A(f) which can be encoded with relatively few bits

Wavelets X – p.3/5

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The Following are Forms of Approximation

- Compression: Approximate f by a simpler function ${\cal A}(f)$ which can be encoded with relatively few bits
- Denoising: Given noise corrupted pixels \bar{p}_I , approximate f
- Deblurring: Given a blurred image ${\cal P}(f)$ approximate f

• What are the advantages/disadvantages of using wavelets in Approximation



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- Types of wavelet approximation: linear and nonlinear

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- Compare wavelets with other methods of approximation

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- Future Directions

• f(x), $x \in [0,1]$



- f(x), $x \in [0, 1]$
- Approximate f by piecewise constants



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Wavelets X-

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 $\|f\|_{L_p(\Omega)} := (\int_{\Omega} |f(x)|^p dx)^{1/p}, \quad 0$



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 $||f||_{L_p(\Omega)} := (\int_{\Omega} |f(x)|^p \, dx)^{1/p}, \quad 0$

• $||f||_{L_{\infty}} := \sup_{x \in \Omega} |f(x)|, \quad p = \infty$

Wavelets X - p.5/55

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Wavelets X - p.6/55

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Wavelets X - p.6/55

• \mathcal{S}_n is a linear space

Typical function in S_n





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- \mathcal{S}_n is a linear space
- Given $f \in L_p[0,1]$, define error

 $E_n(f)_p := \inf_{S \in \mathcal{S}_n} \|f - S\|_{L_p}$

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Wavelets X-

– p.9/55

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Wavelets X

p.9/55

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• For each interval I, E(I) the local L_p error in approximating f by constants

Wavelets X - p.10/55

- For each interval I, E(I) the local L_p error in approximating f by constants
- Given error tolerance ε > 0 generate partition
 *P*_ε such that *E*(*I*) ≤ ε for all *I* ∈ *P*_ε

Wavelets X – p.10/55

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- For each interval I, E(I) the local L_p error in approximating f by constants
- Given error tolerance $\epsilon > 0$ generate partition \mathcal{P}_{ϵ} such that $E(I) \leq \epsilon$ for all $I \in \mathcal{P}_{\epsilon}$

Wavelets X - p.10/55

- I is good if $E(I) \leq \epsilon$
- I is bad if $E(I) > \epsilon$

Initially if *E*([0, 1]) ≤ ε then algorithm terminates and *P*_ε := {[0, 1]}



- Initially if $E([0,1]) \leq \epsilon$ then algorithm terminates and $\mathcal{P}_{\epsilon} := \{[0,1]\}$
- if $E([0,1]) > \epsilon$ then set $\mathcal{B}_{\epsilon} := \{[0,1]\}$ and $\mathcal{G}_{\epsilon} := \emptyset$



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- if $E([0,1]) > \epsilon$ then set $\mathcal{B}_{\epsilon} := \{[0,1]\}$ and $\mathcal{G}_{\epsilon} := \emptyset$
- Recursion: For each *I* ∈ β_ε put child *J* of *I* in *G_ε* if it is good, put it in β_ε if it is bad. Remove *I* from β_ε

Wavelets X - p.11/55

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- if $E([0,1]) > \epsilon$ then set $\mathcal{B}_{\epsilon} := \{[0,1]\}$ and $\mathcal{G}_{\epsilon} := \emptyset$
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• Stop when $\mathcal{B}_{\epsilon} = \emptyset$, $\mathcal{P}_{\epsilon} := \mathcal{G}_{\epsilon}$, $N_{\epsilon} := \#(\mathcal{P}_{\epsilon})$

Nonlinear Approximation: Adaptive (continued)

• $A_{N_{\epsilon}}(f)$ best approximation to f by piecewise constants on \mathcal{P}_{ϵ}

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• $a_n(f)_p := \inf\{\epsilon : N_\epsilon \le n\}$
Adaptively generated partition





Tree associated to adaptive partition





Wavelets: Haar Wavelet

$$H(x) := \begin{cases} -1, & x \in [0, 1/2) \\ +1, & x \in [1/2, 1] \end{cases},$$





Wavelets: Haar Basis

• $H_I(x) := 2^{j/2} H(2^j x - k), I = [k2^{-j}, (k+1)2^{-j}]$



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Wavelets: Haar Basis

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- $\mathcal{D}_+ := \{I \in \mathcal{D} : |I| \le 1\}$
- $\{\chi_{[0,1]}\} \cup \{H_I\}_{I \in \mathcal{D}_+}$ is a complete orthonormal system in $L_2[0,1]$

