MWEM: Multiplicative Weights + Exponential Mechanism

Imagine: a quite large set **Q** of counting questions. an initial guess **D** about the data distribution.

Let MWEM(A): repeat until happy ...

Use the exp mech to pick a q in Q "maximizing"
score(A, q) = | q(A) - q(D) |.

2. Use the Laplace mech to measure q(A) + noise.

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- 1. Use the exp mech to pick a \mathbf{q} in \mathbf{Q} "maximizing" score(\mathbf{A} , \mathbf{q}) = $|\mathbf{q}(\mathbf{A}) \mathbf{q}(\mathbf{D})|$.
- 2. Use the Laplace mech to measure $\mathbf{q}(\mathbf{A})$ + noise.
- 3. Update guess about distribution **D**, using MW.