Verifying Snapping Mechanism - Floating Point Implementation Version

In order to verify the differential privacy property of an implementation of the snapping mechanism [5], we follow the logic rules designed from [1] and the floating point error semantics from [7, 4, 2, 6].

1 Preliminary Definitions

Definition 1 (Laplace mechanism [3])

Let $\epsilon > 0$. The Laplace mechanism $\mathcal{L}_{\epsilon} : \mathbb{R} \to \mathsf{Distr}(\mathbb{R})$ is defined by $\mathcal{L}(t) = t + v$, where $v \in \mathbb{R}$ is drawn from the Laplace distribution laplee($\frac{1}{\epsilon}$).

2 Syntax

Following are the syntax of the system. The circled operators are rounded operation in floating point computation.

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Expr. e ::= r \mid c \mid x \mid f(x) \mid e_1 \oplus e_2 \mid e_1 \otimes e_2
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Definition 2 (Snap(a): $A \rightarrow Distr(B)$)

The ideal Snapping mechanism Snap(a) is defined as:

$$u \overset{\$}{\leftarrow} \mu; y = \textcircled{n}(u) \otimes \epsilon; s \overset{\$}{\leftarrow} \{-1,1\}; z = s \otimes y; x = f(a); w = x \oplus z; w' = \lfloor w \rceil_{\Lambda}; r = \mathsf{clamp}_B(w')$$

where f is the query function over input $a \in A$, ϵ is the privacy budget, B is the clamping bound and Λ is the rounding argument satisfying $\lambda = 2^k$ where 2^k is the smallest power of 2 greater or equal to the $\frac{1}{\epsilon}$.

3 Semantics

The big step semantics with floating point computation error are shown in Figure. 1.

The big step semantics with relative floating point computation error are shown in Figure. 2.

$$\frac{(e_1, err, \Phi) \Downarrow (r_1, err_1) \qquad (e_2, err, \Phi) \Downarrow (r_2, err_2)}{(e_1 \oplus e_2, err, \Phi) \Downarrow (r_1 + r_2, err_1 \uplus err_2 \uplus err, \Phi_1 \land \Phi_2 \land \Phi)}$$
PLUS ...

Figure 1: Semantics with Absolutes Floating Point Error [2]

$$\frac{c = \mathtt{fl}(r)}{r \Downarrow c, \left(r(1-\eta), r(1+\eta)\right)} \overset{CONST}{=} \frac{e_1 \Downarrow c_1, (r_{\underline{1}}, \bar{r_1}) \qquad e_2 \Downarrow c_2, (r_{\underline{2}}, \bar{r_2})}{e_1 \oplus e_2 \Downarrow \mathtt{fl}(c_1 + c_2), \left((r_{\underline{1}} + r_{\underline{2}})(1-\eta), (\bar{r_1} + \bar{r_2})(1+\eta)\right)} \overset{PLUS}{=} \frac{e_1 \Downarrow c_1, (r_{\underline{1}}, \bar{r_1}) \qquad e_2 \Downarrow c_2, (r_{\underline{2}}, \bar{r_2})}{e_1 \otimes e_2 \Downarrow \mathtt{fl}(c_1 \times c_2), \left((r_{\underline{1}} \times r_{\underline{2}})(1-\eta), (\bar{r_1} \times \bar{r_2})(1+\eta)\right)} \overset{TIMES}{=} \frac{e_1 \Downarrow c_1, (r_{\underline{1}}, \bar{r_1}) \qquad e_2 \Downarrow c_2, (r_{\underline{2}}, \bar{r_2})}{e_1 \oplus e_2 \Downarrow \mathtt{fl}(c_1 - c_2), \left((r_{\underline{1}} - r_{\underline{2}})(1-\eta), (\bar{r_1} - \bar{r_2})(1+\eta)\right)} \overset{SUB}{=} \overset{SUB}{=} \frac{e_1 \Downarrow c_1, (r_{\underline{1}}, \bar{r_1}) \qquad e_2 \Downarrow c_2, (r_{\underline{1}}, \bar{r_2})}{e_1 \oplus e_2 \Downarrow \mathtt{fl}(c_1 - c_2), \left((r_{\underline{1}} - r_{\underline{2}})(1-\eta), (\bar{r_1} - \bar{r_2})(1+\eta)\right)} \overset{SUB}{=} \overset{$$

Figure 2: Semantics with Relative Floating Point Error (By Jiawen)

4 Soundness Theorems

Theorem 1 (The Snap mechanism is ϵ -differentially private)

Consider Snap(a) defined as before, if Snap(a) = x given database a and privacy parameter ϵ , then its actual privacy loss is bounded by $\epsilon + 12x\epsilon\eta + 2\eta$

