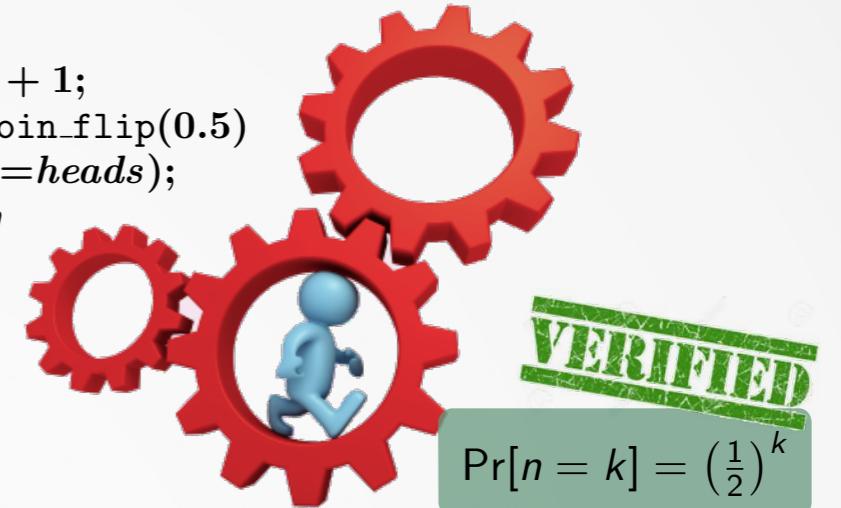


Seminar on  
“Verification of  
Probabilistic Programs”

```
n := 0;  
repeat  
    n := n + 1;  
    c := coin_flip(0.5)  
until (c=heads);  
return n
```



LECTURE 6:  
**PROBABILISTIC RELATIONAL HOARE LOGIC II**

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RWTH AACHEN UNIVERSITY

# Agenda

- Recap on relational Hoare logic
- Approximate version of the relational Hoare logic
- Summary

# Agenda

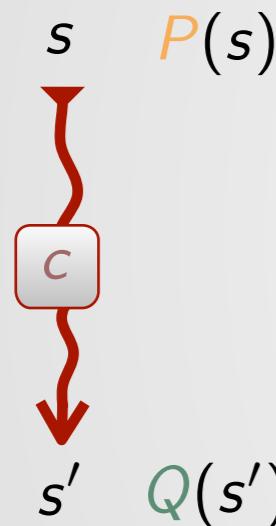
- Recap on relational Hoare logic
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- Summary

