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Abstract

We propose a probabilistic Hoare logic aHL based on the union bound, a tool from basic probability theory. While the union bound is simple, it is an extremely common tool for analyzing randomized algorithms. In formal verification terms, the union bound allows flexible and compositional reasoning over possible ways an algorithm may go wrong. It also enables a clean separation between reasoning about probabilities and reasoning about events, which are expressed as standard first-order formulas in our logic. Notably, assertions in our logic are non-probabilistic, even though we can conclude probabilistic facts from the judgments.

Our logic can also prove accuracy properties for interactive programs, where the program must produce intermediate outputs as soon as pieces of the input arrive, rather than accessing the entire input at once. This setting also enables adaptivity, where later inputs may depend on earlier intermediate outputs. We show how to prove accuracy for several examples from the differential privacy literature, both interactive and non-interactive.

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1 Introduction

Probabilistic computations arise naturally in many areas of computer science. For instance, they are widely used in cryptography, privacy, and security for achieving goals that lie beyond the reach of deterministic programs. However, the correctness of probabilistic programs can be quite subtle, often relying on complex reasoning about probabilistic events.

Accordingly, probabilistic computations present an attractive target for formal verification. A long line of research, spanning more than four decades, has focused on expressive formalisms for reasoning about general probabilistic properties both for purely probabilistic programs and for programs that combine probabilistic and non-deterministic choice (see, e.g., [29, 34, 35]).

More recent research investigates specialized formalisms that work with more restricted assertions and proof techniques, aiming to simplify formal verification. As perhaps the purest examples of this approach, some program logics prove probabilistic properties by working purely with non-probabilistic assertions; we call such systems *lightweight* logics. Examples include *probabilistic relational Hoare logic* [3] for proving the reductionist security of cryptographic constructions, and the related *approximate probabilistic relational Hoare logic* [4] for reasoning about differential privacy. These logics rely on the powerful abstraction of *probabilistic couplings* to derive probabilistic facts from non-probabilistic assertions [7].

Lightweight logics are appealing because they can leverage ideas for verifying deterministic programs, a rich and well-studied area of formal verification. However, existing lightweight logics apply only to relational verification: properties about the relation between two programs. In this paper, we propose a non-relational, lightweight logic based on the *union bound*, a simple tool from probability theory. For arbitrary properties $E_1, \ldots, E_n$, the union bound states that

$$\Pr\left[\cup_{i=1}^{n} E_i\right] \leq \sum_{i=1}^{n} \Pr[E_i] \ .$$

Typically, we think of the events E_i as *bad events*, describing different ways that the program may fail to satisfy some target property. Bad events can be viewed as propositions on single program states, so they can be represented as non-probabilistic assertions. For example, the formula $x > 10$ defines a bad event for x a program variable. If x stores the result from a random sample, this bad event models when the sample is bigger than 10. The union bound states that no bad events happen, except with probability at most the sum of the probabilities of each bad event.

The union bound is a ubiquitous tool in pen-and-paper proofs due to its flexible and compositional nature: to bound the probability of a collection of failures, consider each failure in isolation. This compositional style is also a natural fit for formal verification. To demonstrate this, we formalize a Hoare logic aHL based on the union bound for a probabilistic imperative language. The assertions in our logic are non-probabilistic, but judgments carry a numeric index for tracking the failure probability. Concretely, the aHL judgment

$$\vdash_{\beta} c : \Phi \Longrightarrow \Psi$$

states that every execution of a program c starting from an initial state satisfying Φ yields a distribution in which Ψ holds except with probability at most β. We define a proof system for the logic and show its soundness. We also define a sound embedding of aHL into standard Hoare logic, by instrumenting the program with ghost code that tracks the index β in a special program variable. This is a useful reduction that also applies to other lightweight logics [5].

Moreover, our logic applies both to standard algorithms and to *interactive* algorithms, a richer class of algorithms that is commonly studied in contexts such as *online learning* (algorithms which make predictions about the future input) and *streaming* (algorithms which operate on datasets that are too large to fit into memory by processing the input in linear passes). Informally, interactive algorithms receive their input in a sequence of chunks, and must produce intermediate outputs as soon as each chunk arrives. In some cases the input can be *adaptive*: later inputs may depend on earlier outputs. Besides enabling new classes of algorithms, interactivity allows more modularity. We can decompose programs into interacting parts, analyze each part in isolation, and reuse the components.

We demonstrate aHL on several algorithms satisfying *differential privacy* [15], a statistical notion of privacy which trades off between the privacy of inputs and the accuracy of outputs. Prior work on verifying private algorithms focuses on the privacy property for non-interactive algorithms (see, e.g. [4, 18, 37]). We provide the first verification of *accuracy* for both non-interactive and interactive algorithms. We note however that aHL, like the union bound, can be applied to a wide range of probabilistic programs beyond differential privacy.

2 A union bound logic

Before introducing the program logic, we will begin by reviewing a largely standard, probabilistic imperative language. We state the soundness of the logic and describe the embedding

into Hoare logic. The semantics of the language and the proof of soundness are deferred to the appendix.

