fn make_select_private_candidate

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

Proves soundness of make_select_private_candidate in mod.rs at commit f5bb719 (outdated¹).

make_select_private_candidate returns a Measurement that returns a release from measurement whose score is above threshold, or may fail and return nothing.

1 Hoare Triple

Precondition

Compiler-verified

- Generic DI (input domain) is a type with trait Domain.
- Generic MI (input metric) is a type with trait Metric.
- MetricSpace is implemented for (DI, MI). Therefore MI is a valid metric on DI.
- Argument measurement is a measurement whose output metric is MaxDivergence, and releases a tuple (f64, T0), where T0 is some arbitrary type.
- Argument stop_probability is of type f64.
- Argument threshold is of type f64.

User-verified

None

Pseudocode

```
def make_select_private_candidate(
    measurement: Measurement,
    stop_probability: float,
    threshold: float,
) -> Measurement:
    if not 0 <= stop_probability < 1: #
        raise "stop_probability must be in [0, 1)"

if not threshold.is_finite():
        raise "threshold must be finite"

scale = None
    if stop_probability > 0.0:
```

¹See new changes with git diff f5bb719..c9d3d35 rust/src/combinators/select_private_candidate/mod.rs

```
ln_cp = (1.0).neg_inf_sub(stop_probability).inf_ln()
14
15
           scale = ln_cp.recip().neg().into_rational() #
16
17
      def function(arg):
           remaining_iterations = None
18
           if scale is not None:
19
               remaining_iterations = UBig.ONE + sample_geometric_exp_fast(scale) #
20
21
           while True:
               score, output = measurement(arg)
23
24
               if score >= threshold:
25
                   return score, output
26
27
               if remaining_iterations is not None:
28
                   remaining_iterations -= UBig.ONE
29
                   if remaining_iterations == UBig.ZERO:
30
                        return None
31
32
      return Measurement (
33
           input_domain=measurement.input_domain,
34
35
           input_metric=measurement.input_metric,
           output_measure=measurement.output_measure,
36
37
           function=function,
           privacy_map=lambda d_in: measurement.map(d_in).inf_mul(2),
38
```

Postcondition

Theorem 1.1. For every setting of the input parameters (measurement, stop_probability, threshold, DI, MI, TO) to make_select_private_candidate such that the given preconditions hold, make_select_private_candidate raises an exception (at compile time or run time) or returns a valid measurement. A valid measurement has the following property:

1. (Privacy guarantee). For every pair of elements x, x' in input_domain 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.

2 Proofs

This section shows that the pseudocode implements Theorem 3.1 in [1], where stop_probability is γ and threshold is τ .

Theorem 2.1. The function pseudocode is equivalent to Algorithm 1 in [1].

Proof. scale is $-1/\ln(1-\gamma)$, with arithmetic conservatively rounded down. The rounding down corresponds to higher effective stop probability. A higher effective stop probability results in a lower effective privacy usage ϵ_0 . This means the advertised privacy loss is a conservative overestimate.

Since γ is restricted to [0,1) by 6, scale is non-negative. Therefore in 20, the precondition of sample_geometric_exp_fast is satisfied. In Algorithm 1, the mechanism is invoked once before potentially terminating, so one is added to the sample. remaining_iterations, a sample from the shifted geometric distribution, is then equivalent to a count of the number of coin flips made until sampling one heads, as is used in Algorithm 1.

We then only run as many iterations as has been sampled, as in Algorithm 1. In the case where T is infinity and γ is zero, then the algorithm only terminates when score exceeds threshold.

If the measurement releases a score of NaN, then this is effectively treated as a score below negative infinity, as NaN will never compare greater than the threshold.

Otherwise, the rest of the algorithm is evidently equivalent. \Box Theorem 2.2. make_select_private_candidate is consistent with Theorem 3.1 of [1]. Proof. Since there is no limit on iterations, ϵ_0 is zero. By 2.1, the function is equivalent to Algorithm 1, so we can claim parts a-e of Theorem 3.1. Since measurement is a valid measurement, then we know that it satisfies ϵ_1 -DP. The privacy map returns $2\epsilon_1 + \epsilon_0$ with arithmetic rounded conservatively up, which is consistent with part b in Theorem 3.1.

(Privacy guarantee.) By 2.2, assuming correctness of Theorem 3.1 part b in [1], then for every pair of elements $x, x' \in \text{input_domain}$ and every $d_{MI}(x, x') \leq \text{d_in}$ with $\text{d_in} \geq 0$, if x, x' are d_in-close then function(x), function(x') are privacy_map(d_in)-close under output_measure (the Max-Divergence).

References

[1] Jingcheng Liu and Kunal Talwar. Private selection from private candidates, 2018.