Verifying Snapping Mechanism - Floating Point Implementation Version

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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 - IMP

 $p ::= x = e \mid x \stackrel{\$}{\leftarrow} \mu \mid p; p$ **Programs** $::= r | c | x | f(D) | e * e | \circ (e)$ Expr. ::= + | - | × | ÷ Binary Operation * Unary Operation $::= \ln |-|[\cdot]| \operatorname{clamp}_B(\cdot)$ Value $:= r \mid c$ Distribution ::= laplce | unif | bernoulli Error err ::= (e,e)Transaction Env. Θ $::= \cdot |\Theta[x \mapsto (e, err)]$

3 Semantics - IMP

The transition semantics with relative floating point computation error are shown in Figure. 5 for programs. The semantics are Θ , $p \Rightarrow \Theta'$, which means a real computation programs p with environment Θ can be transited in floating point computation with error bound for all variables in Θ' , η is the machine epsilon.

$$\frac{\Theta(x) = (e, (\underline{e}, \overline{e}))}{\Theta, x \Rightarrow (e, (\underline{e}, \overline{e}))} \text{ VAR } \frac{r \geq 0}{\Theta, r \Rightarrow \left(r, (\frac{r}{(1+\eta)}, r(1+\eta))\right)} \text{ VAL } \frac{c = \text{fl}(r) \quad r < 0}{\Theta, r \Rightarrow \left(r, (r(1+\eta), \frac{r}{(1+\eta)})\right)} \text{ VAL-NEG}$$

$$\frac{r = \text{fl}(r)}{\Theta, r \Rightarrow (r, (r, r))} \text{ VAL-EQ} \frac{\Theta, f(D) \Rightarrow (f(D), (f(D), f(D)))}{\Theta, f(D) \Rightarrow (f(D), (f(D), f(D)))} \text{ F(D)}$$

$$\frac{\Theta, e^1 \Rightarrow (e, (\underline{e}^1, \overline{e}^1)) \quad \Theta, e^2 \Rightarrow (e, (\underline{e}^2, \overline{e}^2)) \quad \overline{e}, \underline{e} = \text{max}, \min(\underline{e}^1 * \underline{e}^2, \underline{e}^1 * \underline{e}^2, \underline{e}^1 * \underline{e}^2, \underline{e}^1 * \underline{e}^2) \quad e^1 * \underline{e}^2 \geq 0}{\Theta, e^1 * \underline{e}^2 \Rightarrow \left(e^1 * \underline{e}^2, (\frac{\overline{e}}{(1+\eta)}, (\underline{e})(1+\eta))\right)} \text{ BOP-NEG}$$

$$\frac{\Theta, e^1 \Rightarrow (e, (\underline{e}^1, \overline{e}^1)) \quad \Theta, e^2 \Rightarrow (e, (\underline{e}^2, \overline{e}^2)) \quad \overline{e}, \underline{e} = \text{max}, \min(\underline{e}^1 * \underline{e}^2, \underline{e}^1 * \underline{e}^2, \underline{e}^1 * \underline{e}^2, \underline{e}^1 * \underline{e}^2) \quad e^1 * \underline{e}^2 < 0}{\Theta, e^1 * \underline{e}^2 \Rightarrow \left(e^1 * \underline{e}^2, (\overline{e})(1+\eta), \frac{\underline{e}}{(1+\eta)}\right)} \text{ BOP-NEG}$$

$$\frac{\Theta, e \Rightarrow (e, (\underline{e}, \overline{e})) \quad \circ (e) \geq 0}{\Theta, \circ (e) \Rightarrow \left(\circ (e), \left(\frac{\circ(\underline{e})}{(1+\eta)}, (\circ(\overline{e}))(1+\eta)\right)\right)} \text{ UOP-NEG}$$

$$\frac{\Theta, e \Rightarrow (e, (\underline{e}, \overline{e})) \quad \circ (e) \geq 0}{\Theta, \circ (e) \Rightarrow \left(\circ (e), \left(\circ (\underline{e})(1+\eta), \frac{\circ(\overline{e})}{(1+\eta)}\right)\right)} \text{ UOP-NEG}$$

Figure 1: Semantics of Transition for Expressions with Relative Floating Point Error

$$\frac{\Theta, e \Rightarrow (e, err)}{\Theta, x = e \Rightarrow \Theta[x \mapsto (e, err)]} \text{ ASG } \frac{\Theta, p_1 \Rightarrow \Theta_1 \qquad \Theta_2, p_2 \Rightarrow \Theta_2}{\Theta, p_1; p_2 \Rightarrow \Theta_2} \text{ CONSQ } \frac{c \leftarrow \mu^{\diamond}}{\Theta, x \xleftarrow{s} \mu \Rightarrow \Theta[x \mapsto (c, (c, c))]} \text{ SAMPLE}$$

Figure 2: Semantics of Transition with Relative Floating Point Error Propagation for Programs

$$\frac{\mathtt{fl}(r) = c}{r \, \Downarrow^{\mathbb{F}} c} \, _{\text{RVAL}} \quad \frac{e^{1} \, \Downarrow^{\mathbb{F}} c^{1}}{c \, \Downarrow^{\mathbb{F}} c} \, _{\text{FVAL}} \quad \frac{e^{1} \, \Downarrow^{\mathbb{F}} c^{1}}{e^{1} * e^{2} \, \Downarrow^{\mathbb{F}} c} \, _{\text{FI}} c^{1} \quad e^{2} \, \Downarrow^{\mathbb{F}} c^{2} \quad _{\text{FBOP}} c^{2} \quad e^{1} \, _{\text{FBOP}} c^{2} \quad e^{1} \, _{\text{FI}} c^{2} \quad _{\text$$

Figure 3: Semantics of Evaluation in Floating Point Computation

$$\frac{1}{r \Downarrow^{\mathbb{R}} r} \text{RVAL} \quad \frac{e^1 \Downarrow^{\mathbb{R}} r^1 \quad e^2 \Downarrow^{\mathbb{R}} r^2 \quad r^1 * r^2 = r}{e^1 * e^2 \Downarrow^{\mathbb{R}} r} \text{RBOP} \quad \frac{e \Downarrow^{\mathbb{R}} r', \quad \circ(r') = r}{\circ (e) \Downarrow^{\mathbb{R}} r} \text{RUOP} \quad \frac{f(D) = c}{f(D) \Downarrow c} \text{F(D)}$$

Figure 4: Semantics of Evaluation in Real Computation

Theorem 1 (Soundness Theorem)

For any p, if there exists a transition $\Theta, p \Rightarrow \Theta'$ and Θ is a bounded transaction environment (i.e., $\forall x \in dom(\Theta)$ s.t. $\Theta(x) = (e, (\underline{e}, \overline{e}))$, if $e \Downarrow^{\mathbb{F}} c$, $\underline{e} \Downarrow^{\mathbb{R}} \underline{r}$ and $\overline{e} \Downarrow^{\mathbb{R}} \overline{r}$, then $\underline{r} \leq c \leq \overline{r}$), then $\forall x \in dom(\Theta')$ s.t. $\Theta'(x) = (e, (\underline{e}, \overline{e}))$, if $e \Downarrow^{\mathbb{F}} c$, $\underline{e} \Downarrow^{\mathbb{R}} \underline{r}$ and $\overline{e} \Downarrow^{\mathbb{R}} \overline{r}$, then:

$$r \le c \le \bar{r}$$

Proof. Induction on transition rule of p, by assumption, we know Θ is a safe environment (\star) .

case

$$\frac{\Theta, p_1 \Rightarrow \Theta_1 \qquad \Theta_1, p_2 \Rightarrow \Theta_2}{\Theta, p_1; p_2 \Rightarrow \Theta_2} \text{ consq}$$

We need to show Θ_2 is a bounded environment.

Since we know Θ is a bounded environment by assumption (\star) , by induction hypothesis, we have:

 Θ_1 and Θ_2 are all bounded environment. This case is proved.

case

$$\frac{c \leftarrow \mu^{\diamond}}{\Theta, x \stackrel{\$}{\leftarrow} \mu \Rightarrow \Theta[x \mapsto (c, (c, c))]}$$
 SAMPLE

We need to show $\Theta[x \mapsto (c, (c, c))]$ is a safe environment.

Since we know Θ is a safe environment by assumption (\star) . It is trivial that $c \le c \le c$. We can know $\Theta[x \mapsto (c, (c, c))]$ is also a safe environment.

case

$$\frac{\Theta, e \Rightarrow (e, err)}{\Theta, x = e \Rightarrow \Theta[x \mapsto (e, err)]} ASG$$

We need to show: $\Theta[x \mapsto (e, err)]$ is a safe environment.

By assumption (\star) we know: Θ is already a safe environment. We still need to show:

Let $err = (\underline{e}, \overline{e}), e \downarrow^{\mathbb{F}} c, \underline{e} \downarrow^{\mathbb{R}} \underline{r}$ and $\overline{e} \downarrow^{\mathbb{R}} \overline{r}, \underline{r} \leq c \leq \overline{r}$.