2.1 Language

We will work with a core imperative language with a command for random sampling from distributions, and procedure calls. The set of commands is defined as follows:

$$
\begin{array}{rll}
\mathcal{C} ::= & \mathsf{skip} & \text{noop} \\
\mid & \mathcal{X} \leftarrow \mathcal{E} & \text{deterministic assignment} \\
\mid & \mathcal{X} \xleftarrow{\$} \mathcal{D}(\mathcal{E}) & \text{probabilistic assignment} \\
\mid & \mathcal{C}; \mathcal{C} & \text{sequencing} \\
\mid & \mathsf{if}\ \mathcal{E}\ \mathsf{then}\ \mathcal{C}\ \mathsf{else}\ \mathcal{C} & \text{conditional} \\
\mid & \mathsf{while}\ \mathcal{E}\ \mathsf{do}\ \mathcal{C} & \text{while loop} \\
\mid & \mathcal{X} \leftarrow \mathcal{F}(\mathcal{E}) & \text{procedure call} \\
\mid & \mathcal{X} \leftarrow \mathcal{A}(\mathcal{E}) & \text{external call}
\end{array}
$$

Here, $\mathcal{X}$ is a set of *variables*, $\mathcal{E}$ is a set of *expressions*, and $\mathcal{D}$ is a set of *distribution constructors*, which can be parameterized by standard expressions. Variables and expressions are typed, ranging over booleans, integers, lists, etc. The expression grammar is entirely standard, and we omit it.

We distinguish two kinds of procedure calls: $\mathcal{A}$ is a set of external procedure names, and $\mathcal{F}$ is a set of internal procedure names. We assume we have access to the code of internal procedures, but not the code of external procedures. We think of external procedures as controlled by some external *adversary*, who can select the next input in an interactive algorithm. Accordingly, external procedures run in an *external memory* separate from the main program memory, which is shared by all internal procedures.

For simplicity, procedures take a single argument, do not have local variables, and are not mutually recursive. A program consists of a sequence of procedures definitions, each of the following form:

$$\mathbf{proc}\ f(\mathbf{arg}_f)\{c; \mathbf{return}\ r;\}$$

Here, f is a procedure name, $\mathbf{arg}_f \in \mathbf{Vars}$ is the formal argument of f, c is the function body and r is its return value. We assume that distinct procedure definitions do not bind the same procedure name and that the program variable $\mathbf{arg}_f$ can only appear in the body of f.

Before we define the program semantics, we first need to introduce a few definitions from probability theory.

▶ **Definition 1.** A discrete sub-distribution over a set A is defined by a *mass function* $\mu : A \to [0, 1]$ such that:

- the support $\mathrm{supp}(\mu)$ of μ—defined as $\{x \in A \mid \mu(x) \neq 0\}$—is countable; and
- the weight $\mathrm{wt}(\mu)$ of μ—defined as $\sum_{x \in A} \mu(x)$—satisfies $\mathrm{wt}(\mu) \leq 1$.

A *distribution* is a sub-distribution with weight 1. The probability of an event P w.r.t. μ, written $\Pr_\mu[P]$ (or $\Pr[P]$ when μ is clear from the context), is defined as $\sum_{x \in A | P(x)} \mu(x)$. When Φ is an assertion (assuming that $A \equiv \mathsf{State}$), we write $\Pr_\mu[\Phi]$ for $\Pr_\mu[\lambda m.\, m \models \Phi]$. Likewise, when $v \in A$, we write $\Pr_\mu[v]$ for $\Pr_\mu[\lambda x.\, x = v]$.

Commands are interpreted as a function from memories to sub-distributions over memories, where memories are finite maps from program and external variables to values. More formally, if State is the set of memories then the interpretation of c, written $[\![c]\!]$, is a function from State to $\mathbf{Distr}(\mathsf{State})$, where $\mathbf{Distr}(\mathsf{T})$ denotes the set of discrete sub-distributions over

T. The definition of $[\![c]\!]$ enforces the separation between the internal and external states—only commands performing external procedure calls can act on the external memory. The interpretation of external procedure calls is parameterized by functions—one for each external procedure—of type $\mathsf{State}_{|\mathcal{A}} \to \mathbf{Distr}(\mathsf{State}_{|\mathcal{A}})$, where $\mathsf{State}_{|\mathcal{A}}$ is the set of memories *restricted* to the external variables. Thus, external procedures can only access the external memory.

2.2 Logic

Now that we have seen the programs, let us turn to the program logic. Our judgments are similar to standard Hoare logic with an additional numeric index representing the probability of failure. Concretely, the judgments are of the following form:

$$\vdash_\beta c : \Phi \Longrightarrow \Psi$$

where Φ and Ψ are first-order formulas over the program variables representing the pre- and post-condition, respectively. We stress that Φ and Ψ are *non-probabilistic* assertions: they do not mention the probabilities of specific events, and will be interpreted as properties of individual memories rather than distributions over memories. This is reflected by the validity relation for assertions: $m \models \Phi$ states that Φ is valid in the *single* memory m, rather than in a distribution over memories. Similarly, $\models \Phi$ states that Φ is valid in all (single) memories. By separating the assertions from the probabilistic features of our language, the assertions are simpler and easier to manipulate. The index β is a non-negative real number (typically, from the unit interval $[0, 1]$).

