NoisePrivacyMap<L2Distance<RBig>, ZeroConcentratedDivergence> for ZExpFamily<2>

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

Proves soundness of the implementation of NoisePrivacyMap for ZExpFamily<2> in mod.rs at commit f5bb719 (outdated1).

1 Hoare Triple

Precondition

Compiler-Verified

 ${\tt NoisePrivacyMap}$ is parameterized as follows:

- MI, the input metric, is of type L2Distance<RBig>
- MO, the output measure, is of type ZeroConcentratedDivergence

User-Verified

None

Pseudocode

```
# analogous to impl NoisePrivacyMap<L2Distance<RBig>, ZeroConcentratedDivergence> for
      ZExpFamily <1> in Rust
  class ZExpFamily2:
      def noise_privacy_map(
          self, _input_metric: L2Distance[RBig], _output_measure: ZeroConcentratedDivergence
      ) -> PrivacyMap[L2Distance[RBig], ZeroConcentratedDivergence]:
          scale = self.scale
          if scale < RBig.ZERO: #</pre>
               raise "scale must be non-negative"
          def privacy_map(d_in: RBig):
10
11
               if d_in < RBig.ZERO: #</pre>
                   raise "sensitivity must be non-negative"
12
13
               if d_in.is_zero(): #
14
15
                   return 0.0
16
17
               if scale.is_zero(): #
                   return float("inf")
18
```

 $^{^1\}mathrm{See}$ new changes with git diff f5bb719..3d6aa4f rust/src/measurements/noise/distribution/gaussian/mod.rs

```
return f64.inf_cast((d_in / scale).pow(2) / rbig(2)) #

return PrivacyMap.new_fallible(privacy_map)
```

Postcondition

Theorem 1.1. Given a distribution self, returns Err(e) if self is not a valid distribution. Otherwise the output is Ok(privacy_map) where privacy_map observes the following:

Define function(x) = x + Z where Z is a vector of iid samples from self.

For every pair of elements x, x' in VectorDomain<AtomDomain<IBig>>, and for every pair (d_in, d_out), where d_in has the associated type for input_metric and d_out has the associated type for output_measure, if x, x' are d_in-close under input_metric, privacy_map(d_in) does not raise an exception, and privacy_map(d_in) \leq d_out, then function(x), function(x') are d_out-close under output_measure.

Proof. Line 7 rejects self if self does not represent a valid distribution, satisfying the error conditions of the postcondition.

We now construct the privacy map. First consider the extreme values of the scale and sensitivity parameters. The sensitivity d_in, a bound on distances, must not be negative, as checked on line 11. In the case where sensitivity is zero (line 14), the privacy loss is zero, regardless the choice of scale parameter (even zero). This is because the privacy loss when adjacent datasets are always identical is zero. Otherwise, in the case where the scale is zero, the privacy loss is infinite. To avoid a rational division overflow, line 17 returns infinity.

By line 20, both the sensitivity and scale are positive rationals. Recall Theorem 14 from [CKS20].

Theorem 1.2 (Multivariate Discrete Gaussian Satisfies Concentrated Differential Privacy). Let $\sigma_1, \ldots, \sigma_d > 0$ and $\varepsilon > 0$. Let $q: \mathcal{X}^n \to \mathbb{Z}^d$ satisfy $\sum_{j \in [d]} (q_j(x) - q_j(x'))^2 / \sigma_j^2 \leq \varepsilon^2$ for all $x, x' \in \mathcal{X}^n$ differing on a single entry. Define a randomized algorithm $M: \mathcal{X}^n \to \mathbb{Z}^d$ by M(x) = q(x) + Y where $Y_j \leftarrow \mathcal{N}_{\mathbb{Z}}(0, \sigma_j^2)$ independently for all $j \in [d]$. Then M satisfies $\frac{1}{2}\varepsilon^2$ -concentrated differential privacy.

Assuming that $\sigma_1, \ldots, \sigma_d = \sigma$, and re-defining q(x) as x and q(x') as x', then if $||x - x'||_2 / \sigma \le \varepsilon$ then M satisfies $\frac{1}{2}\varepsilon^2$ -concentrated differential privacy.

Therefore, for all $\alpha > 1$, $D_{\alpha}(M(x), M(x')) \leq \alpha \cdot (\mathtt{d_in}/\sigma)^2/2$.

References

[CKS20] Clément L. Canonne, Gautam Kamath, and Thomas Steinke. The discrete gaussian for differential privacy. CoRR, abs/2004.00010, 2020.