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Haar Basis



Wavelets X - p.17/55

Wavelet tree



Wavelets X - p.18/55

Natural ordering of dyadic intervals



- Natural ordering of dyadic intervals
- X_n span of first n Haar functions



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- $E_n^w(f)_p := \inf_{g \in X_n} \|f g\|_{L_p[0,1]}$

- Natural ordering of dyadic intervals
- X_n span of first n Haar functions
- X_n is a linear space
- $E_n^w(f)_p := \inf_{g \in X_n} \|f g\|_{L_p[0,1]}$
- This is linear approximation because X_n is a linear space

Wavelets X -

.19/55

• *n*-term approximation



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- $\Sigma_n := \{ S = \sum_{I \in \Lambda} c_I H_I : \#(\Lambda) \le n \}$



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- $\sigma_n^w(f)_p := \inf_{S \in \Sigma_n} \|f S\|_{L_p[0,1]}$
- This is nonlinear approximation because decisions are made dependent on f

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p.20/55

n-term approximation



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Tree Approximation with Haar Basis

• Require that the wavelet positions chosen in the approximation lie on a tree with *n*-nodes

Wavelets X – p.22/55

Tree Approximation with Haar Basis

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• $\sigma_n^t(f)_p := \inf_{S \in \Sigma_n^t} \|f - S\|_{L_p[0,1]}$

Comparison of these different types of approximation

 Approximation classes: α > 0 define A^α(L_p, linear splines) as the set of all f ∈ L_p[0, 1] such that

 $E_n(f)_p \le Cn^{-\alpha}, \quad n \ge 1$



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\$\mathcal{A}_q^s(L_p)\$ finer scaling: same approximation order \$s\$

Approximation Classes for Linear Approximation

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Approximation Classes for Linear Approximation

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- Fix the L_p space to measure error
- $A^{s}(L_{p}, \ linear) = B^{s}_{\infty}(L_{p})$
- Proved by Scherer +

Linear Approximation: $\mathcal{A}^s_{\infty}(L_p)$ Besov space of smoothness s



Wavelets X - p.25/5

knot splines and *n*-term Approximation

• Fix the L_p space to measure error



knot splines and *n*-term Approximation

- Fix the L_p space to measure error
- $A^s_{\tau}(L_p, nonlinear) = B^s_{\tau}(L_{\tau}), \frac{1}{\tau} = s + \frac{1}{p}$



knot splines and *n*-term Approximation

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Petrushev, DeVore-Popov (splines);
DeVore-Jawerth-Popov (wavelets)

Approximation class for *n*-term approximation



Wavelets X – p

Adaptive approximation



Wavelets X - p.28/55

Example: Approximation in L_{∞}

• $p = \infty$ approximation order $O(n^{-1})$



Example: Approximation in L_{∞}

Wavelets X – p.29/55

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Wavelets X – p.29/55

Example: Approximation in L_{∞}

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- Linear approximation $f' \in L_{\infty}$
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- Adaptive approximation $f' \in LlogL$: for example $f' \in L_p$ for some p > 1

Example: Approximation in L_{∞}

- $p = \infty$ approximation order $O(n^{-1})$
- Linear approximation $f' \in L_{\infty}$
- Nonlinear approximation (free knot splines and *n*-term wavelet) $f' \in L_1$
- Adaptive approximation $f' \in LlogL$: for example $f' \in L_p$ for some p > 1
- Tree approximation $f' \in L_p$ for some p > 1

Example: $f(x) = x^{\alpha}$, $\alpha > -1/p$



$E_n(f)_p \approx C n^{-(\alpha+1/p)} \quad \sigma_n(f)_p \leq C n^{-1}$

Break points/ wavelets concentrate near singularity at 0

Wavelets X - p.30/55

Example: piecewise smooth



$$E_n(f)_p \ge C n^{-1/p} \quad \sigma_n(f)_p \le C n^{-1}$$

Breakpoints/wavelets concentrate near singularities

Wavelets X - p.31/55

 Linear approximation as before except for curse of dimensionality



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• $\mathcal{A}^{\alpha/d}(L_p) = B^{lpha}_{\infty}(L_p)$



 Linear approximation as before except for curse of dimensionality

Wavelets X - p.32/55

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• Nonlinear Approximation?