Now, we can define semantic validity for our judgments. In short, the index β will be an upper bound on the probability that the postcondition Ψ does not hold on the output distribution, assuming the precondition Φ holds on the initial memory.

▶ **Definition 2** (Validity)**.** A judgment $\vdash_\beta c : \Phi \Longrightarrow \Psi$ is *valid* if for every memory m such that $m \models \Phi$, we have:

$$\Pr_{[\![c]\!](m)}[\neg\Psi] \leq \beta.$$

We present the main proof rules of our logic in Figure 1. The rule for random sampling [Rand] allows us to assume a proposition Ψ about the random sample provided that Ψ fails with probability at most β. This is a semantic condition which we introduce as an axiom for each primitive distribution.

The remaining rules are similar to the standard Hoare logic rules, with special handling for the index. The sequence rule [Seq] states that the failure probabilities of the two commands add together; this is simply the union bound internalized in our logic. The conditional rule [If] assumes that the indices for the two branch judgments are equal—which can always be achieved via weakening—keeping the same index for the conditional. Roughly, this is because only one branch of the conditional is executed. The loop rule [While] simply accumulates the failure probability β throughout the iterations; the side conditions ensure that the loop terminates in at most k iterations except with probability $k \cdot \beta$. To reason about procedure calls, standard (internal) procedure calls use the rule [Call], which substitutes the argument and return variables in the pre- and post-condition, respectively. External procedure calls use the rule [Ext]. We do not have access to the implementation of the procedure; we know just the type of the return value.

The structural rules are also similar to the typical Hoare logic rules. The weakening rule [Weak] allows strengthening the precondition and weakening the postcondition as usual, but also allows increasing the index—this corresponds to allowing a possibly higher probability of failure. The frame rule [Frame] preserves assertions that do not mention variables modified

$$\frac{}{\vdash_0 \mathsf{skip} : \Phi \Longrightarrow \Phi}\ [\textsc{Skip}] \qquad \frac{}{\vdash_0 x \leftarrow e : \Phi[e/x] \Longrightarrow \Phi}\ [\textsc{Assn}]$$

$$\frac{\forall m.\, m \models \Phi \implies \Pr_{[\![x \xleftarrow{\$} d(e)]\!](m)}[\neg\Psi] \leq \beta}{\vdash_\beta x \xleftarrow{\$} d(e) : \Phi \Longrightarrow \Psi}\ [\textsc{Rand}]$$

$$\frac{\vdash_\beta c : \Phi \Longrightarrow \Phi' \quad \vdash_{\beta'} c' : \Phi' \Longrightarrow \Phi''}{\vdash_{\beta+\beta'} c; c' : \Phi \Longrightarrow \Phi''}\ [\textsc{Seq}] \qquad \frac{\vdash_\beta c : \Phi \wedge e \Longrightarrow \Psi \quad \vdash_\beta c' : \Phi \wedge \neg e \Longrightarrow \Psi}{\vdash_\beta \mathsf{if}\ e\ \mathsf{then}\ c\ \mathsf{else}\ c' : \Phi \Longrightarrow \Psi}\ [\textsc{If}]$$

$$\frac{\begin{array}{c} e_v : \mathbb{N} \qquad \models \Phi \wedge e_v \leq 0 \rightarrow \neg e \\ \vdash_\beta c : \Phi \Longrightarrow \Phi \qquad \forall \eta > 0.\ \vdash_0 c : \Phi \wedge e \wedge e_v = \eta \Longrightarrow e_v < \eta \end{array}}{\vdash_{k\cdot\beta} \mathsf{while}\ e\ \mathsf{do}\ c : \Phi \wedge e_v \leq k \Longrightarrow \Phi \wedge \neg e}\ [\textsc{While}]$$

$$\frac{\begin{array}{c} \mathbf{proc}\ f(\mathbf{arg}_f)\{c; \mathbf{return}\ r;\} \\ \vdash_\beta c : \Phi \Longrightarrow \Psi[r/\mathbf{res}_f] \end{array}}{\vdash_\beta x \leftarrow f(e) : \Phi[e/\mathbf{arg}_f] \Longrightarrow \Psi[x/\mathbf{res}_f]}\ [\textsc{Call}] \qquad \frac{}{\vdash_0 x \leftarrow f(e) : \forall v.\ \Psi[v/x] \Longrightarrow \Psi}\ [\textsc{Ext}]$$

$$\frac{\begin{array}{c} \models \Phi' \rightarrow \Phi \qquad \models \Psi \rightarrow \Psi' \qquad \beta \leq \beta' \\ \vdash_\beta c : \Phi \Longrightarrow \Psi \end{array}}{\vdash_{\beta'} c : \Phi' \Longrightarrow \Psi'}\ [\textsc{Weak}] \qquad \frac{c \text{ does not modify variables in } \Phi}{\vdash_0 c : \Phi \Longrightarrow \Phi}\ [\textsc{Frame}]$$

$$\frac{\vdash_\beta c : \Phi \Longrightarrow \Psi \quad \vdash_{\beta'} c : \Phi \Longrightarrow \Psi'}{\vdash_{\beta+\beta'} c : \Phi \Longrightarrow \Psi \wedge \Psi'}\ [\textsc{And}] \qquad \frac{\vdash_\beta c : \Phi \Longrightarrow \Psi \quad \vdash_\beta c : \Phi' \Longrightarrow \Psi}{\vdash_\beta c : \Phi \vee \Phi' \Longrightarrow \Psi}\ [\textsc{Or}] \qquad \frac{}{\vdash_1 c : \Phi \Longrightarrow \bot}\ [\textsc{False}]$$

Figure 1 Selected proof rules.

by the command. The conjunction rule [And] is another instance of the union bound, allowing us to combine two postconditions while adding up the failure probabilities. The case rule [Or] is the dual of [And] and takes the maximum failure probability among two post-conditions when taking their disjunction. Finally, the rule [False] allows us to conclude false with failure probability 1: With probability at most 0, false holds in the final memory.