Induction on transition of *e*, we have:

subcase

$$\frac{\Theta(x) = (e, (\underline{e}, \overline{e}))}{\Theta, x \Rightarrow (e, (e, \overline{e}))} \text{ VAR}$$

By the assumption, we have $\forall x \in dom(\Theta)$ s.t. $\Theta(x) = (e, (\underline{e}, \overline{e})), e \Downarrow^{\mathbb{F}} c, \underline{e} \Downarrow^{\mathbb{R}} \underline{r}$ and $\overline{e} \Downarrow^{\mathbb{R}} \overline{r}, \underline{r} \leq c \leq \overline{r}$. This case is proved.

subcase

$$\frac{r \ge 0}{\Theta, r \Rightarrow \left(r, \frac{r}{(1+\eta)}, r(1+\eta)\right)} \text{ VAL}$$

By evaluation rule of floating point computation for r, we have:

$$\frac{\mathtt{fl}(r) = c}{r \Downarrow^{\mathbb{F}} c} \text{RVAL}$$

By the definition of floating point rounding error and $r \ge 0$, we have: $\frac{r}{(1+\eta)} \le c \le r(1+\eta)$

subcase

$$\frac{c = \text{fl}(r) \qquad r < 0}{\Theta, r \Rightarrow \left(r, r(1+\eta), \frac{r}{(1+\eta)}\right)} \text{ VAL-NEG}$$

By evaluation rule of floating point computation for r, we have:

$$\frac{\mathtt{fl}(r) = c}{r \, \|^{\mathbb{F}} c} \, \mathtt{RVAL}$$

By the definition of floating point rounding error and r < 0, we have: $r(1 + \eta) \le c \le \frac{r}{(1+\eta)}$ subcase

$$\frac{r = fl(r)}{\Theta, r \Rightarrow (r, r, r)} \text{ VAL-EQ}$$

Given $r \downarrow^{\mathbb{F}} c$, it is trivial to show $r \le c = \mathtt{fl}(r) = r \le r$

subcase

$$\frac{}{\Theta, f(D) \Rightarrow (f(D), (f(D), f(D)))} F(\mathbf{D})$$

Given $f(D) \Downarrow c$ in both floating point and real computation, it is trivial to show $c \le c \le c$

subcase

$$\frac{\Theta, e^{1} \Rightarrow (e, (\underline{e}^{1}, \bar{e^{1}})) \ (\diamond) \qquad \Theta, e^{2} \Rightarrow (e, (\underline{e}^{2}, \bar{e^{2}})) \ (\triangle)}{\underline{e}, \underline{e} = \max, \min(\underline{e}^{1} * \underline{e}^{2}, \bar{e}^{1} * \underline{e}^{2}, \underline{e}^{1} * \bar{e}^{2}) \qquad e^{1} * \underline{e}^{2} \geq 0 \ (\square)}{\Theta, e^{1} * \underline{e}^{2} \Rightarrow \left(e^{1} * \underline{e}^{2}, (\underline{e}^{1} * \bar{e}^{2}) - \underline{e}^{1} * \underline{e}^{2} \geq 0 \ (\square)\right)} \ \text{BOP}}$$

We need to show: for $e^1 * e^2 \Downarrow^{\mathbb{F}} c$, $\frac{e}{(1+\eta)} \Downarrow^{\mathbb{R}} \underline{r}$ and $(\bar{e})(1+\eta) \Downarrow^{\mathbb{R}} \bar{r}$, the $\underline{r} \leq c \leq \bar{r}$ holds. By induction hypothesis on (\diamond) and (\triangle) , we have:

(1) for $e^1 \Downarrow^{\mathbb{F}} c_1$, $e^1 \Downarrow^{\mathbb{R}} \underline{r}_1$ and $e^1 \Downarrow^{\mathbb{R}} \underline{r}_1$, the $\underline{r}_1 \leq c_1 \leq \bar{r}_1$ holds.

(2) for $e^2 \Downarrow^{\mathbb{F}} c_2$, $e^2 \Downarrow^{\mathbb{R}} r_2$ and $e^{\bar{z}} \Downarrow^{\mathbb{R}} \bar{r_2}$, the $r_2 \leq c_2 \leq \bar{r_2}$ holds. Let $\bar{r'} = \min(\bar{r_2} * \bar{r_1}, r_2 * \bar{r_1}, \bar{r_2} * r_1, r_2 * r_1)$ and $r' = \max(\bar{r_2} * \bar{r_1}, r_2 * \bar{r_1}, \bar{r_2} * r_1, r_2 * r_1)$ By (1) and (2), we have: $r' \leq c_2 * c_1 \leq \bar{r'}$.

By hypothesis (\Box) and relative error of floating point rounding, we have:

$$\frac{r'}{1+\eta} \le \text{fl}(c_2 * c_1) \le (\bar{r'})(1+\eta)$$

This case is proved
$$\underline{c}$$
 under reductive error of nothing point rotations $\underline{c}' = \frac{r'}{1+\eta} \leq f1(c_2 * c_1) \leq (\bar{r}')(1+\eta)$.

By evaluation rule FBOP and RBOP, we have:
 $e^1 * e^2 \Downarrow^{\mathbb{F}} f1(c_2 * c_1), \frac{\underline{e}}{(1+\eta)} \Downarrow^{\mathbb{R}} \frac{\underline{r}'}{1+\eta} \text{ and } (\bar{e})(1+\eta) \Downarrow^{\mathbb{R}} (\bar{r}')(1+\eta).$

This case is proved.

subcase

$$\begin{split} &\Theta, e^1 \Rightarrow (e, (\underline{e^1}, \underline{e^1})) &\Theta, e^2 \Rightarrow (e, (\underline{e^2}, \overline{e^2})) \\ &\underline{\bar{e}, \underline{e} = \max, \min(\underline{e^1} * \underline{e^2}, \underline{e^1} * \underline{e^2}, \underline{e^1} * \underline{e^2}, \underline{e^1} * \underline{e^2}) & e^1 * e^2 < 0} \\ &\Theta, e^1 * e^2 \Rightarrow \left(e^1 * e^2, (\bar{e})(1+\eta), \frac{\underline{e}}{(1+\eta)}\right) \end{split}$$
 BOP-NEG

We need to show: for $e^1 * e^2 \Downarrow^{\mathbb{F}} c$, $(\underline{e})(1+\eta) \Downarrow^{\mathbb{R}} \underline{r}$ and $\frac{\bar{e}}{(1+\eta)} \Downarrow^{\mathbb{R}} \bar{r}$, the $\underline{r} \leq c \leq \bar{r}$ holds. By induction hypothesis on (\diamond) and (\triangle) , we have:

(1) for $e^1 \Downarrow^{\mathbb{F}} c_1$, $\underline{e^1} \Downarrow^{\mathbb{R}} \underline{r_1}$ and $\underline{e^1} \Downarrow^{\mathbb{R}} \overline{r_1}$, the $\underline{r_1} \leq c_1 \leq \overline{r_1}$ holds.

(2) for $e^2 \Downarrow^{\mathbb{F}} c_2$, $e^2 \Downarrow^{\mathbb{R}} \overline{r_2}$ and $e^2 \Downarrow^{\mathbb{R}} \overline{r_2}$, the $r_2 \leq c_2 \leq \overline{r_2}$ holds.

Let $\bar{r}' = \min(\bar{r_2} * \bar{r_1}, r_2 * \bar{r_1}, \bar{r_2} * r_1, r_2 * r_1)$ and $\bar{r}' = \max(\bar{r_2} * \bar{r_1}, r_2 * \bar{r_1}, \bar{r_2} * r_1, r_2 * r_1)$

By (1) and (2), we have: $\underline{r}' \le c_2 * c_1 \le \overline{r}'$.

By hypothesis (\Box) and relative error of floating point rounding, we have:

$$\underline{r}'(1+\eta) \le \text{fl}(c_2 * c_1) \le \frac{r'}{1+\eta}$$

 $\underline{r}'(1+\eta) \le \mathtt{fl}(c_2*c_1) \le \frac{\bar{r'}}{1+\eta}$. By evaluation rule FBOP and RBOP, we have:

$$e^1*e^2 \Downarrow^{\mathbb{F}} \mathtt{fl}(c_2*c_1), \, \underline{e}(1+\eta) \Downarrow^{\mathbb{R}} \underline{r}'(1+\eta) \text{ and } \frac{\bar{e}}{(1+\eta)} \Downarrow^{\mathbb{R}} \frac{\bar{r}'}{1+\eta}$$
. This case is proved.

subcase

$$\frac{\Theta, e \Rightarrow (e, \underline{e}, \overline{e}) \ (\diamond) \qquad \circ (e) \ge 0 \ (\Box)}{\Theta, \circ (e) \Rightarrow \left(\circ (e), \frac{\circ (\underline{e})}{(1+\eta)}, (\circ (\overline{e}))(1+\eta) \right)} \ \mathbf{UOP}$$

We need to show: for $\circ(e) \ \ \ ^{\mathbb{F}} c$, $\frac{\circ(\underline{e})}{(1+\eta)} \ \ \ ^{\mathbb{F}} \underline{r}$ and $\circ(\bar{e})(1+\eta) \ \ \ ^{\mathbb{F}} \underline{r}$, the $\underline{r} \leq c \leq \bar{r}$ holds. By induction hypothesis on (\diamond) , we have:

(1) for $e \Downarrow^{\mathbb{F}} c'$, $e \Downarrow^{\mathbb{R}} \underline{r'}$ and $\bar{e} \Downarrow^{\mathbb{R}} \bar{r'}$, the $\underline{r'} \le c \le \bar{r'}$ holds.

