NoiseThresholdPrivacyMap<L01InfDistance<AbsoluteDistance<RBig», Approximate<MaxDivergence» for ZExpFamily<1>

Michael Shoemate

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

Proves soundness of the implementation of NoiseThresholdPrivacyMap for ZExpFamily<1> in mod.rs at commit f5bb719 (outdated¹).

1 Hoare Triple

Precondition

Compiler-Verified

NoiseThresholdPrivacyMap is parameterized as follows:

- MI, the input metric, is of type LO1InfDistance<AbsoluteDistance<RBig>
- MO, the output measure, is of type Approximate < MaxDivergence >

User-Verified

None

rs

Pseudocode

```
# analogous to impl NoiseThresholdPrivacyMap < LO1InfDistance < AbsoluteDistance < RBig >> ,
      Approximate < MaxDivergence >> for ZExpFamily <1> in Rust
  class ZExpFamily1:
      def noise_threshold_privacy_map(
           _input_metric: LO1InfDistance[AbsoluteDistance[RBig]],
          output_measure: Approximate[MaxDivergence],
          threshold: UBig,
      ) -> PrivacyMap[L01InfDistance[AbsoluteDistance[RBig]], Approximate[MaxDivergence]]:
          noise_privacy_map = self.noise_privacy_map(L1Distance.default(), output_measure[0])
10
          scale = self.scale
11
12
          def privacy_map(d_in: tuple[u32, RBig, RBig]):
13
               10, 11, li = d_in
```

 $^{^{1}\}mathrm{See}\;\mathrm{new}\;\mathrm{changes}\;\mathrm{with}\;\mathrm{git}\;\;\mathrm{diff}\;\;\mathrm{f5bb719...e545e2e}\;\;\mathrm{rust/src/measurements/noise_threshold/distribution/laplace/mod.}$

```
11_sign, 11 = 11.floor().into_parts() #
               if l1_sign != Sign.Positive: #
17
                   raise f"l1 sensitivity ({11}) must be non-negative"
18
19
               li_sign, li = li.floor().into_parts() #
20
               if li_sign != Sign.Positive: #
21
                   raise f"l-infinity sensitivity ({li}) must be non-negative"
22
23
               11 = 11.min(1i * 10) #
               li = li.min(11) #
25
26
               if l1.is_zero(): #
27
                   return 0.0, 0.0
28
29
               if scale.is_zero(): #
30
                   return f64.INFINITY, 1.0
31
32
               epsilon = noise_privacy_map.eval(11) #
33
34
               if li > threshold: #
35
36
                   raise f"threshold must not be smaller than {li}"
37
               d_instability = threshold - li #
38
39
               trv:
40
                   alpha_disc = conservative_discrete_laplacian_tail_to_alpha(
41
                       scale,
42
                        d_instability
43
44
               except Exception:
45
                   alpha_disc = None
46
47
48
49
                   alpha_cont = conservative_continuous_laplacian_tail_to_alpha(
                       scale,
50
51
                        d_instability,
                   )
53
               except Exception:
                   alpha_cont = None
54
55
               delta_single = option_min(alpha_disc, alpha_cont)
56
57
               if delta_single is None:
                   raise "failed to compute tail bound in privacy map"
58
               delta_joint: f64 = (1.0).inf_sub(
60
                   (1.0).neg_inf_sub(delta_single).neg_inf_powi(IBig.from_(10)),
61
62
63
               # delta is only sensibly at most 1
64
               return epsilon, delta_joint.min(1.0)
65
66
           return PrivacyMap.new_fallible(privacy_map)
```

Postcondition

Theorem 1.1. Given a distribution self, returns Err(e) if self is not a valid distribution. Otherwise the output is Ok(privacy_map) where privacy_map observes the following:

Define function(x) as a function that updates each pair $(k_i, v_i + Z_i)$, where Z_i are iid samples from self, and discards pairs where $v_i + Z_i$ has smaller magnitude than |threshold|. The ordering of returned pairs is independent from the input ordering.

For every pair of elements x, x' in VectorDomain<AtomDomain<IBig>>, and for every pair (d_in, d_out), where d_in has the associated type for input_metric and d_out has the associated type for output_measure,

if x, x' are d_in-close under input_metric, privacy_map(d_in) does not raise an exception, and privacy_map(d_in) \leq d_out, then function(x), function(x') are d_out-close under output_measure.

Proof. Line 9 rejects self if self does not represent a valid distribution, satisfying the error conditions of the postcondition.