We can show that our proof system is sound with respect to the semantics; the proof is deferred to the appendix.

▶ **Theorem 3** (Soundness). *All derivable judgments* $\vdash_\beta c : \Phi \Longrightarrow \Psi$ *are valid.*

In addition, we can define a sound embedding into Hoare logic in the style of Barthe et al. [5]. Assuming a fresh program variable x_β of type $\mathbb{R}$, we can transform a command c such that $\vdash_\beta c : \Phi \Longrightarrow \Psi$ to a new command $\lceil c \rceil$ and a proof of the standard Hoare logic judgment

$$\vdash \lceil c \rceil : \Phi \wedge x_\beta = 0 \implies \Psi \wedge x_\beta \leq \beta\ .$$

The command $\lceil c \rceil$ is obtained from c by replacing all probabilistic sampling $x \xleftarrow{\$} d(e)$ with a call to an abstract, non-probabilistic procedure call $x \leftarrow \mathrm{Sample}^\diamond(d(e))$, whose specification models the postcondition of [Rand]:

$$\frac{\forall m.\, m \models \Phi \implies \Pr_{[\![x \xleftarrow{\$} d(e)]\!](m)}[\neg\Psi] \leq \iota}{\vdash x \leftarrow \mathrm{Sample}^{\diamond}(d(e)) : \Phi \wedge x_\beta \leq \nu \implies \Psi \wedge x_\beta \leq \nu + \iota}\ .$$

3 Accuracy for differentially private programs

Now that we have presented our logic aHL, we will follow by verifying several examples. Though our system applies to programs from many domains, we will focus on programs satisfying *differential privacy*, a statistical notion of privacy proposed by Dwork et al. [15]. At a very high level, these programs take private data as input and add random noise to protect privacy. (Interested readers should consult a textbook [14] for a more detailed presentation.) In contrast to existing formal verification work, which verifies the privacy property, we will verify *accuracy*. This is just as important as privacy: the constant function is perfectly private but not very useful.

All of our example programs take samples from the Laplace distribution.

▶ **Definition 4.** The *(discrete) Laplace* distribution $\mathcal{L}_\epsilon(e)$ is parameterized by a scale parameter $\epsilon > 0$ and a mean e. The distribution ranges over the real numbers $\{\nu = k + e\}$ for k an integer, releasing ν with probability proportional to:

$$\Pr_{\mathcal{L}_\epsilon(e)}[\nu] \propto \exp\left(-\epsilon \cdot |\nu - e|\right).$$

This distribution satisfies a basic accuracy property.

▶ **Lemma 5.** *Let $\beta \in (0,1)$, and let ν be a sample from the distribution $\mathcal{L}_\epsilon(e)$. Then,*

$$\Pr_{\mathcal{L}_\epsilon(e)}\left[|\nu - e| > \tfrac{1}{\epsilon}\log\tfrac{1}{\beta}\right] < \beta\ .$$

Thus, the following sampling rule is sound for our system for every $\beta \in (0,1)$:

$$\frac{}{\vdash_\beta x \xleftarrow{\$} \mathcal{L}_\epsilon(e) : \top \implies |x - e| \leq \frac{1}{\epsilon}\log\frac{1}{\beta}}\ [\textsc{LapAcc}]$$

Before presenting the examples, we will set some common notations and terminology. First, we consider a set db of databases,[1] a set query of queries, and primitive functions

$$\begin{array}{rcl} \mathsf{evalQ} & : & \mathsf{query} \to \mathsf{db} \to \mathbb{R} \\ \mathsf{invQ} & : & \mathsf{query} \to \mathsf{query} \\ \mathsf{negQ} & : & \mathsf{query} \to \mathsf{query} \\ \mathsf{size} & : & \mathsf{db} \to \mathbb{N} \\ \mathsf{error} & : & \mathsf{query} \to \mathsf{db} \to \mathsf{query} \end{array}$$

satisfying

$$\begin{array}{rcl} \mathsf{evalQ}(\mathsf{invQ}(q), d) & = & -\mathsf{evalQ}(q, d) \\ \mathsf{evalQ}(\mathsf{negQ}(q), d) & = & \mathsf{size}(d) - \mathsf{evalQ}(q, d) \\ \mathsf{evalQ}(\mathsf{error}(q, d_1), d_2) & = & \mathsf{evalQ}(q, d_1) - \mathsf{evalQ}(q, d_2) \end{array}$$

Concretely, one can identify query with the functions $\mathsf{db} \to \mathbb{R}$ and obtain an easy realization of the above functions and axioms.