Proof. Given $\mathsf{Snap}(a) = x$ and parameter ϵ , we consider a' be the adjacent database of a satisfying $|f(a) - f(a')| \le 1$. Without loss of generalization, we assume f(a) + 1 = f(a') (\diamond). The proof is developed by cases of the output of $\mathsf{Snap}(a)$ mechanism.

case x = -B

Let b be the largest number rounded by Λ that is smaller than B. Based on the proof of the ideal version, the derivation of this case given $\operatorname{Snap}(a) = \operatorname{Snap}(a') = x$ is shown as following:

$$\frac{u \in \left(0, \textcircled{e}^{\epsilon \otimes (-b \ominus \frac{\Lambda}{2} \ominus f(a))}\right) \sim u' \in \left(0, \textcircled{e}^{\epsilon \otimes (-b \ominus \frac{\Lambda}{2} \ominus f(a'))}\right)}{\cdots}$$

$$Snap(a) = -B \sim Snap(a') = -B$$

Following the semantics in Figure 2, we have following evaluation results:

$$u \in (0, (r, \bar{r})) \land (s = -1) \sim u' \in (0, (r', \bar{r'})) \land (s = -1)$$

[[where $\underline{r}, \overline{r}, \underline{r'}$ and $\overline{r'}$ have following values: Given that the probability is equivalent to the length of the range, we have the ratio between u and u' is bounded by:

$$\frac{u}{u'} \le \frac{\frac{1}{2}\bar{r}}{\frac{1}{2}r'_{-}} \le \epsilon + 12x\epsilon\eta + 2\eta$$

By the AxUnif rule, we have the actual privacy loss is bounded by the same value.]]

case $x \in (-B, \lfloor f(a) \rceil_{\Lambda})$

The derivation of this case is shown as following:

$$\frac{u \in \left[\textcircled{e}^{\epsilon \otimes (x \ominus \frac{\Lambda}{2} \ominus f(a))}, \textcircled{e}^{\epsilon \otimes (x \ominus \frac{\Lambda}{2} \ominus f(a))} \right) \sim u' \in \left[\textcircled{e}^{\epsilon \otimes (x \ominus \frac{\Lambda}{2} \ominus f(a'))}, \textcircled{e}^{\epsilon \otimes (x \ominus \frac{\Lambda}{2} \ominus f(a'))} \right]}{\cdots}$$

$$\cdots$$

$$D''(a) \in \left[x \ominus \frac{\Lambda}{2} \ominus f(a), x \ominus \frac{\Lambda}{2} \ominus f(a) \right] \sim \operatorname{Snap}''(a') \in \left[x \ominus \frac{\Lambda}{2} \ominus f(a'), x \ominus \frac{\Lambda}{2} \ominus f(a') \right]$$

$$\frac{\operatorname{Snap}''(a) \in [x \ominus \frac{\Lambda}{2} \ominus f(a), x \oplus \frac{\Lambda}{2} \ominus f(a)) \sim_{-} \operatorname{Snap}''(a') \in [x \ominus \frac{\Lambda}{2} \ominus f(a'), x \oplus \frac{\Lambda}{2} \ominus f(a'))}{\operatorname{Snap}'(a) \in [x \ominus \frac{\Lambda}{2}, x \oplus \frac{\Lambda}{2}) \sim_{-} \operatorname{Snap}'(a') \in [x \ominus \frac{\Lambda}{2}, x \oplus \frac{\Lambda}{2})}$$

$$\operatorname{Snap}(a) = x \sim \operatorname{Snap}(a') = x$$

Following the semantics in Figure 2, we have following evaluation results:

$$u \in [(r_1, \bar{r_1}), (r_2, \bar{r_2})) \land (s = -1) \sim u' \in [(r'_1, \bar{r'_1}), (r'_2, \bar{r'_2})) \land (s = -1)$$

[[where $r_1, \bar{r_1}, r_2, \bar{r_2}, r_1', \bar{r_1'}, r_2' and \bar{r_2'}$ have following values:

$$u \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1+\eta)^2}), ((1-\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1+\eta)^2}) \right] \\ \sim u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a'))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a'))(1+\eta)^2}), ((1-\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a'))(1-\eta)^2}, (1+\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a'))(1+\eta)^2}) \right] \\ = u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1+\eta)^2}), ((1-\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1+\eta)^2}) \right] \\ = u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1+\eta)^2}), ((1-\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1+\eta)^2}) \right] \\ = u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1+\eta)^2}), ((1-\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1+\eta)^2}) \right] \\ = u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1+\eta)^2}), ((1-\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1+\eta)^2}) \right] \\ = u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1+\eta)^2}), ((1-\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1+\eta)^2}) \right] \\ = u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x+\frac{\Lambda}{2}-f(a))(1-\eta)^2} \right] \\ = u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2} \right] \\ = u' \in \left[((1-\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2}, (1+\eta)e^{\epsilon(x-\frac{\Lambda}{2}-f(a))(1-\eta)^2} \right] \\ = u' \in \left[((1-\eta)e$$