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- $\mathcal{A}^{\alpha/d}(L_p) = B^{\alpha}_{\infty}(L_p)$
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- No analogue of free knot splines: general triangulation

Wavelets X – p.32/5

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Wavelets X – p.32/5

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- No analogue of free knot splines: general triangulation
- *n*-term approximation using multivariate wavelets the same
- $\mathcal{A}^{\alpha/d}_{\tau}(wavelets, L_p) = B^{\alpha}_{\tau}(L_p), \frac{1}{\tau} = \frac{\alpha}{d} + \frac{1}{p}$

Wavelets X - p.32/55

Multivariate Nonlinear Approximation Classes

Now $\frac{1}{\tau} = \frac{\alpha}{d} + \frac{1}{p}$



• Fix L_p to measure error 1



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- Given wavelet decomposition $f = \sum_{\lambda} a_{\lambda}(f) \psi_{\lambda}$

Wavelets X - p.34/55

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Wavelets X - p.34/55

• $\|f - \sum_{\lambda \in \Lambda_n} a_\lambda(f)\psi_\lambda\|_{L_p} \le C_p \sigma_n(f)_p$

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Wavelets X - p.34/55

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- Wavelet basis is greedy
- Simple thresholding is a near best strategy

Wavelets X - p.34/55

Further Wavelet advantages

 Function spaces are characterized by wavelet coefficients in a simple way

Wavelets X – p.35/55

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- *n*-term approximations of images align themselves on trees



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- *n*-term approximations of images align themselves on trees
- Other correlations in positions of big wavelet coefficients



Remarks on Encoding

• Tree with n nodes can be encoded with n bits



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• Cohen-Dahmen-Daubechies-DeVore (Cohen-Daubechies-Gulleryuz-Orchard) If $f \in B^{\alpha}_{\tau}(L_{\tau}), \frac{1}{\tau} < \frac{\alpha}{2} + \frac{1}{p}$ then f can be approximated to accuracy $C \|f\|_{B^{\alpha}_{\tau}(L_{\tau})} n^{-\alpha/2}$ and the approximant can be encoded with nbits

Wavelets X – p.36/55

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Wavelets X - p.37/55

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- Bits to quantize coefficients
- Bits to encode positions of wavelets
- number of quantization bits determined by decay of rearranged wavelet coefficients: the α in Besov regularity
- If n coefficients are taken then need at least (and at most) n bits to achieve distortion $n^{-\alpha}$

• n-bits to encode a tree with n nodes



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- Better information on correlations may improve on this n



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- Statistical correlations improve on C in estimate $Cn^{=\alpha}$ but not on α



- *n*-bits to encode a tree with *n* nodes
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Drawbacks to wavelets in multidimensions

 Wavelets isotropic and oriented to coordinate axis

Wavelets X - p.39/55

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Wavelets X - p.39/55

Wavelets handle point singularities well

Drawbacks to wavelets in multidimensions

- Wavelets isotropic and oriented to coordinate axis
- Wavelets handle point singularities well
- Wavelets do not handle singularities along curves

Wavelets X – p.39/55

Horizon approximation





Possible remedies

• New systems: ridgelets, wedgelets, curvelets,



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- Candes and Donoho



Possible remedies

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Wavelets X - p.41/55

- Candes and Donoho
- Frames and redundant systems

Example: Wedgelets

Wavelets X - p.42/55

• To each dyadic square I with $|I| = 2^{-j}$ associate a family of wedgelets

Example: Wedgelets

- To each dyadic square I with $|I| = 2^{-j}$ associate a family of wedgelets
- A wedgelet is a piecewise constant function taking the values 0, 1

Wavelets X – p.42/55

Example: Wedgelets

- To each dyadic square I with $|I| = 2^{-j}$ associate a family of wedgelets
- A wedgelet is a piecewise constant function taking the values 0, 1
- Demarcation is given by a line connecting grid points on boundary of I with spacing 2^{-2j}

Wavelets X – p

Picture of a wedgelet



Wavelets X - p.43/5

Horizon functions: piecewise constants

• Any horizon function with C^2 boundary can be approximated in L_2 to error n^{-1} using n wedgelets

Wavelets X - p.44/55

Horizon functions: piecewise constants

- Any horizon function with C^2 boundary can be approximated in L_2 to error n^{-1} using n wedgelets
- By comparison wavelets give error $n^{-1/2}$: $f \in BV \subset \mathcal{A}^1(\text{nonlinear}, L_2)$. Fourier gives error $n^{-1/4}$: $f \in B^{1/2}_{\infty}(L_2) = \mathcal{A}^{1/2}(Fourier, L_2)$

Wavelets X - p.44/5

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- Simple characterization of $\mathcal{A}^{s}(L_{2})$

 $f \in \mathcal{A}^s(L_2, \mathcal{B}) \longleftrightarrow (c_\nu(f)) \in w\ell_\tau, \quad \frac{1}{\tau} = s + \frac{1}{2}$



