Old proof for the stability guarantee of fn make_clamp

Sílvia Casacuberta

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

Salil suggested introducing the definition of row transform and adding a general lemma for its stability guarantee, as shown in Section 3.3 in "List of definitions used in the proofs". However, we keep the longer old proof (case-by-case) for completeness, and in case any issues arise when revising the definition and theorems relating to row transforms

Proof. (Stability guarantee). Throughout the stability guarantee proof, we can assume that function(v) and function(w) are in the correct output domain, by the appropriate output domain property shown above.

Since by assumption $\operatorname{Map}(\mathtt{d_in}) \leq \mathtt{d_out}$, by the make_clamp stability map, we have that $\mathtt{d_in} \leq \mathtt{d_out}$. Moreover, v, w are assumed to be $\mathtt{d_in}$ -close. By the definition of the symmetric difference metric, this is equivalent to stating that $d_{Sym}(v, w) = |\operatorname{MultiSet}(v)\Delta\operatorname{MultiSet}(w)| \leq \mathtt{d_in}$.

Let \mathcal{X} be the domain of all elements of type T. By applying the histogram notation, it follows that

$$d_{Sym}(v,w) = \|h_v - h_w\|_1 = \sum_{z \in \mathcal{X}} |h_v(z) - h_w(z)| \leq \texttt{d_in} \leq \texttt{d_out}.$$

We now consider $\operatorname{MultiSet}(\operatorname{function}(v))$ and $\operatorname{MultiSet}(\operatorname{function}(w))$. For each element $z \in \operatorname{MultiSet}(v) \cup \operatorname{MultiSet}(w)$, where z has type T, if $z \in \operatorname{MultiSet}(v) \Delta \operatorname{MultiSet}(w)$, we will assume wlog that $z \in \operatorname{MultiSet}(v) \setminus \operatorname{MultiSet}(w)$. We consider the following cases:

1. $z > \mathtt{U}$ or $z < \mathtt{L}$: then, in the former case, $\mathtt{clamp}(z) = \mathtt{U}$. First consider the case when $z \in \mathtt{MultiSet}(v) \cup \mathtt{MultiSet}(w)$ with the same multiplicity in both multisets. Then, $|h_{\mathtt{function}(v)}(z) - h_{\mathtt{function}(w)}(z)| = 0$ because we have both $h_{\mathtt{function}(v)}(z) = 0$ and $h_{\mathtt{function}(w)}(z) = 0$. Thus the sum

$$\sum_{z \in \mathcal{X}} |h_{\texttt{function}(v)}(z) - h_{\texttt{function}(w)}(z)|$$

remains invariant, because the quantity $|h_v(z) - h_w(z)|$ is added to $|h_{\text{function}(v)}(\mathtt{U}) - h_{\text{function}(w)}(\mathtt{U})|$, given that $\text{clamp}(z) = \mathtt{U}$.

Suppose z has multiplicity $k_v \geq 0$ in MultiSet(v) and multiplicity $k_w \geq 0$ in MultiSet(w), where $k_v \neq k_w$. After considering z, the value $h_{\mathtt{function}(v)}(\mathtt{U})$ becomes $h_{\mathtt{function}(v)}(\mathtt{U}) + k_v$, and $h_{\mathtt{function}(w)}(\mathtt{U})$ becomes $h_{\mathtt{function}(w)}(\mathtt{U}) + k_w$. Hence the quantity $|h_{\mathtt{function}(v)}(\mathtt{U}) - h_{\mathtt{function}(w)}(\mathtt{U})|$ increases by at most $|h_v(z) - h_w(z)|$, since, by the triangle inequality,

$$\begin{split} &|(h_{\texttt{function}(v)}(\mathtt{U})+k_v)-(h_{\texttt{function}(w)}(\mathtt{U})+k_w)| \leq \\ &\leq |h_{\texttt{function}(v)}(\mathtt{U})-h_{\texttt{function}(w)}(\mathtt{U})|+|k_v-k_w| = \\ &= |h_{\texttt{function}(v)}(\mathtt{U})-h_{\texttt{function}(w)}(\mathtt{U})|+|h_v(z)-h_w(z)|. \end{split}$$

¹Note that there is a bijection between multisets and histograms, which is why the proof can be carried out with either notion. For further details, please consult https://www.overleaf.com/project/60d214e390b337703d200982.

The same argument applies whenever $z < L.^2$

2. $z \in (L, U)$: then, $\operatorname{clamp}(z) = z$. Since $h_v(z) = h_{\operatorname{function}(v)}(z)$ and $h_v(w) = h_{\operatorname{function}(w)}(z)$, it follows that $|h_v(z) - h_w(z)| = |h_{\operatorname{function}(v)}(z) - h_{\operatorname{function}(w)}(z)|$. Hence the histogram count, i.e., the quantity

$$\sum_{z \in \mathcal{X}} |h_{\texttt{function}(v)}(z) - h_{\texttt{function}(w)}(z)|,$$

remains invariant.

3. z = U or z = L: in the former case, clamp(z) = U. If $z \in MultiSet(v) \cup MultiSet(w)$ with the same multiplicity in both multisets, then the histogram count remains invariant under the addition of element z. Otherwise, if $z \in MultiSet(v) \setminus MultiSet(w)$, or if z is in their union but with different multiplicity, then element z can increase the quantity $|h_{function(v)}(U) - h_{function(w)}(U)|$ by at most $|h_v(z) - h_w(z)|$, following the same reasoning with the triangle inequality as in case 2.

The same argument applies whenever z = L.

By aggregating the three cases above, we conclude that

$$\sum_{z \in \mathcal{X}} |h_{\texttt{function}(v)}(z) - h_{\texttt{function}(w)}(z)| \le \sum_{z \in \mathcal{X}} |h_v(z) - h_w(z)|.$$

By the initial assumptions, we recall that $d_{in} \leq d_{out}$, and that v, w are d_{in} -close. Then,

$$\sum_{z \in \mathcal{X}} |h_{\mathtt{function}(v)}(z) - h_{\mathtt{function}(w)}(z)| \leq \sum_{z \in \mathcal{X}} |h_v(z) - h_w(z)| \leq \mathtt{d_in} \leq \mathtt{d_out}.$$

Therefore,

 $|MultiSet(function(v))\Delta MultiSet(function(w))| \leq d_out,$

as we wanted to show. \Box

²The first subcase discussed here, i.e., when $k_v = k_w$, is also proven by the triangle inequality expression above, but it seemed clean to separate the case where the total sum remains invariant.