In some situations, we may need additional structure on the queries to prove the accuracy guarantees. In particular, a query q is *linear* if

[1] The general setting of differential privacy is that the database contains private information that must be protected. However, this fact will not be important for proving accuracy.

- for every two databases d, d', we have $q(d + d') = q(d) + q(d')$ for a commutative and associative operator $+$ on databases; and
- for the database d_0 that is the identity of $+$, we have $q(d_0) = 0$.

Concretely, we can identify db with the set of multisets, $+$ with multiset union, and d_0 with the empty multiset.

3.1 Report-noisy-max

Our first example is the *Report-noisy-max* algorithm (see, e.g., Dwork and Roth [14]). Report-noisy-max is a variant of the *exponential mechanism* [32], which provides the standard way to achieve differential privacy for computations whose outputs lie in a finite (perhaps non-numeric) set $\mathcal{R}$. Both algorithms perform the same computations, except that the exponential mechanism adds *one-sided* Laplace noise whereas Report-noisy-max adds regular Laplace noise. Thus, accuracy for both algorithms is verified in essentially the same way. We focus on Report-noisy-max to avoid defining one-sided Laplace.

Report-noisy-max finds an element of a finite set $\mathcal{R}$ that approximately maximizes some *quality score* function qscore, which takes as input an element $r \in \mathcal{R}$ and a database d. Operationally, Report-noisy-max computes the quality score for each element of $\mathcal{R}$, adds Laplace noise, and returns the element with the highest (noisy) value. We can implement this algorithm with the following code, using syntactic sugar for arrays:

$\mathsf{proc}\ \mathrm{RNM}(\mathcal{R}, d)$:
  $\mathit{flag} \leftarrow 1; \mathit{best} \leftarrow 0;$
  $\mathsf{while}\ \mathcal{R} \neq \emptyset\ \mathsf{do}$
    $r \leftarrow \mathsf{pick}(\mathcal{R}); \mathit{noisy}[r] \xleftarrow{\$} \mathcal{L}_{\epsilon/2}(\mathsf{qscore}(r, d));$
    $\mathsf{if}\ (\mathit{noisy}[r] > \mathit{best} \vee \mathit{flag} = 1)\ \mathsf{then}$
      $\mathit{flag} \leftarrow 0; r^* \leftarrow r; \mathit{best} \leftarrow \mathit{noisy}[r];$
    $\mathcal{R} \leftarrow \mathcal{R} \setminus \{r\};$
$\mathsf{return}\ r^*;$

The scale $\epsilon/2$ of the Laplace distribution ensures an appropriate level of differential privacy under certain assumptions; we will not discuss privacy in the remainder.

▶ **Theorem 6.** *Let $\beta \in (0, 1)$, and let $res \in \mathcal{R}$ be the output of Report-noisy-max on input d and quality score* qscore*. Then, we have the following judgment:*

$$\vdash_\beta \mathrm{RNM} : \top \Longrightarrow \forall r \in \mathcal{R}.\ \mathsf{qscore}(res, d) > \mathsf{qscore}(r, d) - \tfrac{4}{\epsilon} \log \tfrac{|\mathcal{R}|}{\beta}.$$

where $|\mathcal{R}|$ denotes the size of $\mathcal{R}$. This corresponds to the existing accuracy guarantee for Report-noisy-max (see, e.g., Dwork and Roth [14]).

Roughly, this theorem states that while the result *res* may not be the element with the absolute highest quality score, its quality score is not far below the quality score of any other element. For a brief sanity check, note that the guarantee weakens as we increase the range $\mathcal{R}$, or decrease the failure probability β.

The proof of accuracy is based on an instantiation of the rule [LapAcc] with e set to $\mathsf{qscore}(r, d)$, β set to $\beta/|\mathcal{R}|$, and ϵ set to $\epsilon/2$. First, we can show

$$\vdash_{\beta/|\mathcal{R}|} c : \top \Longrightarrow |\mathit{noisy}[r] - \mathsf{qscore}(r, d)| < \tfrac{2}{\epsilon} \log \tfrac{|\mathcal{R}|}{\beta}$$

where c is the loop body. Since the loop runs for $|\mathcal{R}|$ iterations, we also have

$$\vdash_\beta \mathrm{RNM} : \top \Longrightarrow \forall r \in \mathcal{R}.\ |\mathit{noisy}[r] - \mathsf{qscore}(r, d)| < \tfrac{2}{\epsilon} \log \tfrac{|\mathcal{R}|}{\beta}.$$

In order to prove this judgment, the loop invariant quantifies over all previously seen $r \in \mathcal{R}$. Combined with a straightforward invariant showing that r^* stores the index of the current maximum (noisy) score, the above judgment suffices to prove the accuracy guarantee for Report-noisy-max (Theorem 6).

3.2 Sparse Vector algorithm

Our second example is the *Sparse Vector algorithm*, which indicates which numeric queries take value (approximately) above some threshold value (see, e.g., Dwork and Roth [14]). Simpler approaches can accomplish this task by releasing the noisy answer to all queries and then comparing with the threshold, but the resulting error then grows linearly with the total number of queries. Sparse Vector does not release the noisy answers, but the resulting error grows only *logarithmically* with the total number of queries—a substantial improvement. The differential privacy property of Sparse Vector was recently formally verified [8]; here, we consider the accuracy property.