Given that the probability is equivalent to the length of the range, we have the ratio between u and u' is bounded by:

$$\frac{u}{u'} \le \frac{\bar{r_2} - r_1}{r_2' - \bar{r_1}'} \le \epsilon + 12x\epsilon\eta + 2\eta$$

By the AxUnif rule, we have the actual privacy loss is bounded by the same value.]]

case $x = \lfloor f(a) \rceil_{\Lambda}$

$$\underbrace{u \in \left(\textcircled{e}^{\epsilon \otimes (\lfloor f(a) \rceil_{\Lambda} \ominus \frac{\Lambda}{2} \ominus f(a))}, 1 \right] \vee \left(\textcircled{e}^{\epsilon \otimes (f(a) \ominus \lfloor f(a) \rceil_{\Lambda} \ominus \frac{\Lambda}{2})}, 1 \right] \sim u' \in \left(\textcircled{e}^{\epsilon \otimes (\lfloor f(a) \rceil_{\Lambda} \ominus f(a') \ominus \frac{\Lambda}{2})}, \textcircled{e}^{\epsilon \otimes (\lfloor f(a) \rceil_{\Lambda} \ominus f(a') \ominus \frac{\Lambda}{2})} \right)}_{\dots}$$

$$\mathsf{Snap}(a) = x \sim \mathsf{Snap}(a') = x$$

Following the semantics in Figure 2, we have following evaluation results:

$$u \in \left[(r_{\!\underline{1}}, \bar{r_{\!1}}), 1 \right] \wedge (s = -1) \vee u \in \left[(r_{\!\underline{2}}, \bar{r_{\!2}}), 1 \right] \wedge (s = 1) \sim u' \in \left[(r_{\!\underline{1}}', \bar{r_{\!1}'}), (r_{\!\underline{2}}', \bar{r_{\!2}'}) \right) \wedge (s = -1),$$

[[where $r_1, \bar{r_1}, r_2, \bar{r_2}, r_1', r_1', r_2'$ and r_2' have following values: Given that the probability is equivalent to the length of the range, we have the ratio between u and u' is bounded by:

$$\frac{u}{u'} \leq \frac{1-\frac{1}{2}(r_2+r_1)}{\frac{1}{2}(r_2'-\bar{r_1'})} \leq \epsilon + 12x\epsilon\eta + 2\eta$$

By the AxUnif rule, we have the actual privacy loss is bounded by the same value.]]

case $x \in (\lfloor f(a) \rceil_{\Lambda}, \lfloor f(a') \rceil_{\Lambda})$

$$\underbrace{u \in \left(\textcircled{e}^{\epsilon \otimes (f(a) \oplus \frac{\Lambda}{2} \ominus \lfloor f(a) \rceil_{\Lambda})}, \textcircled{e}^{\epsilon \otimes (f(a) \ominus \frac{\Lambda}{2} \ominus \lfloor f(a) \rceil_{\Lambda})} \right] \sim u' \in \left(\textcircled{e}^{\epsilon \otimes (\lfloor f(a) \rceil_{\Lambda} \ominus f(a') \oplus \frac{\Lambda}{2})}, \textcircled{e}^{\epsilon \otimes (\lfloor f(a) \rceil_{\Lambda} \ominus f(a') \ominus \frac{\Lambda}{2})} \right)}_{\dots}$$

 $\mathsf{Snap}(a) = x \sim \mathsf{Snap}(a') = x$

Following the semantics in Figure 2, we have following evaluation results:

$$u \in \left((r_1, \bar{r_1}), (r_2, \bar{r_2}) \right] \wedge (s = 1) \sim u' \in \left[(r_1', \bar{r_1'}), (r_2', \bar{r_2'}) \right) \wedge (s = -1),$$

[[where $r_1, \bar{r_1}, r_2, \bar{r_2}, r_1', \bar{r_1'}, r_2'$ and $\bar{r_2'}$ have following values: Given that the probability is equivalent to the length of the range, we have the ratio between u and u' is bounded by:

$$\frac{u}{u'} \le \frac{\frac{1}{2}(\bar{r_2} - r_1)}{\frac{1}{2}(r_2' - \bar{r_1'})} \le \epsilon + 12x\epsilon\eta + 2\eta$$