By (1) and monotone of unary operations, we have: $\circ(r') \leq \circ(c') \leq \circ(\bar{r'})$.

By hypothesis (\Box) and relative error of floating point rounding, we have:

 $\frac{\circ(\underline{r}')}{1+\eta} \leq \mathtt{fl}(\circ(c')) \leq \circ(\overline{r}')(1+\eta).$ By evaluation rule FBOP and RBOP, we have: $\circ(c') \ \Downarrow^{\mathbb{F}} \mathtt{fl}(\circ(c')), \ \frac{\circ(\underline{e})}{1+\eta} \ \Downarrow^{\mathbb{R}} \frac{\circ(\underline{r}')}{1+\eta} \ \text{and} \ \circ(\bar{e})(1+\eta) \ \Downarrow^{\mathbb{R}} \circ(\overline{r}')(1+\eta).$

This case is proved.

subcase

$$\frac{\Theta, e \Rightarrow (e, \underline{e}, \overline{e}) \qquad \circ(e) < 0}{\Theta, \circ(e) \Rightarrow \left(\circ(e), (\circ(\underline{e}))(1+\eta), \frac{\circ(\overline{e})}{(1+\eta)} \right)} \text{ UOP-NEG}$$

We need to show: for $\circ(e) \downarrow^{\mathbb{F}} c$, $\circ(\underline{e})(1+\eta) \downarrow^{\mathbb{R}} \underline{r}$ and $\frac{\circ(\bar{e})}{(1+\eta)} \downarrow^{\mathbb{R}} \bar{r}$, the $\underline{r} \leq c \leq \bar{r}$ holds.

By induction hypothesis on (\$), we have:

(1) for $e \Downarrow^{\mathbb{F}} c'$, $\underline{e} \Downarrow^{\mathbb{R}} \underline{r'}$ and $\bar{e} \Downarrow^{\mathbb{R}} \bar{r'}$, the $\underline{r'} \leq c \leq \bar{r'}$ holds.

By (1) and monotone of unary operations, we have: $\circ(r') \leq \circ(c') \leq \circ(\bar{r'})$.

By hypothesis (\Box) and relative error of floating point rounding, we have:

$$\circ(\underline{r'})(1+\eta) \le \mathtt{fl}(\circ(c')) \le \frac{\circ(\bar{r'})}{1+\eta}.$$
 By evaluation rule FBOP and RBOP, we have:

$$\circ(c') \Downarrow^{\mathbb{F}} \mathtt{fl}(\circ(c')), \circ(\underline{e})(1+\eta) \Downarrow^{\mathbb{R}} \circ(\underline{r'})(1+\eta) \text{ and } \frac{\circ(\bar{e})}{1+\eta} \Downarrow^{\mathbb{R}} \frac{\circ(\bar{r'})}{1+\eta} \ .$$

Let $c = fl(\circ(c'))$, $\underline{r} = \circ(\underline{r'})(1+\eta)$ and $\overline{r} = \frac{\circ(\overline{r'})}{1+\eta}$, this case is proved.

Snapping Mechanism

Definition 2 (Snap_{\mathbb{R}}(a): $A \to \mathsf{Distr}(\mathbb{R})$)

Given privacy parameter ϵ , the Snapping mechanism $\mathsf{Snap}_{\mathbb{R}}(a)$ is defined as:

$$U \overset{\$}{\leftarrow} \mu; S \overset{\$}{\leftarrow} \{-1,1\}; y = f(a) + S \times \ln(U) \div \epsilon; z = \mathsf{clamp}_{B} \big(\lfloor y \rceil_{\Lambda} \big)$$

where F is a primitive query function over input database $a \in A$, 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 $\frac{1}{\epsilon}$. Let $\mathsf{Snap}_{\mathbb{R}}'(a,U,S)$ be the same as $\mathsf{Snap}_{\mathbb{F}}(a)$ given U,S without rounding and clamping steps.

5 Main Theorem

Theorem 2 (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 $\epsilon + 23B\epsilon\eta$

Proof. Given $\mathsf{Snap}_{\mathbb{F}}(a) = x$ 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 $\mathsf{Snap}_{\mathbb{F}}(a)$ mechanism.

Consider the $\mathsf{Snap}_{\mathbb{R}}(a)$ outputting the same result x, let (L,R) be the range where $\forall u \in (L,R)$ and some s, $\mathsf{Snap}'_{\mathbb{R}}(a,u,s) = x$, we have $\mathsf{Pr}[\mathsf{Snap}_{\mathbb{R}}(a)] = R - L$. Given the $\mathsf{Snap}_{\mathbb{R}}$ is ε -dp, we have:

$$e^{-\epsilon} \le \frac{\Pr[\mathsf{Snap}_{\mathbb{R}}(a)]}{\Pr[\mathsf{Snap}_{\mathbb{R}}(a)]} = \frac{R-L}{R'-L'} \le e^{\epsilon}$$

Let (l, r) be the range where $\forall u \in (l, r)$ and some s, $\operatorname{Snap}'_{\mathbb{F}}(a, u, s) = x$, we estimated the |r - l| in terms of floating point relative error and |R - L| through our semantics in order to verify the privacy loss of $\operatorname{Snap}_{\mathbb{F}}$.

case x = -B

Let b be the largest number rounded by Λ that is smaller than B. We know s = 1, L = l = 0 and R = -b, so we only need to estimate the right side range r in this case. The derivation of this case given $\mathsf{Snap}_{\mathbb{F}}'(a,R,1) = \mathsf{Snap}_{\mathbb{F}}'(a',R,1) = x$ is shown as following:

LN

$$\frac{1}{R \Downarrow r, (R, R)} \text{ VAL-EQ}$$

$$\frac{\ln(R) \Downarrow \textcircled{n}(r), (\ln(R)(1+\eta), \frac{\ln(R)}{(1+\eta)})}{\frac{1}{\epsilon} \times \ln(R) \Downarrow \frac{1}{\epsilon} \otimes \textcircled{n}(r), ((\frac{1}{\epsilon} \times \ln(R))(1+\eta)^2, \frac{\frac{1}{\epsilon} \times \ln(R)}{(1+\eta)^2})}{\frac{1}{(1+\eta)^2}}$$

$$\frac{f(a) + \frac{1}{\epsilon} \times \ln(R) \Downarrow f(a) \oplus \frac{1}{\epsilon} \otimes \textcircled{n}(r), \left(\left(f(a) + (\frac{1}{\epsilon} \times \ln(R))(1+\eta)^2\right)(1+\eta), \frac{(f(a) + \frac{\frac{1}{\epsilon} \times \ln(R)}{(1+\eta)^2})}{(1+\eta)}\right)}{(1+\eta)}$$

$$\frac{\ln(R) \Downarrow n(R) \Downarrow \frac{1}{\epsilon} \otimes \textcircled{n}(r), \left(\left(f(a) + (\frac{1}{\epsilon} \times \ln(R))(1+\eta)^2\right)(1+\eta), \frac{(f(a) + \frac{\frac{1}{\epsilon} \times \ln(R)}{(1+\eta)^2})}{(1+\eta)}\right)}{(1+\eta)}$$

$$\frac{\ln(R) \Downarrow n(R) \Downarrow \frac{1}{\epsilon} \otimes \textcircled{n}(r), \left(\left(\frac{1}{\epsilon} \times \ln(R)\right)(1+\eta)^2\right)(1+\eta), \frac{(f(a) + \frac{\frac{1}{\epsilon} \times \ln(R)}{(1+\eta)^2})}{(1+\eta)} \right)}{(1+\eta)}$$

In the same way, we have the derivation for $\mathsf{Snap}_{\mathbb{F}}'(a',r,1)$:

Given $\mathsf{Snap}_{\mathbb{F}}(a) = \mathsf{Snap}_{\mathbb{F}}(a') = x = -b$, we have the lower and upper bounds for R and R', which are R, \bar{R}, R' and \bar{R}' :

$$\begin{split} & \underline{R} = e^{\epsilon \left((x(1+\eta) - f(a))(1+\eta)^2 \right)}, \bar{R} = e^{\epsilon \frac{(\frac{x}{1+\eta} - f(a))}{(1+\eta)^2}} \\ & R' = e^{\epsilon \left((x(1+\eta) - f(a'))(1+\eta)^2 \right)}, \bar{R'} = e^{\epsilon (\frac{(\frac{x}{1+\eta} - f(a'))}{(1+\eta)^2})} \end{split}$$

The privacy loss of $\mathsf{Snap}_{\mathbb{F}}(a)$ in this case is bounded by:

$$\frac{\frac{1}{2}(\bar{R}-0)}{\frac{1}{2}(\underline{R}'-0)} = e^{\epsilon \left(\frac{(\frac{x}{1+\eta}-f(a))}{(1+\eta)^2} - \left((x(1+\eta)-f(a'))(1+\eta)^2\right)\right)} \\
= e^{\epsilon \left(\frac{x}{(1+\eta)^3} - \frac{f(a)}{(1+\eta)^2} - x(1+\eta)^3 + f(a')(1+\eta)^2\right)} (\star)$$

Since $(1+\eta)^3 > 1+3\eta$, $\frac{1}{(1+\eta)^3} < \frac{1}{1+3\eta}$, $(1+\eta)^2 < 1+2.1\eta$ and $\frac{1}{(1+\eta)^2} > 1-2\eta$, we have:

$$(\star) < e^{\epsilon \left(-\frac{9\eta+6}{1+3\eta}x+4.1\eta f(a)+(1+2.1\eta)\right)} < e^{\epsilon (10.1\eta B+1+2.1\eta)}$$

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

subcase $\lfloor f(a) \rceil_{\Lambda} \le 0 \lor (\lfloor f(a) \rceil_{\Lambda} > 0 \land x \in (-B,0))$

Let $y_1 = x - (\frac{\Lambda}{2})$, $y_2 = x + (\frac{\Lambda}{2})$, we know $y_1 < 0$, $y_2 < 0$, S = s = 1, $L = e^{\epsilon(y_1 - f(a))}$ and $R = e^{\epsilon(y_2 - f(a))}$ in this case. The derivations of estimating l and r are shown as following:

LN

From soundness theorem, we have $e^1 \le y_2 \le e^2$, where we can get $\underline{R} \le r \le \overline{R}$.