In the non-interactive setting, the algorithm takes as input a list of queries $q_1, q_2, \ldots$, a database d, and a numeric threshold $t \in \mathbb{R}$.[2] First, we add Laplace noise to the threshold t to calculate the noisy threshold T. Then, we evaluate each query q_i on d, add Laplace noise, and check if the noisy value exceeds T. If so, we output $\top$; if not, we output $\bot$.

Sparse Vector also works in the *interactive* setting. Here, the algorithm is fed one query at a time, and must process this query (producing $\bot$ or $\top$) before seeing the next query. The input may be adaptive—future queries may depend on the answers to earlier queries.

We focus on the interactive version; the non-interactive version can be handled similar to Report-noisy-max. We break the code into two pieces. The first piece initializes variables and computes the noisy threshold, while the second piece accepts a single new query and returns the answer.

$$
\begin{array}{ll}
\mathsf{proc}\ \mathrm{SV.INIT}(T_{in}, \epsilon_{in}) : & \mathsf{proc}\ \mathrm{SV.STEP}(q) : \\
\quad \epsilon \leftarrow \epsilon_{in}; & \quad a \xleftarrow{\$} \mathcal{L}_{\epsilon/4}(\mathsf{evalQ}(q, d)); \\
\quad T \xleftarrow{\$} \mathcal{L}_{\epsilon/2}(T_{in}); & \quad \mathsf{if}\ (a < T)\ \mathsf{then}\ \{z \leftarrow \bot;\}\ \mathsf{else}\ \{z \leftarrow \top;\} \\
 & \mathsf{return}\ z;
\end{array}
$$

The main procedure performs initialization, and then enters into an interactive loop between the external procedure $\mathcal{A}$—which supplies the queries—and the Sparse Vector procedure SV.STEP:

$$
\begin{array}{l}
\mathsf{proc}\ \mathrm{SV.MAIN}(Q, T, \epsilon) : \\
\quad \mathrm{SV.INIT}(T, \epsilon); \\
\quad u \leftarrow 0; ans[u] \leftarrow \bot; \\
\quad \mathsf{while}\ (u < Q)\ \mathsf{do} \\
\quad\quad u \leftarrow u + 1; \\
\quad\quad q[u] \leftarrow \mathcal{A}(ans[u-1]); \\
\quad\quad ans[u] \leftarrow \mathrm{SV.STEP}(q[u]); \\
\mathsf{return}\ ans;
\end{array}
$$

Sparse Vector satisfies the following accuracy guarantee.

[2] In some presentations, the algorithm is also parameterized by the maximum number k of queries to answer. This feature is important for privacy but not accuracy, so we omit it. It is not difficult to extend the accuracy proof for answering at most k queries.

▶ **Theorem 7.** *Let $\beta \in (0,1)$. We have*

$$\vdash_\beta \text{SV.MAIN}(Q,T) : \top \Longrightarrow \forall j \in \{1,\ldots,Q\}.\ \Phi(q[j],d), \text{ where}$$

$$\Phi(q,d) \triangleq \left(res = \top \to \mathsf{evalQ}(q,d) > t - \frac{6}{\epsilon}\log\frac{Q+1}{\beta}\right) \wedge \left(res = \bot \to \mathsf{evalQ}(q,d) < t + \frac{6}{\epsilon}\log\frac{Q+1}{\beta}\right).$$

This judgment corresponds to the accuracy guarantee for Sparse Vector from (see, e.g., Dwork and Roth [14]). Note that the error term depends logarithmically on the total number of queries Q, a key feature of Sparse Vector.

To prove this theorem, we first specify the procedures SV.INIT and SV.STEP. For initialization, we have

$$\vdash_{\beta/(Q+1)} \text{SV.INIT}(T,\epsilon) : \top \Longrightarrow \Phi_t \qquad \text{where} \qquad \Phi_t \triangleq |t-T| < \tfrac{2}{\epsilon}\log\tfrac{Q+1}{\beta} \wedge \epsilon = \epsilon_{in}\ .$$

For the interactive step, we have

$$\vdash_{\beta/(Q+1)} \text{SV.STEP}(q) : \Phi_t \Longrightarrow \Phi_t \wedge \Phi(q,d)\ .$$

Combining these two judgments, we can prove accuracy for SV.MAIN (Theorem 7).

3.3 Online Multiplicative Weights

Our final example demonstrates how we can use the union bound to analyze a complex combination of several interactive algorithms, yielding sophisticated accuracy proofs. We will verify the *Online Multiplicative Weights* (OMW) algorithm first proposed by Hardt and Rothblum [21] and later refined by Gupta et al. [20]. Like Sparse Vector, this interactive algorithm can handle adaptive queries while guaranteeing error logarithmic in the number of queries. Unlike Sparse Vector, OMW produces approximate answers to the queries instead of just a bit representing above or below threshold.

