fn accuracy_to_discrete_laplacian_scale

Michael Shoemate

October 13, 2022

This document contains materials associated with accuracy_to_discrete_laplacian_scale. By discrete_laplacian_scale_to_accuracy, the relationship between α , a and scale, is:

$$1 - \alpha = \frac{\sum_{y=0}^{a-1} (1 + 1[y=0]) e^{-(y/s)^2/2}}{\sum_{z \in \mathbb{Z}} e^{-(z/s)^2/2}}$$

There unfortunately isn't a closed-form expression for s. The algorithm conducts a binary search, with an upper bound provided by $accuracy_to_laplacian_scale$, to find the smallest s such that

$$1 - \alpha \ge \frac{\sum_{y=0}^{a-1} (1 + 1[y=0]) e^{-(y/s)^2/2}}{\sum_{z \in \mathbb{Z}} e^{-(z/s)^2/2}}$$