# impl InverseCDF for CanonicalRV

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

Proves soundness of the implementation of InverseCDF for CanonicalRV.

The implementation computes the inverse CDF of the canonical noise random variable.

# 1 Hoare Triple

# Preconditions

## Compiler-verified

- Argument self of type CanonicalRV.
- Argument uniform of type RBig.
- Argument refinements of type usize.
- Generic R implements ODPRound which denotes the rounding mode, either up or down.

#### **Human-verified**

Argument uniform is in [0,1].

### Pseudocode

```
class InverseCDF(CanonicalRV):
    # type Edge = RBig

def inverse_cdf(self, uniform: RBig, _refinements: usize, _R) -> RBig | None:
    f_inv = quantile_cnd(uniform, self.tradeoff, self.fixed_point) #
    return f_inv * self.scale + self.shift
```

#### Postcondition

Theorem 1.1. Given a random variable self (of type CanonicalRV), the algorithm returns Some(out) where out is the inverse cumulative distribution function of CanonicalRV (which includes a rescale and shift) evaluated at uniform with error in direction R, or None.

The error between out and the exactly-computed CDF decreases monotonically as refinements increases.

*Proof.* By the definition of CanonicalRV,

- self.tradeoff is a symmetric nontrivial tradeoff function
- self.fixed\_point is the fixed point of self.tradeoff, where tradeoff(fixed\_point) = fixed\_point.

Therefore the preconditions of quantile\_cnd are met, so f\_inv on line 5 is a sample from the canonical noise distribution with shift of zero and scale of one.

The function then returns the outcome, scaled by self.scale and shifted by self.shift.

Computing  $F_f^{-1}$ , rescaling and shifting are exact via fractional arithmetic, so making use of refinements is not necessary, as the error in computing the inverse CDF is already zero, satisfying the monotonicity property of the error.