

# fn sample\_discrete\_laplace

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December 5, 2025

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Proves soundness of `fn sample_discrete_laplace` in `mod.rs` at commit `0be3ab3e6` (outdated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

`scale ∈ ℚ ∧ scale > 0`

### Pseudocode

```
1 def sample_discrete_laplace(scale) -> int:
2     if scale == 0:
3         return 0
4
5     inv_scale = recip(scale)
6
7     while True:
8         sign = sample_standard_bernoulli()
9         magnitude = sample_geometric_exp_fast(inv_scale) #
10
11        if sign or magnitude != 0: #
12            if sign:
13                return magnitude
14            else:
15                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>See new changes with `git diff 0be3ab3e6..615497b 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.  $\square$

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

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

*Proof.*

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

$\square$

**Lemma 2.4.** [CKS20] Given random variables  $B \sim \text{Bernoulli}(1/2)$  and  $Y \sim \text{Geometric}(1 - e^{-1/s})$ , define  $X|_{B=\top} = Y$ , and  $X|_{B=\perp} = -Y$ . If  $(B, Y) \neq (\top, 0)$ , then  $X \sim \mathcal{L}_{\mathbb{Z}}(0, \text{scale})$ . 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.*

$$\begin{aligned} P[X = x | (B, Y) \neq (\top, 0)] &= \frac{P[X = x, (B, Y) \neq (\top, 0)]}{P[(B, Y) \neq (\top, 0)]} \\ &= \frac{P[X = |x|, B = \mathbb{I}[x < 0]]}{P[(B, Y) \neq (\top, 0)]} && \text{since } x = \pm y \\ &= \frac{P[X = |x|]P[B = \mathbb{I}[x < 0]]}{P[(B, Y) \neq (\top, 0)]} && \text{by independence of } B, Y \\ &= \frac{P[X = |x|]\frac{1}{2}}{\frac{1}{2}(e^{-1/s} + 1)} && \text{by 2.3} \\ &= \frac{1 - e^{-1/s}}{1 + e^{-1/s}} e^{-|x|/s} \\ &= \frac{e^{1/s} - 1}{e^{1/s} + 1} e^{-|x|/s} \end{aligned}$$

$\square$

**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  $\mathcal{L}_{\mathbb{Z}}(0, scale)$ .  $\square$

*Proof.* 1 holds by 2.2 and 2.5.  $\square$

## 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.