# fn quantile\_cnd

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

Compute the quantile of a canonical noise distribution, as specified by a tradeoff function f.

## 1 Hoare Triple

#### Preconditions

#### Compiler-verified

- Argument uniform of type RBig
- Argument f, a function from RBig to RBig
- Argument c of type RBig

#### **User-verified**

- Argument uniform is in [0,1]
- Argument f is a symmetric nontrivial tradeoff function
- Argument c is the fixed point of f, where f(c) = c

## Pseudocode

```
def quantile_cnd(
   uniform: RBig, f: Callable[[RBig], RBig], c: RBig

) -> RBig | None:
   if uniform < c:
       return quantile_cnd(RBig(1) - f(uniform), f, c) - RBig(1)

elif uniform <= RBig(1) - c: # the linear function
   num = uniform - RBig(1, 2)
   den = RBig(1) - RBig(2) * c

   if den.is_zero():
       return
   return
   return num / den

else:
   return quantile_cnd(f(RBig(1) - uniform), f, c) + RBig(1)</pre>
```

## Postcondition

**Theorem 1.1.** Evaluates the quantile function  $F_f^{-1}(u)$  as defined in Proposition F.6 of Awan and Vadhan 2023.

*Proof.* We start by defining  $F_f(\cdot)$ :

**Definition 1.2** (Awan and Vadhan 2023, Definition 3.7). Let f be a symmetric nontrivial tradeoff function, and let  $c \in [0, 1/2)$  be the unique fixed point of f: f(c) = c. We define  $F_f : \mathbb{R} \to \mathbb{R}$  as

$$F_f(x) = \begin{cases} f(1 - F_f(x+1)) & x < -1/2 \\ c \cdot (1/2 - x) + (1 - c)(x+1/2) & -1/2 \le x \le 1/2 \\ 1 - f(F_f(x-1)) & x > 1/2. \end{cases}$$
 (1)

The preconditions for quantile\_cnd satisfy the preconditions for this definition. The quantile function  $F_f^{-1}(u)$  is defined in the following lemma.

**Proposition 1** (Awan and Vadhan 2023, Proposition F.6). The quantile function  $F_f^{-1}:(0,1)\to\mathbb{R}$  for  $F_f$  can be expressed as

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

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

quantile\_cnd is the quantile function  $F_f^{-1}(u)$ , f is the tradeoff function f, uniform is u, and c is the fixed point of f, as guaranteed in the precondition.

Since the pseudocode uses exact arithmetic, quantile\_cnd implements 1, satisfying the postcondition.

### References

Awan, Jordan and Salil Vadhan (2023). "Canonical Noise Distributions and Private Hypothesis Tests". In: *The Annals of Statistics* 51.2, pp. 547–572.