# Relational Hoare Logic

## Standard Hoare Logic

$$P, Q \in \mathcal{P}(\mathcal{S})$$

$$\{P\} c \{Q\}$$



$$\models \{P\} c \{Q\}$$

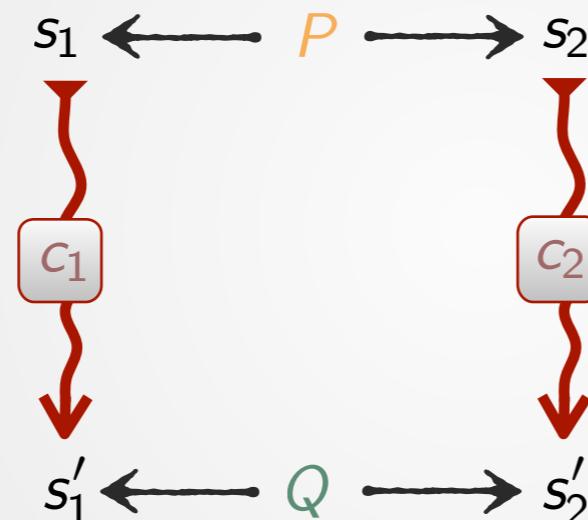
iff

$$P(s) \implies Q(\llbracket c \rrbracket(s))$$

## Relational Hoare Logic

$$P, Q \in \mathcal{P}(\mathcal{S} \times \mathcal{S})$$

$$\{P\} c_1 \sim c_2 \{Q\}$$



$$\models \{P\} c_1 \sim c_2 \{Q\}$$

iff

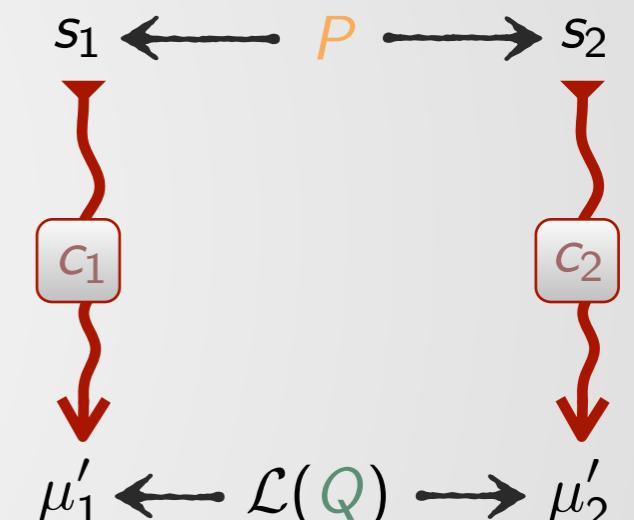
$$s_1 \xrightarrow{P} s_2 \implies \llbracket c_1 \rrbracket(s_1) \xrightarrow{Q} \llbracket c_2 \rrbracket(s_2)$$

## Probabilistic Relational Hoare Logic

$$P, Q \in \mathcal{P}(\mathcal{S} \times \mathcal{S})$$

$$\{P\} c_1 \sim c_2 \{Q\}$$

prob. programs



$$\models \{P\} c_1 \sim c_2 \{Q\}$$

iff

$$s_1 \xrightarrow{P} s_2 \implies \llbracket c_1 \rrbracket(s_1) \xrightarrow{\mathcal{L}(Q)} \llbracket c_2 \rrbracket(s_2)$$

Lifting of  $Q$  to a relation over  
**distributions** on program states

# Lifting Relations to Distributions

## Lifting of Relations

The operator

$$\mathcal{L}(\cdot) : \mathcal{P}(A \times B) \rightarrow \mathcal{P}(\mathcal{D}(A) \times \mathcal{D}(B))$$

that lifts relations over sets  $A, B$  to relations over distributions on these sets is defined as

$$\mu_1 \mathcal{L}(R) \mu_2 \triangleq \exists \mu \in \mathcal{D}(A \times B) \bullet \begin{cases} \pi_1(\mu) = \mu_1 \wedge \pi_2(\mu) = \mu_2 \\ \text{supp}(\mu) \subseteq R \end{cases}$$

$\in \mathcal{D}(A)$     $\in \mathcal{P}(A \times B)$     $\in \mathcal{D}(B)$

\* If  $\mu \in \mathcal{D}(A \times B)$  we define  $\pi_1(\mu)(a) = \sum_{b \in B} \mu(a, b)$  and  $\pi_2(\mu)(b) = \sum_{a \in A} \mu(a, b)$ .

# Relational Hoare Triples

## Examples

$$\blacksquare \models \{b_{\langle 1 \rangle} = \neg b_{\langle 2 \rangle}\} \begin{array}{l} \text{if } b \text{ then } x := 0 \\ \text{else } x := 1 \end{array} \sim \begin{array}{l} \text{if } b \text{ then } x := 1 \\ \text{else } x := 0 \end{array} \{x_{\langle 1 \rangle} = x_{\langle 2 \rangle}\}$$

$$\blacksquare \models \{\text{true}\} \ x \stackrel{\$}{=} \mathcal{U}[0 \dots 10] \sim x \stackrel{\$}{=} \mathcal{U}[2 \dots 12] \ \{x_{\langle 1 \rangle} + 2 = x_{\langle 2 \rangle}\}$$

random assignment

$$\blacksquare \models \{\text{true}\} \begin{array}{l} x \stackrel{\$}{=} \mathcal{U}\{t, f\}; \\ \text{if } (x=f) \text{ then } x \stackrel{\$}{=} \mathcal{U}\{t, f\} \end{array} \sim x \stackrel{\$}{=} \mathcal{U}\{t, f\} \ \{x_{\langle 1 \rangle} = f \implies x_{\langle 2 \rangle} = f\}$$

# Proof System pRHL (Two-sided Rules)

$$\frac{}{\vdash \{P\} \text{ skip } \sim \text{skip } \{P\}} \text{ [skip]}$$

$$\frac{}{\vdash \{Q[x\langle 1\rangle/A\langle 1\rangle, y\langle 2\rangle/B\langle 2\rangle]\} x := A \sim y := B \{Q\}} \text{ [assgn]}$$

$$\frac{}{\vdash \{\text{false}\} \text{ abort } \sim \text{abort } \{Q\}} \text{ [tc-abort]}$$

$$\frac{\vdash \{P\} c_1 \sim c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim c'_2 \{Q\}}{\vdash \{P\} c_1; c'_1 \sim c_2; c'_2 \{Q\}} \text{ [seq]}$$