We now construct the privacy map. Both the 11 and 1i sensitivity can be floored, as neighboring integer datasets always differ in whole integer increments. This doesn't affect the check on line 21 to ensure 1i is non-negative.

There are two ways to bound the l1 sensitivity given the three bounds:

- 1. The 11 bound directly.
- 2. Define $x \sim x'$ as $||x x'||_0 \le 10$ and $||x x'||_{\infty} \le 1i$. Then

$$\max_{x \sim x'} ||x - x'||_1 = \max x \sim x' \sum_{i=1}^{n} |x_i - x_i'| \le 10 \cdot 1i$$
 (1)

Line 24 updates 11 to the tighter of these bounds.

li similarly has multiple bounds:

- 1. The li bound directly.
- 2. Define $x \sim x'$ as $||x x'||_1 \le 11$. Then

$$\max_{x \sim x'} ||x - x'||_{\infty} = \max_{x \sim x'} \max_{i} |x_i - x_i'| \le \max_{i} [0, \dots, 11, \dots, 0] = 11$$
 (2)

Line 25 updates 1i to the tighter of these bounds.

Now the 11 sensitivity is zero if any of the three bounds are zero, due to the tightening of the 11 bound on line 24. Line 27 then checks for zero sensitivity to return a privacy loss of zero epsilon, zero delta, because all neighboring datasets have identical pairs, and the ordering is randomized.

Otherwise sensitivity is nonzero, so if the scale is zero, the privacy loss is unbounded, shown on line 30. Now that the edge cases are handled, all sensitivities and scales are finite and strictly positive.

The mechanism that adds noise to the values in the hashmap, as described in the conditions of the post-condition of NoiseThresholdPrivacyMap, matches the mechanism that adds noise to a vector, as described in the conditions of the post-condition of NoisePrivacyMap. Therefore releasing the values incurs the privacy loss computed by noise_privacy_map as defined on line 33, The privacy map also ensures that 11 is non-negative.

We now focus on computing the remaining privacy loss parameter delta. To ensure that the distance to instability remains positive, the threshold must be at least as large as the sensitivity, as checked on line 35.

Adapting the proof from [Rog23] (Theorem 7). Consider S to be the set of labels that are common between x and x'. Define event E to be any potential outcome of the mechanism for which all labels are in S (where only stable partitions are released). We then lower bound the probability of the mechanism returning an event E. In the following, c_j denotes the exact count for partition j, and Z_j is a random variable distributed according to self.

$$\Pr[E] = \prod_{j \in x \setminus x'} \Pr[c_j + Z_j \le T]$$

$$\ge \prod_{j \in x \setminus x'} \Pr[\Delta_{\infty} + Z_j \le T]$$

$$\ge \Pr[\Delta_{\infty} + Z_j \le T]^{\Delta_0}$$

The probability of returning a set of stable partitions (Pr[E]) is the probability of not returning any of the unstable partitions. We now solve for the choice of threshold T such that $Pr[E] \ge 1 - \delta$.

$$\Pr[\Delta_{\infty} + Z_j \le T]^{\Delta_0} = \Pr[Z_j \le T - \Delta_{\infty}]^{\Delta_0}$$
$$= (1 - \Pr[Z_j > T - \Delta_{\infty}])^{\Delta_0}$$

Let d_instability denote the distance to instability of $T - \Delta_{\infty}$.

Notice that when C is a continuous laplace random variable and D is a discrete laplace random variable,

$$\Pr[C > t] = \frac{e^{-t/s}}{2} > \frac{e^{-t/s}}{e^{1/s} + 1} = \Pr[D > t],\tag{3}$$

since $e^{1/s} > 1$. Unfortunately, the discrete laplace tail bound is not feasible to compute for large parameter choices, so we attempt to compute both tail bounds and take the minimum of the two.

By the postconditions of conservative_discrete_laplacian_tail_to_alpha and conservative_continuous_laplacian_tail_to_alpha, the tail mass is bounded above by both alpha_disc and alpha_cont. delta_single is the smaller of the two, as both are conservative estimates. Both bounds are computed because while the discrete bound is more accurate, it can only be computed for relatively small scales. The continuous bound is a conservative estimate for larger scales that is always computable, and converges to the discrete bound at higher scales.

The probability that a random noise sample exceeds d_instability is at most delta_single. Therefore $\delta = 1 - (1 - \text{delta_single})^{\Delta_0}$.

The privacy map returns (epsilon, delta.min(1)), as δ is bounded by 1. It is shown that function(x), function(x') are d_out-close under output_measure.

References

[Rog23] Ryan Rogers. A unifying privacy analysis framework for unknown domain algorithms in differential privacy, 2023.