Taking the lower bound, we have: $\underline{R} = e^{\epsilon \left((y_1(1+\eta) - f(a))(1+\eta)^2 \right)}$.

Taking the upper bound, we have: $\bar{R} = e^{\epsilon \frac{(\frac{y_1}{1+\eta} - f(a))}{(1+\eta)^2}}$

$$\frac{\operatorname{Snap}_{\mathbb{R}}'(a,L,1) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a,l,1), (\frac{f(a) + (\frac{1}{\epsilon} \times \ln(\underline{L}))(1+\eta)^2}{1+\eta}, (f(a) + \frac{\frac{1}{\epsilon} \times \ln(\bar{L})}{(1+\eta)^2})(1+\eta))}{\operatorname{Snap}_{\mathbb{R}}'(a,L,1) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a,l,1), (err_1,err_2)}$$

From soundness theorem, we have $err_1 \le y_2 \le err_2$.

Taking the lower bound, we have: $\underline{L} = e^{\epsilon \left((y_2(1+\eta) - f(a))(1+\eta)^2 \right)}$.

Taking the upper bound, we have: $\bar{L} = e^{\epsilon \frac{(\frac{Y_2}{1+\eta} - f(a))}{(1+\eta)^2}}$.

In the same way, we have the bound of l, r for adjacent data set a':

$$\begin{split} & \underline{R}' = e^{\epsilon \left((y_1(1+\eta) - f(a'))(1+\eta)^2) \right)}, \ \bar{R}' = e^{\epsilon \frac{(\frac{y_1}{1+\eta} - f(a'))}{(1+\eta)^2}}. \\ & \underline{L}' = e^{\epsilon \left((y_2(1+\eta) - f(a'))(1+\eta)^2) \right)}, \ \bar{L}' = e^{\epsilon \frac{(\frac{y_2}{1+\eta} - f(a'))}{(1+\eta)^2}}. \end{split}$$

Then, we have the privacy loss is bounded by:

$$\frac{|\bar{R} - \underline{L}|}{|R' - \bar{L}'|}.$$

We also have:

$$\begin{array}{ll} \frac{\bar{R}}{\bar{R}} & = e^{\epsilon \left(\frac{y_1}{(1+\eta)^3} - \frac{f(a)}{(1+\eta)^2} - y_1 + f(a)\right)} \leq e^{\epsilon \left(-\frac{3\eta}{1+3\eta}y_1 + 2\eta f(a)\right)} \leq e^{\epsilon \left(\frac{3\eta}{1+3\eta}B + 2\eta B\right)} \leq e^{5\epsilon B\eta} \\ \frac{\bar{L}}{\bar{L}} & = e^{\epsilon \left(y_2(1+\eta)^3 - f(a)(1+\eta)^2 - y_2 + f(a)\right)} \geq e^{\epsilon \left(3\eta y_1 - 2\eta f(a)\right)} \geq e^{-5\epsilon B\eta} \end{array}$$

Then, we can derive:

$$\begin{split} |\bar{R} - \underline{L}| & \leq e^{5\epsilon B\eta} R - e^{-5\epsilon B\eta} L \\ & = L \left(e^{\Lambda\epsilon + 5\epsilon B\eta} - e^{-5\epsilon B\eta} \right) \\ & = L \left(e^{\Lambda\epsilon} e^{5\epsilon B\eta} - e^{5\epsilon B\eta} + e^{5\epsilon B\eta} - e^{-5\epsilon B\eta} \right) \\ & = L \left(e^{\Lambda\epsilon} e^{5\epsilon B\eta} - e^{5\epsilon B\eta} + \frac{1}{(e^{\Lambda\epsilon} - 1)} (e^{\Lambda\epsilon} - 1) e^{5\epsilon B\eta} - e^{-5\epsilon B\eta} \right) \\ & \leq L \left(e^{\Lambda\epsilon} e^{5\epsilon B\eta} - e^{5\epsilon B\eta} + \frac{1}{(e^{-1})} (e^{\Lambda\epsilon} - 1) e^{5\epsilon B\eta} - e^{-5\epsilon B\eta} \right) \\ & \leq L \left(e^{\Lambda\epsilon} e^{5\epsilon B\eta} - e^{5\epsilon B\eta} + \frac{1}{(e^{-1})} (e^{\Lambda\epsilon} - 1) e^{5\epsilon B\eta} - e^{-5\epsilon B\eta} \right) \\ & = L \frac{e}{(e^{-1})} \left(e^{\Lambda\epsilon} e^{5\epsilon B\eta} - e^{5\epsilon B\eta} - e^{-5\epsilon B\eta} \right) \\ & < L \frac{e}{(e^{-1})} \left(e^{\Lambda\epsilon} e^{5\epsilon B\eta} - e^{5\epsilon B\eta} \right) \\ & = L(e^{\Lambda\epsilon} - 1) e^{\ln(\frac{e}{(e^{-1})}) + 5\epsilon B\eta} \\ & < L(e^{\Lambda\epsilon} - 1) e^{11\epsilon B\eta} \left(by \left(\frac{1}{\epsilon} < B < 2^{42} \frac{1}{\epsilon} \right) \right) \\ & = (R - L) e^{11\epsilon B\eta} \end{split}$$

In the same way, we can derive:

$$|R - \bar{L}| > e^{-5\epsilon B\eta}R - e^{5\epsilon B\eta}L > (R - L)e^{-12\epsilon B\eta}$$

Then we have:

$$\frac{|\bar{R} - \underline{L}|}{|R' - \bar{L}'|} < e^{(23\epsilon B\eta + \epsilon)}.$$

subcase $\lfloor f(a) \rceil_{\Lambda} > 0 \land x \in (0, \lfloor f(a) \rceil_{\Lambda})$

Let $y_1 = x - (\frac{\Lambda}{2})$, $y_2 = x + (\frac{\Lambda}{2})$, we know $y_1 > 0$, $y_2 > 0$, S = s = 1, $L = e^{\epsilon(y_1 - f(a))}$ and $R = e^{\epsilon(y_2 - f(a))}$ in this case. The derivations of estimating l and r are shown as following:

$$L \Downarrow l, (\underline{L}, \overline{L})$$

$$\ln(L) \Downarrow \textcircled{n}(l), (\ln(\underline{L})(1+\eta), \frac{\ln(\overline{L})}{(1+\eta)})$$

$$\frac{1}{\epsilon} \times \ln(L) \Downarrow \frac{1}{\epsilon} \otimes \textcircled{n}(l), ((\frac{1}{\epsilon} \times \ln(\underline{L}))(1+\eta)^2, \frac{\frac{1}{\epsilon} \times \ln(\overline{L})}{(1+\eta)^2})$$

$$\frac{f(a) + \frac{1}{\epsilon} \times \ln(L) \Downarrow f(a) \oplus \frac{1}{\epsilon} \otimes \textcircled{n}(l), (\frac{f(a) + (\frac{1}{\epsilon} \times \ln(\underline{L}))(1+\eta)^2}{1+\eta}, (f(a) + \frac{\frac{1}{\epsilon} \times \ln(\overline{L})}{(1+\eta)^2})(1+\eta))}{\text{Snap}_{\mathbb{P}}'(a, L, 1) \Downarrow \text{Snap}_{\mathbb{F}}'(a, l, 1), (err_1, err_2)}$$

From soundness theorem, we have $err_1 \le y_1 \le err_2$.

Taking the lower bound (i.e. $err_1 = y_1$), we get: $\underline{L} = e^{(y_1/(1+\eta)-f(a))(1+\eta)^2\epsilon}$. Taking the upper bound (i.e. $err_2 = y_1$), we get: $\overline{L} = e^{(y_1(1+\eta)-f(a))\epsilon/(1+\eta)^2}$.

$$\frac{\operatorname{Snap}_{\mathbb{R}}'(a,R,1) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a,r,1), (\frac{f(a)+(\frac{1}{\epsilon}\times \ln(\bar{R}))(1+\eta)^2}{1+\eta}, (f(a)+\frac{\frac{1}{\epsilon}\times \ln(\bar{R})}{(1+\eta)^2})(1+\eta))}{\operatorname{Snap}_{\mathbb{R}}'(a,R,1) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a,r,1), (err_1,err_2)}$$

From soundness theorem, we have $err_1 \le y_2 \le err_2$.

