fn quantile_cnd

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

Compute the quantile of a canonical noise distribution, as specified by a tradeoff function f.

1 Hoare Triple

Preconditions

Compiler-verified

- Argument uniform of type RBig
- Argument f, a function from RBig to RBig
- Argument c of type RBig

User-verified

- Argument uniform is in [0,1]
- Argument f is a symmetric nontrivial tradeoff function
- Argument c is the fixed point of f, where f(c) = c

Pseudocode

```
def quantile_cnd(
   uniform: RBig, f: Callable[[RBig], RBig], c: RBig

) -> RBig | None:
   if uniform < c:
        return quantile_cnd(RBig(1) - f(uniform), f, c) - RBig(1)

elif uniform <= RBig(1) - c: # the linear function
   num = uniform - RBig(1, 2)
   den = RBig(1) - RBig(2) * c

   if den.is_zero():
        return
   return
   return num / den

else:
   return quantile_cnd(f(RBig(1) - uniform), f, c) + RBig(1)</pre>
```

Postcondition

Theorem 1.1. Evaluates the quantile function $F_f^{-1}(u)$ as defined in Proposition F.6 of Awan and Vadhan 2023.

Proof. We start by defining $F_f(\cdot)$:

Definition 1.2 (Awan and Vadhan 2023, Definition 3.7). Let f be a symmetric nontrivial tradeoff function, and let $c \in [0, 1/2)$ be the unique fixed point of f: f(c) = c. We define $F_f : \mathbb{R} \to \mathbb{R}$ as

$$F_f(x) = \begin{cases} f(1 - F_f(x+1)) & x < -1/2 \\ c \cdot (1/2 - x) + (1 - c)(x+1/2) & -1/2 \le x \le 1/2 \\ 1 - f(F_f(x-1)) & x > 1/2. \end{cases}$$
 (1)

The preconditions for quantile_cnd satisfy the preconditions for this definition. The quantile function $F_f^{-1}(u)$ is defined in the following lemma.

Proposition 1 (Awan and Vadhan 2023, Proposition F.6). The quantile function $F_f^{-1}:(0,1)\to\mathbb{R}$ for F_f can be expressed as

$$F_f^{-1}(u) = \begin{cases} F_f^{-1}(1 - f(u)) - 1 & u < c \\ \frac{u - 1/2}{1 - 2c} & c \le u \le 1 - c \\ F_f^{-1}(f(1 - u)) + 1 & u > 1 - c, \end{cases}$$
 (2)

where c is the unique fixed point of f. Furthermore, for any $u \in (0,1)$, the expression $Q_f(u)$ takes a finite number of recursive steps to evaluate. Thus, if $U \sim U(0,1)$, then $F_f^{-1}(U) \sim F_f$.

quantile_cnd is the quantile function $F_f^{-1}(u)$, f is the tradeoff function f, uniform is u, and c is the fixed point of f, as guaranteed in the precondition.

Since the pseudocode uses exact arithmetic, quantile_cnd implements 1, satisfying the postcondition.

References

Awan, Jordan and Salil Vadhan (2023). "Canonical Noise Distributions and Private Hypothesis Tests". In: *The Annals of Statistics* 51.2, pp. 547–572.