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 $f \in \mathcal{A}^s(L_2, \mathcal{B}) \longleftrightarrow (c_{\nu}(f)) \in w\ell_{\tau}, \quad \frac{1}{\tau} = s + \frac{1}{2}$

• $w\ell_{\tau}$ consists of all sequences (c_{ν}) such that decreasing rearrangement (c_n^*) satisfies

$$c_n^* \le C n^{-1/\tau}$$

Wavelets X - p.45/55

• $\mathcal{B}_1, \mathcal{B}_2$ two orthonormal systems



- $\mathcal{B}_1, \mathcal{B}_2$ two orthonormal systems
- Generally speaking $\mathcal{A}^s(L_p, \mathcal{B}_1)$ and $\mathcal{A}^s(L_p, \mathcal{B}_2)$ cant be compared

Wavelets X - p.46/55

- $\mathcal{B}_1, \mathcal{B}_2$ two orthonormal systems
- Generally speaking $\mathcal{A}^s(L_p, \mathcal{B}_1)$ and $\mathcal{A}^s(L_p, \mathcal{B}_2)$ cant be compared
- Fourier basis $\mathcal{A}^1(Fourier, L_2)$ characterized by

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 Wavelets characterized by same condition for wavelet coefficients.

-p.46/55

 Always some functions which prefer one Wavelet

• Can we put together different systems?



- Can we put together different systems?
- A dictionary is a collection *D* of functions with norm 1.

Wavelets X – p.47/55

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Wavelets X

• $\sigma_n(f, D)_p$ is error in *n*-term approximation using elements of dictionary

Greedy Algorithms

 How can we generate good approximations from a dictionary?

Wavelets X - p.48/55

Greedy Algorithms

- How can we generate good approximations from a dictionary?
- Greedy Algorithm : Given f ∈ L₂:
 1. Choose g₁ ∈ D such that |⟨f, g₁⟩| maximum over g ∈ D
 2. A₁ := ⟨f, g₁⟩g₁, f₁ = f − A₁ residual
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Wavelets X

Greedy Algorithm converges (L. Jones)

Wavelets X - p.49/55

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Wavelets X - p.49/55

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Wavelets X - p.49/55

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- Greedy Algorithms expensive to implement

Wavelets X - p.49/55

Example: Spline-Fourier

• Given n, σ_n piecewise Fourier



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- Partition [0,1] into m intervals I_k , $k = 1, \ldots, m$

Wavelets X - p.50/55
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Wavelets X – p.50/55

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Wavelets X – p.50/55

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Wavelets X – p.50/55

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- Characterize approximation classes for this type of approximation?

Wavelets X - p.50/55

Another Idea for merging systems

 Baraniuk-Romberg-Wakin idea for merging wedgelets and wavelets

Wavelets X – p.51/55

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- Ornate wavelet tree with label on how wavelet coefficients to be computed

Wavelets X – p.51/55

Another Idea for merging systems

- Baraniuk-Romberg-Wakin idea for merging wedgelets and wavelets
- Ornate wavelet tree with label on how wavelet coefficients to be computed
- interior nodes compute wavelet coefficients in standard way

BRW Continued

 If leave (final node) of tree is ornated with a wavelet then wavelet coefficients for all nodes below leave are given value zero

Wavelets X – p<u>.52/5</u>

BRW Continued

- If leave (final node) of tree is ornated with a wavelet then wavelet coefficients for all nodes below leave are given value zero
- If leave is ornated with wedgelet, all coefficients below this node are computed as wavelet coefficients of that wedgelet (wedgeprint)

Wavelets X –

Wedgelet-wavelet tree

red = Wedgelets blue = Wavelets





Encoding Tree

• Given a terminal node *I* we have a fixed number of options to encode the tree *T_I* with root *I*

Wavelets X - p.54/5

Encoding Tree

- Given a terminal node I we have a fixed number of options to encode the tree T_I with root I
- To each terminal node associate error e(n, I) for best encoding of the tree T_I using n bits



Encoding Tree

- Given a terminal node I we have a fixed number of options to encode the tree T_I with root I
- To each terminal node associate error e(n, I)for best encoding of the tree T_I using n bits
- Similarly have an error e(n, I) for enconding the wavelet coefficient for interior nodes using n nodes

Encoding Tree: continued

- Given bit budget N there is a best tree and bit allocation n_{I}

Wavelets X - p.55/55

Encoding Tree: continued

- Given bit budget N there is a best tree and bit allocation n_{I}
- Can we dynamically find best tree and best bit allocation

