# fn sample\_geometric\_exp\_fast

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

Proves soundness of fn sample\_geometric\_exp\_fast in mod.rs at commit 0be3ab3e6 (outdated<sup>1</sup>). 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

```
def sample_geometric_exp_fast(x) -> int:
      if x == 0:
          return 0
      s, t = Rational.into_numer_denom(x)
      while True:
          u = Integer.sample_uniform_int_below(t) #
          d = bool.sample_bernoulli_exp(Rational(u, t)) #
9
10
11
              break
12
      v = sample_geometric_exp_slow(1) #
      z = u + t * v
14
      return z // s
```

## Postcondition

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

 $<sup>^1\</sup>mathrm{See}$  new changes with git diff <code>Obe3ab3e6..05d7909</code> rust/src/traits/samplers/cks20/mod.rs

### 2 Proof

Assume the preconditions are met.

Lemma 2.1. sample\_geometric\_exp\_fast only returns Err(e) when there is a lack of system entropy.

Proof. x is of type Rational, there exists some non-negative integer s and positive integer t such that x = s/t. This is why Rational.into\_numer\_denom is infallible. Since t is a positive integer, the preconditions on SampleUniformIntBelow are met, sample\_uniform\_int\_below can only return an error due to lack of system entropy, and u is a non-negative integer. Similarly, the preconditions on sample\_bernoulli\_exp and sample\_geometric\_exp\_slow are met, and their definitions guarantee an error is only returned due to lack of system entropy. The only source of errors is from the invocation of these functions, therefore sample\_geometric\_exp\_fast only returns Err(e) when there is a lack of system entropy.

We now establish some lemmas that will be useful in proving the distribution of out.

- Let u be a realization of a random variable  $U \sim Uniform(0,t)$ , supported on [0,t).
- Let d be a realization of a random variable  $D \sim Bernoulli(exp(-u/t))$
- Let v be a realization of a random variable  $V \sim Geometric(1 exp(-1))$

**Lemma 2.2.** [CKS20] Conditioned on  $d = \top$ , if  $z = u + t \cdot v$ , then z is a realization of a random variable  $Z \sim Geometric(1 - exp(-1/t))$ . Equivalently,  $P[Z = z | D = \top] = (1 - e^{-1/t})e^{-z/t}$ .

*Proof.* For any z, define  $u_z := z \mod t$  and  $v_z := \lfloor z/t \rfloor$ , so that  $z = u_z + t \ v_z$ .

$$\begin{split} P[Z = z | D = \top] &= P[U = u_z, V = v_z | D = \top] \\ &= P[U = u_z | D = \top] P[V = v_z] \\ &= \frac{P[U = u_z]}{P[D = \top]} P[D = \top | U = u_z] \cdot (1 - e^{-1}) e^{-v_z} \\ &= \frac{1/t}{1/t \sum_{k=0}^{t-1} e^{-k/t}} e^{-u_z/t} \cdot (1 - e^{-1}) e^{-v_z} \\ &= \frac{(1 - e^{-1})}{\sum_{k=0}^{t-1} e^{-k/t}} e^{-(u_z/t + v_z)} \\ &= (1 - e^{-1/t}) e^{-(u_z/t + v_z)} \\ &= (1 - e^{-1/t}) e^{-z/t} \end{split} \qquad \text{since } z = u_z + t \cdot v_z \end{split}$$

**Lemma 2.3.** [CKS20] Fix  $p \in (0,1]$ . Let G be a Geometric(1-p) random variable, and  $n \geq 1$  be an integer. Then  $\lfloor G/n \rfloor$  is a Geometric(1-q) random variable with  $q=p^n$ .

Proof.

$$P[\lfloor G/n \rfloor = k] = P[nk < G < (k+1)n] \qquad \text{any } G \text{ in the interval maps to } k$$
 
$$= \sum_{l=kn}^{(k+1)n-1} (1-p)p^l$$
 
$$= (1-p^n)p^{nk}$$
 
$$= (1-q)q^k$$

**Theorem 2.4.** [CKS20] Given any  $s, t \in \mathbb{Z}_+$  and  $Z \sim Geometric(1 - exp(-1/t))$ , define  $Y = \lfloor Z/s \rfloor$ . Then  $Y \sim Geometric(1 - exp(-s/t))$ .

Proof.

$$\begin{split} P[Y = y | D = \top] &= P[\lfloor Z/s \rfloor = y | D = \top] \\ &= (1 - p^s) p^{sk} & \text{by 2.3} \\ &= (1 - (e^{-1/t})^s) (e^{-1/t})^{sk} \\ &= (1 - e^{-s/t}) (e^{-s/t})^k \end{split}$$

**Lemma 2.5.** If the outcome of sample\_geometric\_exp\_fast is Ok(out), then out is distributed as Geometric(1 - exp(-x)).

*Proof.* As shown in 2.1, the preconditions for SampleUniformIntBelow on line 8, sample\_bernoulli\_exp on line 9, and sample\_bernoulli\_exp\_slow on line 13 are met. Therefore, u, d and v follow the distributions necessary to apply 2.2. By 2.2, z is a realization of  $Z \sim Geometric(1 - exp(-1/t))$ . Since z is a realization of  $Z \sim Geometric(1 - exp(-1/t))$ , then by 2.4, out is distributed as Geometric(1 - exp(-x)).

*Proof.* 1 holds by 2.1 and 2.5.  $\Box$ 

## References

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