At a high level, OMW iteratively constructs a *synthetic* version of the true database. The user can present various linear queries to the algorithm, which applies the Sparse Vector algorithm to check whether the error of the synthetic database on this query is smaller than some threshold. If so, the algorithm simply returns the approximate answer. Otherwise, it updates the synthetic database using the *multiplicative weights* update rule to better model the true database, and answers the query by adding Laplace noise to the true answer. An inductive argument shows that after enough updates, the synthetic database must be similar to the true database on *all* queries. At this point, we can answer all subsequent queries using the synthetic database alone.

In code, the following procedure implements the Online Multiplicative Weights algorithm.

```
proc MW-SV.MAIN(d, α, ϵ, Q, X, n) :
  η ← α/2n; T ← 2α; c ← 4n² ln(X)/α²;                    set parameters
  u ← 0; k ← 0; ans[k] ← ⊥;                               initialize variables
  mwdb ← MW.INIT(η, X, n); SV.INIT(T, ϵ/4c);              initialize MW and SV
  while (k < Q) do                                        main loop
    k ← k + 1;                                            increment count of queries
    q[k] ← A(ans[k − 1], mwdb);                           get next query
    approx ← evalQ(q[k], mwdb);                           calculate approx answer
    exact ← evalQ(q[k], d);                               calculate exact answer
    if (k ≥ c) then ans[k] ← approx;                      enough updates, use approx answer
    else
      err> ← error(q[k], mwdb); at ← SV.STEP(err>);       check if approx answer is high
      err< ← invQ(error(q[k], mwdb)); bt ← SV.STEP(err<); check if approx answer is low
      if (at ≠ ⊥ ∨ bt ≠ ⊥) then                           large error
        u ← u + 1;                                        increment count of updates
        if at ≠ ⊥ then up ← q[k];                         approx answer too high
        else up ← negQ(q[k]);                             approx answer too low
        mwdb ← MW.STEP(mwdb, up);                         update synthetic db
        ans[k] ←$ L_{ϵ/2c}(exact);                        estimate true answer
      else                                                small error, do not update
        ans[k] ← approx;                                  answer using approx answer
return ans;
```

Online multiplicative weights satisfies the following accuracy guarantee.

▶ **Theorem 8.** *Let $\beta \in (0,1)$. Then,*

$$\vdash_\beta \text{MW-SV.MAIN}(d, \alpha, \epsilon, Q, X, n) : \alpha \geq \max(\alpha_{sv}, \alpha_{lap}) \implies \\ \forall j.\ j \in \{1, \ldots, Q\} \to |res[j] - \mathsf{evalQ}(q[j], d)| \leq \alpha,$$

$$\textit{where} \quad \gamma \triangleq 4n^2 \ln(X)/\alpha^2, \quad \alpha_{sv} \triangleq \tfrac{24\gamma}{\epsilon} \log \tfrac{2(Q+1)}{\beta}, \quad \textit{and} \quad \alpha_{lap} \triangleq \tfrac{4\gamma}{\epsilon} \log \tfrac{2\gamma}{\beta}.$$

In words, the answers to all the supplied queries are within α of the true answer if α is sufficiently large. The above judgment reflects the accuracy guarantee first proved by Hardt and Rothblum [21] and later generalized by Gupta et al. [20].

The main routine depends on the *multiplicative weights* subroutine (MW), which maintains and updates the synthetic database. Roughly, MW takes as input the current synthetic database and a query where the synthetic database gives an answer that is far from the true answer. Then, MW improves the synthetic database to better model the true database. Our implementation of MW consists of two subroutines: MW.INIT initializes the synthetic database, and MW.STEP updates the current database with a query that has high error. The code for these subroutines is somewhat technical, and we will not present it here.

Instead, we will present their specifications, which are given in terms of an expression $\Psi(x, d)$ where x is the current synthetic database and d is the true database. We omit the definition of Ψ and focus on its three key properties:

- $\Psi(x, d) \geq 0$;
- $\Psi(x, d)$ is initially bounded for the initial synthetic database; and
- $\Psi(x, d)$ decreases each time we update the synthetic database.

Functions satisfying these properties are often called *potential functions*.

The first property follows from the definition of Ψ, while the second and third properties are reflected by the specifications of the MW procedures. Concretely, we can bound the initial value of Ψ with the following specification for MW.INIT:

$$\vdash_0 \text{MW.INIT}(\eta, X, n) : \top \Longrightarrow \Psi(res, d) \leq \ln X$$

We can also show that Ψ decreases with the following specification for MW.STEP:

$$\vdash_0 \text{MW.STEP}(x, q) : \top \Longrightarrow \Psi(x, d) - \Psi(res, d) \geq \eta(\mathsf{evalQ}(q, x) - \mathsf{evalQ}(q, d))/n - \eta^2$$

We make two remarks. First, these specifications crucially rely on the fact that q is a linear query. Second, both procedures are deterministic. For such procedures, the fragment of aHL with index $\beta = 0$ corresponds precisely to standard Hoare logic.

Now, let us briefly consider the key points in proving the main specification (Theorem 8). First, the key part of the invariant for the main loop is $\Psi(mwdb, d) \leq \log X - u \cdot \alpha^2/4n^2$. Roughly, Ψ is initially at most $\log X$ by the specification for MW.INIT, and every time we call MW.STEP we decrease Ψ by at least $\alpha^2/4n^2$ if the update query up has error at least α. Since Ψ is always non-negative, we can find at most c queries with high error—after c updates, the synthetic database $mwdb$ must give accurate answers on all queries.