Taking the lower bound (i.e. $err_1 = y_2$), we have: $\underline{R} = e^{(y_2/(1+\eta) - f(a))(1+\eta)^2 \epsilon}$. Taking the upper bound (i.e. $err_2 = y_1$), we have: $\bar{R} = e^{(y_2(1+\eta) - f(a))\epsilon/(1+\eta)^2}$.

In the same way, we have the derivation for $\mathsf{Snap}_{\mathbb{F}}'(a',l,1)$ and $\mathsf{Snap}_{\mathbb{F}}'(a',r,1)$:

$$\frac{\dots}{\operatorname{Snap}_{\mathbb{R}}'(a',L',1) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a',l',1), (\frac{f(a')+(\frac{1}{\epsilon}\times \ln(\underline{L}'))(1+\eta)^2}{1+\eta}, (f(a')+\frac{\frac{1}{\epsilon}\times \ln(\bar{L}')}{(1+\eta)^2})(1+\eta))}$$

From soundness theorem, we have $err_1 \le y_2 \le err_2$.

Taking the lower bound (i.e. $err_1 = y_1$), we get: $\underline{L} = e^{(y_1/(1+\eta) - f(a'))(1+\eta)^2 \epsilon}$. Taking the upper bound (i.e. $err_2 = y_1$), we get: $\overline{L} = e^{(y_1(1+\eta) - f(a'))\epsilon/(1+\eta)^2}$.

$$\frac{\dots}{\operatorname{Snap}_{\mathbb{R}}'(a',R',1) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a',r',1), (\frac{f(a')+(\frac{1}{\varepsilon}\times \ln(\underline{R}'))(1+\eta)^2}{1+\eta}, (f(a')+\frac{\frac{1}{\varepsilon}\times \ln(\bar{R}')}{(1+\eta)^2})(1+\eta))}$$

From soundness theorem, we have $err_1 \le y_2 \le err_2$.

Taking the lower bound (i.e. $err_1 = y_2$), we have: $\underline{R} = e^{(y_2/(1+\eta)-f(a'))(1+\eta)^2\epsilon}$. Taking the upper bound (i.e. $err_2 = y_1$), we have: $\bar{R} = e^{(y_2(1+\eta)-f(a'))\epsilon/(1+\eta)^2}$.

The privacy loss is bounded by:

$$\frac{|\bar{R} - \underline{L}|}{|\underline{R}' - \bar{L}'|}$$

Since the following bound can be proved by using $1 - 2\eta < (1 + \eta)^2 < 1 + 2.1\eta$, $y_1 > -B$, $y_2 > -B$ and simple approximation:

$$\bar{R} - L < (R - L)e^{(5B\eta\epsilon)}, R' - \bar{L'} > (R' - L')e^{-7B\eta\epsilon}$$

We also have the $\mathsf{Snap}_{\mathbb{R}}(a)$ is ϵ -dp:

$$\frac{|R-L|}{|R'-L'|} = e^{\epsilon}$$

So we can get:

$$\frac{|\bar{R} - \underline{L}|}{|\underline{R}' - \bar{L}'|} < \frac{|R - L|}{|R' - L'|} e^{(12B\eta\epsilon)} = e^{(1 + 12B\eta)\epsilon}$$

subcase $[f(a)]_{\Lambda} > 0 \land x = 0$

Let $y_1=x-(\frac{\Lambda}{2}),\ y_2=x+(\frac{\Lambda}{2}),$ we know $y_1<0,\ y_2>0,\ S=s=1,\ L=e^{\epsilon(y_1-f(a))}$ and $R=e^{\epsilon(y_2-f(a))}$ in this case. We have the derivation as:

$$\frac{ }{ \frac{ \mathsf{Snap}_{\mathbb{R}}'(a,L,1) \Downarrow \mathsf{Snap}_{\mathbb{F}}'(a,l,1), (\frac{f(a)+(\frac{1}{\varepsilon}\times \ln(\underline{L}))(1+\eta)^2}{1+\eta}, (f(a)+\frac{\frac{1}{\varepsilon}\times \ln(\bar{L})}{(1+\eta)^2})(1+\eta)) }{ \frac{\mathsf{Snap}_{\mathbb{R}}'(a,L,1) \Downarrow \mathsf{Snap}_{\mathbb{F}}'(a,l,1), (err_1,err_2) }{ } }$$

From soundness theorem, we have $err_1 \le y_2 \le err_2$.

Taking the lower bound , we have: $\underline{L} = e^{\epsilon \left((y_2(1+\eta) - f(a))(1+\eta)^2) \right)}$.

Taking the upper bound, we have: $\bar{L} = e^{\epsilon \frac{(\frac{y_2}{1+\eta} - f(a))}{(1+\eta)^2}}$.

$$\frac{\operatorname{Snap}_{\mathbb{R}}'(a,R,1) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a,r,1), (\frac{f(a) + (\frac{1}{\epsilon} \times \ln(\underline{R}))(1+\eta)^2}{1+\eta}, (f(a) + \frac{\frac{1}{\epsilon} \times \ln(\bar{R})}{(1+\eta)^2})(1+\eta))}{\operatorname{Snap}_{\mathbb{R}}'(a,R,1) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a,r,1), (err_1,err_2)}$$

From soundness theorem, we have $err_1 \le y_2 \le err_2$. Taking the lower bound (i.e. $err_1 = y_2$), we have: $\underline{R} = e^{(y_2/(1+\eta)-f(a))(1+\eta)^2\epsilon}$. Taking the upper bound (i.e. $err_2 = y_1$), we have: $\overline{R} = e^{(y_2(1+\eta)-f(a))\epsilon/(1+\eta)^2}$. Using the bound we proved before, we have the folloing bound on $|\overline{R} - \underline{L}|$ and $|\underline{R} - \overline{L}|$:

$$\begin{array}{ll} \bar{R} - \underline{L} & < e^{(2B\eta\epsilon)}R - e^{-5B\eta\epsilon}L < (R-L)e^{6B\eta\epsilon} \\ R - \bar{L} & > e^{(-3B\eta\epsilon)}R - e^{5B\eta\epsilon}L > (R-L)e^{-8B\eta\epsilon}, \end{array}$$

and privacy loss is bounded by:

$$\frac{|\bar{R} - \underline{L}|}{|R' - \bar{L}'|} < e^{14B\eta\epsilon + \epsilon}$$

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

This case can also be split into 3 subcases by: $\lfloor f(a) \rceil_{\Lambda} < 0$, $\lfloor f(a) \rceil_{\Lambda} = 0$ and $\lfloor f(a) \rceil_{\Lambda} > 0$. Without loss of generalization, we consider the worst case where the error propagate in the same direction, i.e. $\lfloor f(a) \rceil_{\Lambda} < 0$.

From this assumption, let $y_1 = x - (\frac{\Lambda}{2})$, $y_2 = x + (\frac{\Lambda}{2})$, we know $y_1 < 0$, $y_2 < 0$. Since f(a) + 1 = f(a'), we also have $\lfloor f(a) \rfloor < \lfloor f(a') \rfloor$. So, we know s can only be 1 for input a' but s can be 1 or -1 for input a.

For input a, when s = 1, we have following derivations:

$$R \Downarrow r, (R, R)$$

$$\ln(R) \Downarrow \textcircled{n}(r), (\ln(R)(1+\eta), \frac{\ln(R)}{1+\eta})$$

$$\frac{1}{\epsilon} \ln(R) \Downarrow \frac{1}{\epsilon} \otimes \textcircled{n}(r), \left(\frac{1}{\epsilon} \ln(R)(1+\eta)^2, \frac{1}{\epsilon} \frac{\ln(R)}{(1+\eta)^2}\right)$$

$$\frac{f(a) + \frac{1}{\epsilon} \ln(R) \Downarrow f(a) \oplus \frac{1}{\epsilon} \otimes \textcircled{n}(r), \left((f(a) + \frac{1}{\epsilon} \ln(R)(1+\eta)^2)(1+\eta), (f(a) + \frac{1}{\epsilon} \frac{\ln(R)}{(1+\eta)^2})/(1+\eta)\right)}{\operatorname{Snap}_{\mathbb{R}}'(a, 1, R) \Downarrow \operatorname{Snap}_{\mathbb{F}}'(a, 1, r), (err_1, err_2)}$$

From soundness theorem, we have $err_1 \le y_2 \le err_2$. Then we can get following bounds for r:

$$R_{+} = e^{\epsilon \left((y_{2}(1+\eta) - f(a))(1+\eta)^{2}) \right)}, \ \bar{R_{+}} = e^{\epsilon \frac{(\frac{y_{2}}{1+\eta} - f(a))}{(1+\eta)^{2}}}.$$

Since $y_2 = \lfloor f(a) \rceil + \frac{\Lambda}{2}$, we have $e^{\epsilon \left((y_2 - f(a)) \right)} > 1$, so actually we know R = r = 1.

