fn conservative_discrete_laplacian_tail_to_alpha

Michael Shoemate

May 18, 2025

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

Proof for conservative_discrete_laplacian_tail_to_alpha.

Definition 0.1. Define $Y \sim \mathcal{L}_{\mathbb{Z}}(0, s)$, a random variable following the discrete laplace distribution:

$$\forall x \in \mathbb{Z} \qquad \Pr[X = x] = \frac{e^{1/s} - 1}{e^{1/s} + 1} e^{-|x|/s} \tag{1}$$

Theorem 0.2. Assume $X \sim \mathcal{L}_{\mathbb{Z}}(0, s)$, and t > 0.

$$\alpha = P[X > t] = \frac{e^{-t/s}}{e^{-1/s} + 1} \tag{2}$$

Proof.

$$\begin{split} &\alpha = P[X > t] \\ &= \sum_{x=t+1}^{\infty} \frac{e^{1/s} - 1}{e^{1/s} + 1} e^{-|x|/s} \\ &= \frac{e^{1/s} - 1}{e^{1/s} + 1} \sum_{x=t+1}^{\infty} e^{-x/s} & \text{since } t > 0 \\ &= \frac{e^{1/s} - 1}{e^{1/s} + 1} \frac{e^{(1 - (t+1))/s}}{e^{1/s} - 1} & \text{since } \sum_{x=t}^{\infty} p^x = \frac{p^t}{1 - p} & \text{if } |p| < 1, \text{ let } p = e^{1/s} \\ &= \frac{e^{-t/s}}{e^{1/s} + 1} \end{split}$$