trait impl PSRN for TulapPSRN

Yu-Ju Ku, Jordan Awan, Aishwarya Ramasethu, Michael Shoemate August 12, 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
           if unif < c:</pre>
15
           return self.q_cnd(1 - self.f(unif)) - 1
elif unif <= 1 - self.c: # the linear function</pre>
16
```

```
num = unif - 1 / 2
18
               den = 1 - 2 * self.c
19
               if den.is_zero():
20
                   return
22
               return num / den
23
               return self.q_cnd(self.f(1 - unif)) + 1
24
25
      def f(self, unif):
           t1 = 1 - self.delta - self.exp_eps * unif
27
           t2 = self.exp_neg_eps * (1 - self.delta - unif)
28
29
           return max(t1, t2, 0)
30
      def edge(self, R):
31
           return self.q_cnd(self.uniform.edge(R)) + self.shift
32
33
      def refine(self):
34
           self.uniform.refine()
35
36
      def refinements(self):
37
           return self.uniform.refinements()
```

Postcondition

edge returns an upper or lower bound for the true Tulap sample, a distribution with CDF defined in make_tulap.

2 Proof

Proof.

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

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

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 $F_f^{-1}(U) \sim F_f$.

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. Arbitrarily precise estimates of the lower and upper bound of the uniform sample can be retrieved, by the postcondition of UniformPSRN. $F_N(x)$ is computed conservatively, where the values of b and q are computed according to privacy parameters that are no greater than ϵ , δ .

The computation of F_f^{-1} is handled exactly via fractional arithmetic, as it involves no transcendental functions.

The function then returns the outcome, shifted by self.shift, a sample from Tulap(shift, b, q), where $b = \exp(-\epsilon)$ and $q = \frac{2\delta b}{1 - b + 2\delta b}$.