We can also derive the bound for
$$l$$
 in the same way as:
$$L_{+} = e^{\epsilon \left((y_{1}(1+\eta) - f(a))(1+\eta)^{2} \right)}, \ L_{+} = e^{\epsilon \frac{(y_{1}}{1+\eta} - f(a))}{(1+\eta)^{2}}.$$

When s = -1, we can derive following bounds in the same way for l and r:

$$L_{-} = e^{\epsilon \left((f(a) - y_2(1+\eta))(1+\eta)^2) \right)}, \ L_{-} = e^{\epsilon \frac{(f(a) - \frac{y_2}{1+\eta})}{(1+\eta)^2}}.$$

$$R_2 = e^{\epsilon \left((f(a) - y_1(1+\eta))(1+\eta)^2 \right)}, \ \bar{R_2} = e^{\epsilon \frac{(f(a) - \frac{y_1}{1+\eta})}{(1+\eta)^2}}$$

Since $y_1 = \lfloor f(a) \rceil - \frac{\Lambda}{2}$, we have $e^{\epsilon \left((f(a) - y_1) \right)} > 1$, so actually we know R' = r' = 1.

For input a', we have only one case where s = 1, the following bound can be derived:

$$\begin{split} &\underline{R}' = e^{\epsilon \left((y_2(1+\eta) - f(a'))(1+\eta)^2) \right)}, \ \bar{R}' = e^{\epsilon \frac{(\frac{y_2}{1+\eta} - f(a'))}{(1+\eta)^2}}. \\ &\underline{L}' = e^{\epsilon \left((y_1(1+\eta) - f(a'))(1+\eta)^2) \right)}, \ \bar{L}' = e^{\epsilon \frac{(\frac{y_1}{1+\eta} - f(a'))}{(1+\eta)^2}}. \end{split}$$

We have following bounds on their ratios:

$$\frac{R_+}{R_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \frac{\bar{R_+}}{R_+} = e^{\epsilon \left(frac y_2 (1+\eta)^3 - \frac{f(a)}{(1+\eta)^2} - y_2 + f(a) \right)} < e^{3\epsilon B\eta},$$

The same bound for L_+ by substituting y_2 with y_1 , and similar bound for L', R'.

$$\frac{\underline{R'}}{R} = e^{\epsilon \left((1+\eta)^2 f(a) - (1+\eta)^3 y_2 - f(a) + y_2 \right)} > e^{-2\epsilon B\eta}, \frac{\bar{R'}}{R'} = e^{\epsilon \left(\frac{f(a)}{(1+\eta)^2} - frac y_2 (1+\eta)^3 - f(a) + y_2 \right)} < e^{2\epsilon B\eta},$$

Using the bound on their ratios, we can get following bounds on $|\bar{R_+} - \bar{L_+}|$ and $|\bar{R_-} - \bar{L_-}|$:

$$|\bar{R_+} - L_+| < e^{3\epsilon B\eta}R - e^{-3\epsilon B\eta}L < (R-L)e^{7\epsilon B\eta}, |\bar{R_-'} - \bar{L_-'}| > e^{-2\epsilon B\eta}R - e^{2\epsilon B\eta}L > (R'-L')e^{-5\epsilon B\eta}$$

Then we have the following bounds on privacy loss:

$$\frac{2 - (L_+ + L_-)}{R' - \bar{L'}} < \frac{\bar{R_+} - L_+}{R' - \bar{L'}} < \frac{e^{7\epsilon B\eta}(R_+ - L_+)}{e^{-5\epsilon B\eta}(R' - L')} = e^{12\epsilon B\eta + \epsilon}$$

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

Since the output set $(\lfloor f(a) \rceil_{\Lambda}, \lfloor f(a') \rceil_{\Lambda})$ is empty when $\Lambda \ge 1$, so we consider the situation where $\Lambda < 1$. There are two subcases in this case : x > 0 and x < 0. Without loss of generalization, we consider the worst case where error propagate in the same direction, i.e., $\lfloor f(a') \rfloor_{\Lambda} < 0$. The bounds derived for l, r and l', r' under input a and a' are as follows:

For input *a*:

$$\begin{split} & \underline{R} = e^{\epsilon \left((f(a) - y_2(1+\eta))(1+\eta)^2) \right)}, \ \bar{R} = e^{\epsilon \frac{(f(a) - \frac{y_2}{1+\eta})}{(1+\eta)^2}} \\ & \underline{L} = e^{\epsilon \left((f(a) - y_1(1+\eta))(1+\eta)^2) \right)}, \ \bar{L} = e^{\epsilon \frac{f(a) - \frac{y_1}{1+\eta}}{(1+\eta)^2}}. \end{split}$$

For input a':

$$R' = e^{\varepsilon \left((y_2(1+\eta) - f(a'))(1+\eta)^2) \right)}, \ \bar{R'} = e^{\varepsilon \frac{y_2}{1+\eta} - f(a')}.$$

$$\underline{L}' = e^{\epsilon \left((y_1(1+\eta) - f(a'))(1+\eta)^2) \right)}, \ \bar{L}' = e^{\epsilon \frac{y_1}{1+\eta} - f(a')}.$$

The bounds on their ratio are as follows:

$$\frac{\bar{R}}{R} > e^{-5B\eta\epsilon}, \ \frac{\bar{R}}{R} < e^{5B\eta\epsilon}; \quad \frac{\bar{R'}}{R'} > e^{-5B\eta\epsilon}, \ \frac{\bar{R'}}{R'} < e^{5B\eta\epsilon}.$$

And the bounds on $|R - \bar{L}|$ and $|\bar{R'} - L'|$ are as follows:

$$|R - \bar{L}| > e^{-12B\eta\epsilon} |R - L|, |\bar{R}' - L'| < e^{11B\eta\epsilon} |R' - L'|$$

So we have the privacy loss is bounded by:

$$\frac{|\bar{R} - \bar{L}|}{|\bar{R'} - L'|} > \frac{e^{-12B\eta\epsilon}|R - L|}{e^{11B\eta\epsilon}|R' - L'|} = e^{-23B\eta\epsilon - \epsilon}$$

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

This case is symmetric with the case where $x = \lfloor f(a') \rfloor_{\Lambda}$. It can also be split into 3 subcases by: $\lfloor f(a') \rfloor_{\Lambda} < 0$, $\lfloor f(a') \rfloor_{\Lambda} = 0$ and $\lfloor f(a') \rfloor_{\Lambda} > 0$. Without loss of generalization, we consider the worst case where the error propagate in the same direction, i.e. $\lfloor f(a') \rceil_{\Lambda} < 0$.

From this assumption, let $y_1 = x - (\frac{\Lambda}{2})$, $y_2 = x + (\frac{\Lambda}{2})$, we know $y_1 < 0$, $y_2 < 0$. Since $f(a) + 1 = \frac{\Lambda}{2}$ f(a'), we also have $\lfloor f(a) \rfloor < \lfloor f(a') \rfloor < 0$. So, we know s can only be -1 for input a but s can be 1 or -1 for input a'.

For input a', when s = 1, we have following derivations:

$$R'_{+} \Downarrow r_{+}, (R'_{+}, R'_{+})$$

$$\ln(R'_{+}) \Downarrow \textcircled{m}(r_{+}), (\ln(R'_{+})(1+\eta), \frac{\ln(R'_{+})}{1+\eta})$$

$$\frac{1}{\epsilon} \ln(R) \Downarrow \frac{1}{\epsilon} \otimes \textcircled{m}(r_{+}), (\frac{1}{\epsilon} \ln(R'_{+})(1+\eta)^{2}, \frac{1}{\epsilon} \frac{\ln(R'_{+})}{(1+\eta)^{2}})$$

$$\frac{f(a) + \frac{1}{\epsilon} \ln(R'_{+}) \Downarrow f(a) \oplus \frac{1}{\epsilon} \otimes \textcircled{m}(r_{+}), ((f(a) + \frac{1}{\epsilon} \ln(R'_{+})(1+\eta)^{2})(1+\eta), (f(a) + \frac{1}{\epsilon} \frac{\ln(R'_{+})}{(1+\eta)^{2}})/(1+\eta))}{\operatorname{Snap}_{\mathbb{R}}^{\prime}(a, 1, R'_{+}) \Downarrow \operatorname{Snap}_{\mathbb{F}}^{\prime}(a, 1, r_{+}), (err_{1}, err_{2})}$$

From soundness theorem, we have $err_1 \le y_2 \le err_2$. Then we can get following bounds for r:

$$R'_{+} = e^{\epsilon \left((y_2(1+\eta) - f(a'))(1+\eta)^2) \right)}, \ \bar{R'_{+}} = e^{\epsilon \frac{(\frac{y_2}{1+\eta} - f(a'))}{(1+\eta)^2}}.$$

Since $y_2 = \lfloor f(a) \rceil + \frac{\Lambda}{2}$, we have $e^{\epsilon \left((y_2 - f(a)) \right)} > 1$, so actually we know $R'_+ = R'_+ = 1$.

