trait impl PSRN for TulapPSRN

Yu-Ju Ku, Jordan Awan, Aishwarya Ramasethu, Michael Shoemate July 17, 2024

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

Proves soundness of TulapPSRN.

edge accepts parameter self, containing the state of the Tulap sampler and R specifying the rounding mode.

This implementation is susceptible to floating-point vulnerabilities.

Warning 1 (Code is not constant-time). The implementation of edge uses procedures that are vulnerable to timing attacks.

PR History

• Pull Request #1126

1 Hoare Triple

Preconditions

- Variable self is of type TulapPSRN.
- Generic R denotes the rounding mode, one of "up" or "down".

Pseudocode

```
class TulapPSRN(object):
      def __init__(self, shift, epsilon, delta) -> None:
          self.shift = shift
          self.exp_eps = Fraction(epsilon.neg_inf_exp())
          self.exp_neg_eps = Fraction((-epsilon).inf_exp())
          self.c = (1 - delta) / (1 + self.exp_eps)
          self.delta = delta
          self.uniform = UniformPSRN()
          if c >= 0.5:
11
12
              raise ValueError("c must be less than 1/2")
13
      def q_cnd(self, unif) -> Fraction | None: # CND quantile function for f
14
15
              return self.q_cnd(1 - self.f(unif)) - 1
```

```
elif unif <= 1 - self.c: # the linear function
   num = unif - 1 / 2</pre>
17
18
                den = 1 - 2 * self.c
19
                if den.is_zero():
21
                    return
               return num / den
22
23
           else:
                return self.q_cnd(self.f(1 - unif)) + 1
24
      def f(self, unif):
26
27
           t1 = 1 - self.delta - self.exp_eps * unif
           t2 = self.exp_neg_eps * (1 - self.delta - unif)
28
           return max(t1, t2, 0)
29
30
      def edge(self, R):
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           return self.q_cnd(self.uniform.edge(R)) + self.shift
32
33
       def refine(self):
34
35
           self.uniform.refine()
36
37
       def refinements(self):
           return self.uniform.refinements()
```

Postcondition

edge returns an estimate of the true Tulap sample, a distribution with CDF defined in make_tulap.

2 Proof

Proof. The cdf of Tulap(0, b, q) is

$$F_N(x) = \begin{cases} 0 & F_{N_0}(x) < q/2\\ \frac{F_{N_0}(x) - q/2}{1 - q} & q/2 \le F_{N_0}(x) \le 1 - q/2\\ 1 & F_{N_0}(x) > 1 - q/2. \end{cases}$$

By inspection, the fixed point of $f_{\epsilon,\delta}$ is $c = \frac{1-\delta}{1+e^{\epsilon}}$. It is easy to verify that $F_N(x) = c(1/2-x) + (1-c)(x+1/2)$ for $x \in (-1/2, 1/2)$.

The function then uses the inverse transform of a sample of a uniform RV to sample a Tulap RV centered at zero. The function then returns the value, shifted by self.shift.