fn sample_geometric_exp_slow

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

Proves soundness of fn sample_geometric_exp_slow in mod.rs at commit 0be3ab3e6 (outdated¹). This proof is an adaptation of subsection 5.2 of [CKS20].

Vetting history

• Pull Request #519

1 Hoare Triple

Precondition

 $\mathbf{x} \in \mathbb{Q} \wedge \mathbf{x} > 0$

Pseudocode

Postcondition

For any setting of the input parameter x such that the given preconditions hold, sample_geometric_exp_slow either returns Err(e) due to a lack of system entropy, or Ok(out), where out is distributed as Geometric(1 - exp(-x)).

2 Proof

Assume the preconditions are met.

Lemma 2.1. sample_geometric_exp_slow only returns Err(e) when there is a lack of system entropy.

Proof. The preconditions on x satisfy the preconditions on sample_bernoulli_exp, so by its definition, it only returns an error if there is a lack of system entropy. The only source of errors is from this function, therefore sample_geometric_exp_slow only returns Err(e) when there is a lack of system entropy.

 $^{^{1}\}mathrm{See}\ \mathrm{new}\ \mathrm{changes}\ \mathrm{with}\ \mathtt{git}\ \mathtt{diff}\ \mathtt{Obe3ab3e6..d86cb8d}\ \mathtt{rust/src/traits/samplers/cks20/mod.rs}$

Theorem 2.2. [CKS20] If the outcome of sample_geometric_exp_slow is Ok(out), then out is distributed as Geometric(1 - exp(-x)). That is, $P[\text{out} = k] = exp(-x)(1 - exp(-x))^k$

Proof. The distribution of the i^{th} boolean returned on line 4 is $B_i \sim Bernoulli(exp(x))$, because the preconditions on x satisfy the preconditions for sample_bernoulli_exp.

$$\begin{split} P[\mathsf{out} = k] &= P[B_1 = B_2 = \ldots = B_k = \bot \land B_{k+1} = \top] \\ &= P[B_{k+1} = \top] \prod_{i=1}^k P[B_i = \bot] \\ &= exp(-x)(1 - exp(-x))^k \end{split} \qquad \text{All } B_i \text{ are independent.}$$

Proof. 1 holds by 2.1 and 2.2.

References

[CKS20] Clément L. Canonne, Gautam Kamath, and Thomas Steinke. The discrete gaussian for differential privacy. *CoRR*, abs/2004.00010, 2020.