We can also derive the bound for
$$l$$
 in the same way as:
$$L'_{+} = e^{\epsilon \left((y_1(1+\eta) - f(a'))(1+\eta)^2) \right)}, \ \bar{L'_{+}} = e^{\epsilon \frac{(\frac{y_1}{1+\eta} - f(a'))}{(1+\eta)^2}}.$$

When
$$s=-1$$
, we can derive following bounds in the same way for l and r :
$$L'_{-}=e^{\epsilon\left((f(a')-y_2(1+\eta))(1+\eta)^2)\right)}, \ \bar{L'}_{-}=e^{\epsilon\frac{(f(a')-\frac{y_2}{1+\eta})}{(1+\eta)^2}}.$$

$$R'_{-} = e^{\epsilon \left((f(a') - y_1(1+\eta))(1+\eta)^2) \right)}, \ \bar{R'_{-}} = e^{\epsilon \frac{(f(a') - \frac{y_1}{1+\eta})}{(1+\eta)^2}}.$$

Since $y_1 = \lfloor f(a') \rceil - \frac{\Lambda}{2}$, we have $e^{\varepsilon \left((f(a') - y_1)) \right)} > 1$, so actually we know $R'_- = r'_- = 1$. For input a, we have only one case where s = -1, the following bound can be derived:

$$\underline{R} = e^{\epsilon \left(f(a) - (y_2(1+\eta))(1+\eta)^2 \right)}, \ \bar{R} = e^{\epsilon \frac{(f(a) - \frac{y_2}{1+\eta})}{(1+\eta)^2}}.$$

$$L = e^{\epsilon \left((f(a) - y_1(1+\eta))(1+\eta)^2 \right)}, \ \bar{L} = e^{\epsilon \frac{f(a) - \frac{y_1}{1+\eta}}{(1+\eta)^2}}.$$

We have following bounds on their ratios:

$$\frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{\bar{R'_+}}{R'_+} = e^{\epsilon \left(frac y_2 (1+\eta)^3 - \frac{f(a)}{(1+\eta)^2} - y_2 + f(a) \right)} < e^{3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - (1+\eta)^2 f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - f(a) - y_2 + f(a) - y_2 + f(a) \right)} > e^{-3\epsilon B\eta}, \\ \frac{R'_+}{R'_+} = e^{\epsilon \left((1+\eta)^3 y_2 - f(a) - y_2 + f(a) - y_2$$

The same bound for L'_{+} by substituting y_2 with y_1 , and similar bound for L, R.

$$\frac{R}{R} = e^{\epsilon \left((1+\eta)^2 f(a) - (1+\eta)^3 y_2 - f(a) + y_2 \right)} > e^{-2\epsilon B\eta}, \frac{\bar{R}}{R} = e^{\epsilon \left(\frac{f(a)}{(1+\eta)^2} - frac y_2 (1+\eta)^3 - f(a) + y_2 \right)} < e^{2\epsilon B\eta},$$

Using the bound on their ratios, we can get following bounds on $|\bar{R'_-} - L'_-|$ and $|\bar{R} - \bar{L}|$:

$$|\bar{R_{-}'} - L_{-}'| < e^{3\epsilon B\eta}R - e^{-3\epsilon B\eta}L < (R_{-}' - L_{-}')e^{7\epsilon B\eta}, |\bar{R} - \bar{L}| > e^{-2\epsilon B\eta}R - e^{2\epsilon B\eta}L > (R - L)e^{-5\epsilon B\eta}R - e^{2\epsilon B\eta}R - e^{2$$

Then we have the following bounds on privacy loss:

$$\frac{\bar{R} - \bar{L}}{2 - (\underline{L}'_{+} + \underline{L}'_{-})} > \frac{\bar{R} - \bar{L}}{\bar{R}'_{-} - \underline{L}'_{-}} > \frac{e^{-5\epsilon B\eta}(R - \underline{L})}{e^{7\epsilon B\eta}(R'_{-} - \underline{L}'_{-})} = e^{-12\epsilon B\eta - \epsilon}$$

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

This case can also be split into 3 subcases symmetric with the case where $x \in (-B, \lfloor f(a) \rfloor_{\Lambda})$:

subcase $\lfloor f(a') \rceil_{\Lambda} > 0 \lor \lfloor f(a') \rceil_{\Lambda} < 0 \land x \in (0, B)$

let $y_1 = x - \frac{\Lambda}{2}$, $y_2 = x + \frac{\Lambda}{2}$, we have $y_1, y_2 > 0$. The bounds derived for l, r and l', r' under input a and a' in this case are as follows:

$$\begin{split} & \underline{R}' = e^{\epsilon \left((f(a') - \frac{y_2}{1+\eta})(1+\eta)^2) \right)}, \ \bar{R}' = e^{\epsilon \frac{(f(a') - y_2(1+\eta))}{(1+\eta)^2}}. \\ & \underline{L}' = e^{\epsilon \left((f(a') - \frac{y_1}{1+\eta}))(1+\eta)^2) \right)}, \ \bar{L}' = e^{\epsilon \frac{(f(a') - y_1(1+\eta))}{(1+\eta)^2}}. \end{split}$$

For input *a*:

$$R = e^{\hat{\epsilon}((f(a) - \frac{y_2}{1+\eta})(1+\eta)^2)}, \, \bar{R} = e^{\hat{\epsilon}\frac{(f(a) - y_2(1+\eta))}{(1+\eta)^2}}.$$

$$\begin{split} & \underline{R} = e^{\epsilon \left((f(a) - \frac{y_2}{1+\eta})(1+\eta)^2) \right)}, \ \bar{R} = e^{\epsilon \frac{(f(a) - y_2(1+\eta))}{(1+\eta)^2}}. \\ & \underline{L} = e^{\epsilon \left((f(a) - \frac{y_1}{1+\eta})(1+\eta)^2) \right)}, \ \bar{L} = e^{\epsilon \frac{f(a) - y_1(1+\eta)}{(1+\eta)^2}}. \end{split}$$
 The bounds on their ratio are as follows:

$$\frac{R}{R} > e^{-3B\eta\epsilon}, \ \frac{\bar{R}}{R} < e^{3B\eta\epsilon}$$

And the bounds on $|R - \bar{L}|$ and $|\bar{R'} - L'|$ are as follows:

$$|\underline{R} - \overline{L}| > e^{-7B\eta\epsilon} |R - L|, |\bar{R'} - \underline{L'}| < e^{7B\eta\epsilon} |R' - L'|$$

So we have the privacy loss is bounded by:

$$\frac{|\underline{R} - \overline{L}|}{|\overline{R'} - \underline{L'}|} > \frac{e^{-7B\eta\epsilon}|R - L|}{e^{7B\eta\epsilon}|R' - L'|} = e^{-14B\eta\epsilon - \epsilon}$$

subcase $\lfloor f(a') \rceil_{\Lambda} < 0 \land x \in (\lfloor f(a') \rceil_{\Lambda}, 0)$

let $y_1 = x - \frac{\Lambda}{2}$, $y_2 = x - \frac{\Lambda}{2}$, we have $y_1, y_2 < 0$. The bounds derived for l, r in this case are as follows:

For input a':

$$\begin{split} & \underline{R'} = e^{\epsilon \left((f(a') - y_2(1+\eta))(1+\eta)^2) \right)}, \ \bar{R'} = e^{\epsilon \frac{(f(a') - \frac{y_2}{1+\eta})}{(1+\eta)^2}}. \\ & \underline{L'} = e^{\epsilon \left((f(a') - y_1(1+\eta))(1+\eta)^2) \right)}, \ \bar{L'} = e^{\epsilon \frac{(f(a') - \frac{y_1}{1+\eta})}{(1+\eta)^2}}. \end{split}$$

For input a

$$\begin{split} & \underline{R} = e^{\epsilon \left((f(a) - y_2(1+\eta))(1+\eta)^2) \right)}, \ \bar{R} = e^{\epsilon \frac{(f(a) - \frac{y_2}{1+\eta})}{(1+\eta)^2}}. \\ & \underline{L} = e^{\epsilon \left((f(a) - y_1(1+\eta))(1+\eta)^2) \right)}, \ \bar{L} = e^{\epsilon \frac{f(a) - \frac{y_1}{1+\eta}}{(1+\eta)^2}}. \end{split}$$

The bounds on their ratio are as follows:

$$\frac{R}{R} > e^{-5B\eta\epsilon}, \ \frac{R}{R} < e^{5B\eta\epsilon}$$

And the bounds on $|\underline{R} - \overline{L}|$ and $|\overline{R}' - \underline{L}'|$ are as follows:

$$|R - \bar{L}| > e^{-12B\eta\epsilon} |R - L|, |\bar{R}' - L'| < e^{11B\eta\epsilon} |R' - L'|$$

So we have the privacy loss is bounded by:

$$\frac{|\underline{R} - \overline{L}|}{|\overline{R'} - \underline{L'}|} > \frac{e^{-12B\eta\epsilon}|R - L|}{e^{11B\eta\epsilon}|R' - L'|} = e^{-23B\eta\epsilon - \epsilon}$$

subcase $\lfloor f(a') \rceil_{\Lambda} < 0 \land x = 0$

let $y_1 = x - \frac{\Lambda}{2}$, $y_2 = x - \frac{\Lambda}{2}$, we have $y_1 < 0$ and $y_2 > 0$. The bounds derived for l, r in this case are as follows:

For input a':

$$\underline{R'} = e^{\epsilon \left((f(a') - \frac{y_2}{1+\eta})(1+\eta)^2) \right)}, \ \bar{R'} = e^{\epsilon \frac{(f(a') - y_2(1+\eta))}{(1+\eta)^2}}.$$

$$\underline{L}' = e^{\epsilon \left((f(a') - y_1(1+\eta))(1+\eta)^2) \right)}, \ \underline{L}' = e^{\epsilon \frac{f(a') - \frac{y_1}{1+\eta}}{(1+\eta)^2}}.$$

For input *a*:

$$\underline{R} = e^{\epsilon \left((f(a) - \frac{y_2}{1+\eta})(1+\eta)^2) \right)}, \ \overline{R} = e^{\epsilon \frac{(f(a) - y_2(1+\eta))}{(1+\eta)^2}}.$$

$$\underline{L} = e^{\epsilon \left((f(a) - y_1(1+\eta))(1+\eta)^2) \right)}, \ \bar{L} = e^{\epsilon \frac{f(a) - \frac{y_1}{1+\eta}}{(1+\eta)^2}}.$$

The bounds on their ratio are as follows:

$$\frac{R}{R} > e^{-3B\eta\epsilon}, \ \frac{\bar{R}}{R} < e^{3B\eta\epsilon} \frac{L}{\bar{L}} > e^{-5B\eta\epsilon}, \ \frac{\bar{L}}{L} < e^{5B\eta\epsilon}$$

And the bounds on $|\underline{R} - \overline{L}|$ and $|\overline{R}' - \underline{L}'|$ are as follows:

$$|R - \bar{L}| > e^{-8B\eta\varepsilon} |R - L|, |\bar{R}' - L'| < e^{8B\eta\varepsilon} |R' - L'|$$

So we have the privacy loss is bounded by:

$$\frac{|\bar{R} - \bar{L}|}{|\bar{R'} - L'|} > \frac{e^{-8B\eta\epsilon}|R - L|}{e^{8B\eta\epsilon}|R' - L'|} = e^{-16B\eta\epsilon - \epsilon}$$

case x = B

We know s = -1, L = l = 0 and R = b, so we only need to estimate the right side range r in this case. The bounds derived for r, r' are as following:

$$\begin{split} & \underline{R} = e^{\epsilon \left((f(a) - \frac{x}{1+\eta})(1+\eta)^2) \right)}, \bar{R} = e^{\epsilon \frac{(f(a) - x(1+\eta))}{(1+\eta)^2}} \\ & \underline{R'} = e^{\epsilon \left((f(a') - \frac{x}{1+\eta})(1+\eta)^2) \right)}, \bar{R'} = e^{\epsilon \frac{(f(a') - x(1+\eta))}{(1+\eta)^2}} \end{split}$$

The privacy loss of $\mathsf{Snap}_{\mathbb{F}}(a)$ in this case is bounded by:

$$\frac{\frac{1}{2}(\underline{R}-0)}{\frac{1}{2}(\underline{R}'-0)} = e^{\varepsilon \left(\left((f(a) - \frac{x}{1+\eta})(1+\eta)^2 \right) \right) - \frac{(f(a') - x(1+\eta))}{(1+\eta)^2} \right)}$$

$$= e^{\varepsilon \left(f(a)(1+\eta)^2 - x(1+\eta) - \frac{f(a)}{(1+\eta)^2} + \frac{x}{(1+\eta)} \right)} (\star)$$

Since $1 + 2.1\eta > (1 + \eta)^2 > 1 + 2\eta$ and $\frac{1}{(1+\eta)^2} > 1 - 2\eta$, we have:

$$\begin{array}{ll} (\star) &> e^{\epsilon \left((1+2\eta) f(a) - \frac{\eta(\eta+2)}{1+\eta} x - \frac{1}{1+2\eta} (f(a)+1) \right)} \\ &= e^{\epsilon \left(\frac{4\eta(\eta+1)}{1+2\eta} f(a) - \frac{\eta(\eta+2)}{1+\eta} x - \frac{1}{1+2\eta} \right)} \\ &> e^{\epsilon \left(-B\eta \frac{4(\eta+1)}{1+2\eta} + \frac{(\eta+2)}{1+\eta} x - 1 \right)} \\ &> e^{\epsilon (-6\eta B - 1)} \end{array}$$

6 Syntax - V1

Following are the syntax of our system:

Expr. $e ::= x \mid r \mid c \mid F(D) \mid e * e \mid \circ (e) \mid \text{let } x \stackrel{\$}{\leftarrow} \mu \text{ in } e \mid \text{let } x = e_1 \text{ in } e_2$

Binary Operation * ::= $+ | - | \times | \div$

Unary Operation \circ ::= $\ln |-|[\cdot]| \operatorname{clamp}_{B}(\cdot)$

Value $v ::= r \mid c$

Distribution μ ::= unif | bernoulli

Error err ::= (e, e)

$$\frac{r \geq 0}{r \Rightarrow \left(\frac{r}{(1+\eta)}, r(1+\eta)\right)} \text{ VAL} \qquad \frac{r < 0}{r \Rightarrow \left(r(1+\eta), \frac{r}{(1+\eta)}\right)} \text{ VAL-NEG} \qquad \frac{r = \text{fl}(r)}{r \Rightarrow (r,r)} \text{ VAL-EQ}$$

$$\frac{\overline{f(D)} \Rightarrow (f(D), f(D))}{\overline{f(D)}} \text{ F(D)} \qquad \frac{\$ \mu \Rightarrow (\$ \mu, \$ \mu)}{\$ \mu \Rightarrow (\$ \mu, \$ \mu)} \text{ SAMPLE}$$

$$\frac{e^1 \Rightarrow (\underline{e}^1, \overline{e}^1) \qquad e^2 \Rightarrow (\underline{e}^2, \overline{e}^2) \qquad e^1 * e^2 \geq 0}{e^1 * e^2 \Rightarrow \left(\frac{\underline{e}^1, \underline{e}^1}{(1+\eta)}, (\overline{e}^1 * \overline{e}^2)(1+\eta)\right)} \text{ BOP} \qquad \frac{e^1 \Rightarrow (\underline{e}^1, \overline{e}^1) \qquad e^2 \Rightarrow (\underline{e}^2, \overline{e}^2) \qquad e^1 * e^2 < 0}{e^1 * e^2 \Rightarrow \left((\overline{e}^1 * \overline{e}^2)(1+\eta), \frac{\underline{e}^1 * \underline{e}^2}{(1+\eta)}\right)} \text{ BOP-NEG}$$

$$\frac{e \Rightarrow (\underline{e}, \overline{e}) \qquad \circ (e) \geq 0}{\circ (e) \Rightarrow \left(\frac{\circ (\underline{e})}{(1+\eta)}, (\circ (\overline{e}))(1+\eta)\right)} \text{ UOP} \qquad \frac{e \Rightarrow (\underline{e}, \overline{e}) \qquad \circ (e) < 0}{\circ (e) \Rightarrow \left((\circ (\underline{e}))(1+\eta), \frac{\circ (\overline{e})}{(1+\eta)}\right)} \text{ UOP-NEG}$$

Figure 5: Semantics of Transition for Expressions with Relative Floating Point Error

$$\frac{\mathtt{fl}(r) = c}{r \Downarrow c} \text{ FVAL} \qquad \frac{e^1 \Downarrow c^1 \qquad e^2 \Downarrow c^2 \qquad \mathtt{fl}(c^1 * c^2) = c}{e^1 * e^2 \Downarrow c} \text{ FBOP} \qquad \frac{e \Downarrow c', \qquad \mathtt{fl}(\circ(c')) = c}{\circ(e) \Downarrow c} \text{ FUOP}$$

Figure 6: Semantics of Evaluation in Floating Point Computation

7 Semantics - V1

The transition semantics with relative floating point computation error are shown in Figure. 5. The semantics are $e \Rightarrow (err)$, which means a real expression e can be transited in floating point computation with error bound err, η is the machine epsilon.

We assume the SAMPLE and F(D) semantics for floating point and real computation are the same. $\mu \downarrow \downarrow s$ ν represents ν is sampled from the distribution μ .

Theorem 3 (Soundness Theorem)

Given e where the transition $e \Rightarrow (\underline{e}, \overline{e})$ holds, then if e evaluates to c in floating point computation and

$$\frac{e^1 \Downarrow r^1 \qquad e^2 \Downarrow r^2 \qquad r^1 * r^2 = r}{e^1 * e^2 \Downarrow r} \text{ RBOP} \qquad \frac{e \Downarrow r', \qquad \circ(r') = r}{\circ(e) \Downarrow r} \text{ RUOP}$$

$$\frac{c \leftarrow \mu^{\diamond}}{\stackrel{\$}{\leftarrow} \mu \Downarrow c} \text{ SAMPLE} \qquad \qquad \frac{f(D) = c}{f(D) \Downarrow c} \text{ F(D)}$$

Figure 7: Semantics of Evaluation in Real Computation

 \underline{e} and \bar{e} evaluates to \underline{r} and \bar{r} in real computation, we have:

 $\underline{r} \leq c \leq \bar{r}$

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