Prior to making c updates, there are two cases for each query. If at least one of the Sparse Vector calls returns above threshold, we set the update query up to be $q[u]$ if the approximate answer is too high, otherwise we set up to be the negated query $\mathsf{neqQ}(q[u])$ if the approximate answer is too low. With this choice of update query, we can show that

$$\mathsf{evalQ}(up, mwdb) - \mathsf{evalQ}(up, d) \geq \alpha$$

so Ψ decreases by at least $\alpha^2/4n^2$. Then, we answer the original query $q[u]$ by adding Laplace noise, so our answer is also within α of the true answer. Otherwise, if both Sparse Vector calls return below threshold, then the query $q[u]$ is answered well by our approximation $mwdb$ and there is no need to update $mwdb$ or access the real database d.

The above reasoning assumes that Sparse Vector and the Laplace mechanisms are sufficiently accurate. To guarantee the former, notice that the Sparse Vector subroutine will process at most $2Q$ queries, so we assume that α is larger than the error α_{sv} guaranteed by Theorem 7 for $2Q$ queries and failure probability $\beta/2$. To guarantee the latter, notice that we sample Laplace noise at most c times—once for each update step—so we assume that α is larger than the error α_{lap} guaranteed by [LapAcc] for failure probability $\beta/2c$; by a union bound, all Laplace noises are accurate except with probability $\beta/2$. Taking $\alpha \geq \max(\alpha_{sv}, \alpha_{lap})$, both accuracy guarantees hold except with probability at most β, and we have the desired proof of accuracy for OMW (Theorem 8).

4 Related work

The semantics of probabilistic programming languages has been studied extensively since the late 70s. Kozen's seminal paper [28] studies two semantics for a core probabilistic imperative language. Other important work investigates using monads to structure the semantics of probabilistic languages; e.g. Jones and Plotkin [24]. More recent works study the semantics of probabilistic programs for applications like statistical computations [9], probabilistic inference for machine learning [10], probabilistic modeling for software defined networks [17], and more.

Likewise, deductive techniques for verifying probabilistic programs have a long history. Ramshaw [35] proposes a program logic with basic assertions of the form $\Pr[E] = p$. Hart et al. [22], Sharir et al. [39] propose a method using intermediate assertions and invariants

for proving general properties of probabilistic programs. Kozen [29] introduces PPDL, a logic that can reason about expected values of general measurable functions. Morgan et al. [34] (see McIver and Morgan [31] for an extended account) propose a verification method based on computing *greatest pre-expectations*, a probabilistic analogue of Dijkstra's weakest pre-conditions. Hurd et al. [23] formalize their approach using the HOL theorem prover. Other approaches based on interactive theorem provers include the work of Audebaud and Paulin-Mohring [1], who axiomatize (discrete) probability theory and verify some examples of randomized algorithms using the Coq proof assistant. Gretz et al. [19] extend the work of Morgan et al. [34] with a formal treatment of conditioning. More recently, Rand and Zdancewic [36] formalize another Hoare logic for probabilistic programs using the Coq proof assistant. Barthe et al. [6] implement a general-purpose logic in the EasyCrypt framework, and verify a representative set of randomized algorithms. Kaminski et al. [25] develop a weakest precondition logic to reason about expected run-time of probabilistic programs.

Most of these works support general probabilistic reasoning and additional features like non-determinism, so they most likely could formalize the examples that we consider. However, our logic aHL aims at a sweet spot in the design space, combining expressivity with simplicity of the assertion language. The design of aHL is inspired by existing *relational* program logics, such as pRHL [3] and apRHL [4]. These logics support rich proofs about probabilistic properties with purely non-probabilistic assertions, using a powerful coupling abstraction from probability theory [7] rather than the union bound.

Finally, there are many algorithmic techniques for verifying probabilistic programs. Probabilistic model-checking is a successful line of research that has delivered mature and practical tools and addressed a broad range of case studies; Baier and Katoen [2], Katoen [26], Kwiatkowska et al. [30] cover some of the most interesting developments in the field. Abstract interpretation of probabilistic programs is another rich source of techniques; see e.g. Cousot and Monerau [13], Monniaux [33]. Katoen et al. [27] infer linear invariants for the pGCL language of Morgan et al. [34]. There are several approaches based on martingales for reasoning about probabilistic loops; Chakarov and Sankaranarayanan [11, 12] use martingales for inferring expectation invariants, while Ferrer Fioriti and Hermanns [16] use martingales for analyzing probabilistic termination. Sampson et al. [38] use a mix of static and dynamic analyses to check probabilistic assertions for probabilistic programs.

5 Conclusion and perspective

We propose aHL, a lightweight probabilistic Hoare logic based on the union bound. Our logic can prove properties about bad events in cryptography and accuracy of differentially private mechanisms. Of course, there are examples that we cannot verify. For instance, reasoning involving independence of random variables, a common tool when analyzing randomized algorithms, is not supported. Accordingly, a natural next step is to explore logical methods for reasoning about independence, or to embed aHL into a more general system like pGCL.

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