fn sample_bernoulli_exp

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

Proves soundness of sample_bernoulli_exp in mod.rs at commit 0be3ab3e6 (outdated1).

fn sample_bernoulli_exp returns a sample from the Bernoulli(exp(-x)) distribution for some rational, non-negative, finite x. This proof is an adaptation of subsection 5.1 of [CKS20].

Vetting history

• Pull Request #519

1 Hoare Triple

Precondition

 $x \in \mathbb{Q} \land x > 0$

Pseudocode

```
def sample_bernoulli_exp(x) -> bool:
while x >= 1:
    if sample_bernoulli_exp1(1): #
        x -= 1
    else:
        return False
return sample_bernoulli_exp1(x) #
```

Postcondition

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

2 Proof

Assume the preconditions are met.

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

¹See new changes with git diff Obe3ab3e6..f441702 rust/src/traits/samplers/cks20/mod.rs

Proof. In all invocations of sample_bernoulli_exp1, the argument passed satisfies its definition preconditions, by the preconditions on x and function logic. Thus, by its definition, sample_bernoulli_exp1 only returns an error when there is a lack of system entropy. The only source of errors in sample_bernoulli_exp is from the invocation of sample_bernoulli_exp1. Therefore sample_bernoulli_exp only returns Err(e) when there is a lack of system entropy.

Lemma 2.2. out is distributed as Bernoulli(exp(-x)).

Proof. For $0 \le i \le \lfloor x \rfloor$, let b_i denote the i^{th} outcome of sample_bernoulli_exp1 on line 3. By the definition of sample_bernoulli_exp1, under the established conditions and preconditions, each B_i is distributed as Bernoulli(exp(-1)). Let c denote the outcome of sample_bernoulli_exp1 on line 7. Similarly as before, C is distributed $Bernoulli(exp(-(x-\lfloor x \rfloor)))$.

$$\begin{split} P[\mathsf{out} = \top] &= P[B_1 = B_2 = \ldots = B_{\lfloor x \rfloor} = C = \top] \qquad \text{out is only } \top \text{ if } \forall i, B_i = \top \text{ and } C = \top \\ &= \prod_{i=1}^{\lfloor x \rfloor} P[B_i = \top] P[C = \top] \qquad \text{all } B_i \text{ and } C \text{ are independent} \\ &= exp(-1)^{\lfloor x \rfloor} exp(\lfloor x \rfloor - x) \\ &= exp(-x) \end{split}$$

Therefore, out is distributed as Bernoulli(exp(-x)).

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.