fn sample_discrete_laplace

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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 (outdated¹). This proof is an adaptation of subsection 5.2 of [CKS20].

Vetting history

- Pull Request #519
- Pull Request #1134

1 Hoare Triple

Precondition

 $\mathtt{scale} \in \mathbb{Q} \land \mathtt{scale} > 0$

Pseudocode

```
def sample_discrete_laplace(scale) -> int:
    if scale == 0:
        return 0

inv_scale = recip(scale)

while True:
    sign = sample_standard_bernoulli()
    magnitude = sample_geometric_exp_fast(inv_scale) #

if sign or magnitude != 0: #
    if sign:
        return magnitude
else:
    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 $\mathcal{L}_{\mathbb{Z}}(0, scale)$.

 $^{^{1}\}mathrm{See}\ \mathrm{new}\ \mathrm{changes}\ \mathrm{with}\ \mathsf{git}\ \mathsf{diff}\ \mathsf{Obe3ab3e6..7b6eb5e}\ \mathrm{rust/src/traits/samplers/cks20/mod.rs}$

2 Proof

Definition 2.1. [BV17] (Discrete Laplace). Let $\mu, \sigma \in \mathbb{R}$ with $\sigma > 0$. The discrete laplace distribution with location μ 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.

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

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

Proof.

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

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

$$P[X = x | (B, Y) \neq (\top, 0)] = \frac{P[X = x, (B, Y) \neq (\top, 0)]}{P[(B, Y) \neq (\top, 0)]}$$

$$= \frac{P[X = |x|, B = \mathbb{I}[x < 0]]}{P[(B, Y) \neq (\top, 0)]} \qquad \text{since } x = \pm y$$

$$= \frac{P[X = |x|]P[B = \mathbb{I}[x < 0]]}{P[(B, Y) \neq (\top, 0)]} \qquad \text{by independence of B, Y}$$

$$= \frac{P[X = |x|]\frac{1}{2}}{\frac{1}{2}(e^{-1/s} + 1)} \qquad \text{by 2.3}$$

$$= \frac{1 - e^{-1/s}}{1 + e^{-1/s}}e^{-|x|/s}$$

$$= \frac{e^{1/s} - 1}{e^{1/s} + 1}e^{-|x|/s}$$

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

| Proof. 1 holds by 2.2 and 2.5. | |
|--------------------------------|--|

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.