fn sample_bernoulli_exp1

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

Proves soundness of fn sample_bernoulli_exp1 in mod.rs at commit 0be3ab3e6 (outdated¹). fn sample_bernoulli_exp1 returns a sample from the Bernoulli(exp(-x)) distribution for some rational argument in [0,1]. This proof is an adaptation of subsection 5.1 of [CKS20].

Vetting History

• Pull Request #519

1 Hoare Triple

Preconditions

- x is of type Rational and $x \in [0,1]$
- SampleBernoulli is implemented for Rational probabilities

Pseudocode

```
def sample_bernoulli_exp1(x) -> bool:
    k = 1
    while True:
        if sample_bernoulli_rational(x / k, false): #
             k += 1
    else:
        return is_odd(k) #
```

Postcondition

For any setting of the input parameter x such that the given preconditions hold, sample_bernoulli_exp1 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_exp1 only returns Err(e) when there is a lack of system entropy.

¹See new changes with git diff Obe3ab3e6..c137471 rust/src/traits/samplers/cks20/mod.rs

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

Lemma 2.2. Let k^* denote the final value of k on line 7. Then $P[K^* > n] = \frac{x^n}{n!}$ for any integer n > 0 [CKS20].

Proof. For $i \geq 0$, let a_i denote the i^{th} outcome of sample_bernoulli_rational on line 4. By the definition of sample_bernoulli_rational, under the established conditions and preconditions, each A_i is distributed as Bernoulli(x/i).

$$P[K^* > n] = P[A_1 = A_2 = \dots = A_n = \top]$$
 since $K^* > n, \forall i \le n, a_i = \top$
$$= \prod_{k=1}^n P[A_k = \top]$$
 all A_i are independent
$$= \prod_{k=1}^n \frac{x}{k}$$
 since $A_k \sim Bernoulli(x/k)$
$$= \frac{x^n}{n!}$$

Lemma 2.3. is $odd(K^*) \sim Bernoulli(exp(-x))$ [CKS20].

Proof.

$$P[K^* \text{ odd}] = \sum_{k=0}^{\infty} P[K^* = 2k + 1]$$

$$= \sum_{k=0}^{\infty} (P[K^* > 2k] - P[K^* > 2k + 1])$$

$$= \sum_{k=0}^{\infty} \left(\frac{x^{2k}}{(2k)!} - \frac{x^{2k+1}}{(2k+1)!}\right)$$
by 2.2
$$= exp(-x)$$

Since k is distributed according to K^* , then out is distributed as Bernoulli(exp(-x)).

Proof. 1 holds by 2.1 and 2.3. \Box

References

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