# fn sample\_discrete\_laplace

#### Michael Shoemate

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This proof resides in "contrib" because it has not completed the vetting process.

Proves soundness of fn sample\_discrete\_laplace in mod.rs at commit 0be3ab3e6 (outdated<sup>1</sup>). This proof is an adaptation of subsection 5.2 of [CKS20].

## Vetting history

- Pull Request #519
- Pull Request #1134

# 1 Hoare Triple

#### Precondition

 $\mathtt{scale} \in \mathbb{Q} \land \mathtt{scale} > 0$ 

#### Pseudocode

```
def sample_discrete_laplace(scale) -> int:
    if scale == 0:
        return 0

inv_scale = recip(scale)

while True:
    sign = sample_standard_bernoulli()
    magnitude = sample_geometric_exp_fast(inv_scale) #

if sign or magnitude != 0: #
    if sign:
        return magnitude

else:
    return -magnitude
```

#### Postcondition

For any setting of the input parameter scale such that the given preconditions hold, sample\_discrete\_laplace either returns Err(e) due to a lack of system entropy, or Ok(out), where out is distributed as  $\mathcal{L}_{\mathbb{Z}}(0, scale)$ .

 $<sup>^{1}\</sup>mathrm{See}\ \mathrm{new}\ \mathrm{changes}\ \mathrm{with}\ \mathrm{git}\ \mathrm{diff}\ \mathrm{Obe3ab3e6..fd05a0e}\ \mathrm{rust/src/traits/samplers/cks20/mod.rs}$ 

#### 2 Proof

**Definition 2.1.** [BV17] (Discrete Laplace). Let  $\mu, \sigma \in \mathbb{R}$  with  $\sigma > 0$ . The discrete laplace distribution with location  $\mu$  and scale s is denoted  $\mathcal{L}_{\mathbb{Z}}(\mu, s)$ . It is a probability distribution supported on the integers and defined by

$$\forall x \in \mathbb{Z} \quad P[X = x] = \frac{e^{1/s} - 1}{e^{1/s} + 1} e^{-|x|/s} \quad \text{where } X \sim \mathcal{L}_{\mathbb{Z}}(\mu, s)$$

Assume the preconditions are met.

Lemma 2.2. sample\_discrete\_laplace only returns Err(e) when there is a lack of system entropy.

Proof. By the non-negativity precondition on scale, the precondition on sample\_geometric\_exp\_fast is met. By the definitions of sample\_geometric\_exp\_fast and sample\_standard\_bernoulli, an error is only returned when there is a lack of system entropy. The only source of errors is from the invocation of these functions, therefore sample\_discrete\_gaussian only returns Err(e) when there is a lack of system entropy.

We now condition on not returning an error, and establish some helpful lemmas.

**Lemma 2.3.** [CKS20] Let  $B \sim Bernoulli(1/2)$  and  $Y \sim Geometric(1 - e^{-1/s})$  for some s > 0. Then  $P[(B,Y) \neq (\top,0)] = \frac{1}{2}(e^{-1/s} + 1)$ .

Proof.

$$\begin{split} P[(B,Y) \neq (\top,0)] &= P[B = \top, Y > 0] + P[B = \bot] & \text{by LOTP} \\ &= P[B = \top] P[Y > 0] + P[B = \bot] & \text{by independence of B, Y} \\ &= \frac{1}{2} e^{-1/s} + \frac{1}{2} \\ &= \frac{1}{2} (e^{-1/s} + 1) \end{split}$$

**Lemma 2.4.** [CKS20] Given random variables  $B \sim Bernoulli(1/2)$  and  $Y \sim Geometric(1-e^{-1/s})$ , define  $X|_{B=\top} = Y$ , and  $X|_{B=\bot} = -Y$ . If  $(B,Y) \neq (\top,0)$ , then  $X \sim \mathcal{L}_{\mathbb{Z}}(0,scale)$ . That is,  $P[X = x|(B,Y) \neq (\top,0)] = \frac{e^{1/s}-1}{e^{1/s}+1}e^{-|x|/s}$  for any  $x \in \mathbb{Z}$ .

Proof.

$$P[X = x | (B, Y) \neq (\top, 0)] = \frac{P[X = x, (B, Y) \neq (\top, 0)]}{P[(B, Y) \neq (\top, 0)]}$$

$$= \frac{P[X = |x|, B = \mathbb{I}[x < 0]]}{P[(B, Y) \neq (\top, 0)]} \qquad \text{since } x = \pm y$$

$$= \frac{P[X = |x|]P[B = \mathbb{I}[x < 0]]}{P[(B, Y) \neq (\top, 0)]} \qquad \text{by independence of B, Y}$$

$$= \frac{P[X = |x|]\frac{1}{2}}{\frac{1}{2}(e^{-1/s} + 1)} \qquad \text{by 2.3}$$

$$= \frac{1 - e^{-1/s}}{1 + e^{-1/s}}e^{-|x|/s}$$

$$= \frac{e^{1/s} - 1}{e^{1/s} + 1}e^{-|x|/s}$$

**Lemma 2.5.** If the outcome of sample\_discrete\_laplace is Ok(out), then out is distributed as  $\mathcal{L}_{\mathbb{Z}}(0, scale)$ .

Proof. In the 2.2 proof, it was established that the preconditions on sample\_geometric\_exp\_fast are met. therefore magnitude on line 9 is distributed as  $Geometric(1-e^{-1/scale})$ . Similarly, by the definition of sample\_standard\_bernoulli, sign is distributed according to Bernoulli(p=1/2). The branching logic from line 11 on satisfies the procedures described in 2.4. Therefore, by 2.4, out is distributed as  $\mathcal{L}_{\mathbb{Z}}(0,scale)$ .

Proof. 1 holds by 2.2 and 2.5.	

### References

- [BV17] Victor Balcer and Salil P. Vadhan. Differential privacy on finite computers. CoRR, abs/1709.05396, 2017.
- [CKS20] Clément L. Canonne, Gautam Kamath, and Thomas Steinke. The discrete gaussian for differential privacy. *CoRR*, abs/2004.00010, 2020.