By the AxUnif rule, we have the actual privacy loss is bounded by the same value. []

case
$$x = \lfloor f(a') \rceil_{\Lambda}$$

$$\frac{u \in \left(\textcircled{e}^{\epsilon \otimes (f(a) \ominus \frac{\Lambda}{2} \ominus \lfloor f(a') \rceil_{\Lambda})}, \textcircled{e}^{\epsilon \otimes (f(a) \oplus \frac{\Lambda}{2} \ominus \lfloor f(a') \rceil_{\Lambda})} \right] \sim u' \in \left(\textcircled{e}^{\epsilon \otimes (\lfloor f(a) \rceil_{\Lambda} \ominus f(a') \ominus \frac{\Lambda}{2})}, 1 \right] \vee u' \in \left(\textcircled{e}^{\epsilon \otimes (f(a) \ominus \lfloor f(a') \rceil_{\Lambda} \ominus \frac{\Lambda}{2})} 1, \right]}{\cdots}$$

$$Snap(a) = x \sim Snap(a') = x$$

$$\mathsf{Snap}(a) = x \sim \mathsf{Snap}(a') = x$$

Following the semantics in Figure 2, we have following evaluation results:

$$u \in \left((r_{1}, \bar{r_{1}}), (r_{2}, \bar{r_{2}}) \right] \wedge (s = 1) \sim u' \in \left[(r'_{1}, \bar{r'_{1}}), 1 \right] \wedge (s = -1) \vee \left[(r'_{2}, \bar{r'_{2}}), 1 \right] \wedge (s = 1),$$

[[where $r_1, \bar{r_1}, r_2, \bar{r_2}, r_1', \bar{r_1'}, r_2'$ and r_2' have following values: Given that the probability is equivalent to the length of the range, we have the ratio between u and u' is bounded by:

$$\frac{u}{u'} \le \frac{\frac{1}{2}(\bar{r_2} - \bar{r_1})}{1 - \frac{1}{2}(\bar{r_2}' + \bar{r_1}')} \le \epsilon + 12x\epsilon\eta + 2\eta$$

By the AxUnif rule, we have the actual privacy loss is bounded by the same value.]]

case
$$x \in (\lfloor f(a') \rceil_{\Lambda}, B)$$

$$u \in \left(\textcircled{e}^{\epsilon \otimes (f(a) \oplus \frac{\Lambda}{2} \ominus x)}, \textcircled{e}^{\epsilon \otimes (f(a) \ominus \frac{\Lambda}{2} \ominus x)} \right] \sim u' \in \left(\textcircled{e}^{\epsilon \otimes (f(a') \oplus \frac{\Lambda}{2} \ominus x)}, \textcircled{e}^{\epsilon \otimes (f(a') \ominus \frac{\Lambda}{2} \ominus x)} \right) \\ \dots \\ \operatorname{Snap}(a) = x \sim \operatorname{Snap}(a') = x$$

Following the semantics in Figure 2, we have following evaluation results:

$$u \in \left((r_1, \bar{r_1}), (r_2, \bar{r_2}) \right] \land (s = 1) \sim u' \in \left((r'_1, \bar{r'_1}), (r'_2, \bar{r'_2}) \right] \land (s = 1),$$

[[where $r_1, \bar{r_1}, r_2, \bar{r_2}, r_1', r_1', r_2'$ and $\bar{r_2'}$ have following values: Given that the probability is equivalent to the length of the range, we have the ratio between u and u' is bounded by:

$$\frac{u}{u'} \le \frac{\frac{1}{2}(\bar{r_2} - r_1)}{\frac{1}{2}(r_2' - \bar{r_1'})} \le \epsilon + 12x\epsilon\eta + 2\eta$$

By the AxUnif rule, we have the actual privacy loss is bounded by the same value.]]

case x = B

$$\frac{u \in (0, \textcircled{e}^{\epsilon \otimes (-b \ominus \frac{\Lambda}{2} \oplus f(a))}) \sim u' \in (0, \textcircled{e}^{\epsilon \otimes (-b \ominus \frac{\Lambda}{2} \oplus f(a'))})}{\cdots}$$

$$Snap(a) = B \sim Snap(a') = B$$

Following the semantics in Figure 2, we have following evaluation results:

$$u \in (0, (\underline{r}, \overline{r})) \sim u' \in (0, (\underline{r'}, \overline{r'})),$$

[[where $\underline{r}, \overline{r}, \underline{r'}$ and $\overline{r'}$ have following values: Given that the probability is equivalent to the length of the range, we have the ratio between u and u' is bounded by:

$$\frac{u}{u'} \le \frac{\frac{1}{2}\bar{r}}{\frac{1}{2}\underline{r}'} \le \epsilon + 12x\epsilon\eta + 2\eta$$

By the AxUnif rule, we have the actual privacy loss is bounded by the same value.]]

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