$$\frac{s_1 P s_2 \triangleq (\mu_1 \blacktriangleright \lambda v \bullet \eta_{s_1[x_1/v]}) \mathcal{L}(Q) (\mu_2 \blacktriangleright \lambda v \bullet \eta_{s_2[x_2/v]})}{\vdash \{P\} x_1 \stackrel{\$}{=} \mu_1 \sim x_2 \stackrel{\$}{=} \mu_2 \{Q\}} \text{ [rand]}$$

$$\frac{\models (P \Rightarrow P') \quad \vdash \{P'\} c_1 \sim c_2 \{Q'\} \quad \models (Q' \Rightarrow Q)}{\vdash \{P\} c_1 \sim c_2 \{Q\}} \text{ [cons]}$$

$$\frac{\vdash (P \Rightarrow G_1\langle 1\rangle = G_2\langle 2\rangle) \quad \vdash \{P \wedge G_1\langle 1\rangle\} c_1 \sim c_2 \{Q\} \quad \vdash \{P \wedge \neg G_1\langle 1\rangle\} c'_1 \sim c'_2 \{Q\}}{\vdash \{P\} \text{ if } G_1 \text{ then } c_1 \text{ else } c'_1 \sim \text{if } G_2 \text{ then } c_2 \text{ else } c'_2 \{Q\}} \text{ [if]}$$

$$\frac{\vdash \{I \wedge G_1\langle 1\rangle \wedge v\langle 1\rangle = k\} c_1 \sim c_2 \{I \wedge v\langle 1\rangle < k\} \quad \models (I \Rightarrow G_1\langle 1\rangle = G_2\langle 2\rangle) \quad \models (I \wedge G_1\langle 1\rangle \Rightarrow v\langle 1\rangle \geq 0)}{\vdash \{I\} \text{ while } G_1 \text{ do } c_1 \sim \text{while } G_2 \text{ do } c_2 \{I \wedge \neg G_1\langle 1\rangle\}} \text{ [tc-while]}$$

$$\frac{\vdash \{P^{-1}\} c_2 \sim c_1 \{Q^{-1}\}}{\vdash \{P\} c_1 \sim c_2 \{Q\}} \text{ [inv]}$$

$$\frac{\vdash \{P\} c_1 \sim c_2 \{Q\} \quad \vdash \{P'\} c_2 \sim c_3 \{Q'\}}{\vdash \{P \circ P'\} c_1 \sim c_3 \{Q \circ Q'\}} \text{ [comp]}$$

# Proof System — Limitations

The above proof system

- Only relates programs that are structurally equal.

$$\not\vdash \{\equiv\} \quad \text{if } b \text{ then } x := 0 \\ \text{else } x := 0 \quad \sim \quad x := 0 \quad \{\equiv\}$$

- There exist even pairs of structurally equal programs that cannot be related.

$$\not\vdash \{\equiv\} \quad \text{if } b \text{ then } x := 0 \\ \text{else } x := 1 \quad \sim \quad \text{if } \neg b \text{ then } x := 1 \\ \text{else } x := 0 \quad \{\equiv\}$$

# Proof System pRHL (One-sided Rules)

$$\frac{}{\vdash \{\text{false}\} c_1 \sim c_2 \{Q\}} \text{ [contr]}$$

$$\frac{}{\vdash \{Q[x_{\langle 1 \rangle}/A_{\langle 1 \rangle}]\} x := A \sim \text{skip} \{Q\}} \text{ [d-assgn]}$$

$$\frac{\vdash \{P \wedge G_{\langle 1 \rangle}\} c_1 \sim c_2 \{Q\} \quad \vdash \{P \wedge \neg G_{\langle 1 \rangle}\} c'_1 \sim c_2 \{Q\}}{\vdash \{P\} \text{ if } G \text{ then } c_1 \text{ else } c'_1 \sim c_2 \{Q\}} \text{ [c-branch]}$$

$$\frac{}{\vdash \{P \wedge \neg G_{\langle 1 \rangle}\} \text{ while } G \text{ do } c \sim \text{skip} \{P \wedge \neg G_{\langle 1 \rangle}\}} \text{ [d-while]}$$

# Using pRHL to Relate the Probabilities of Events

$$\models \{\text{true}\} \underbrace{x := \mathcal{U}[0..10];}_{c_1} \sim \underbrace{x := \mathcal{U}[2..12]}_{c_2} \quad \{x\langle 1 \rangle = x\langle 2 \rangle\}$$

$$\therefore \Pr[c_1(s_1) : x \geq 5] = \Pr[c_2(s_2) : x \geq 5] \quad \forall s_1, s_2$$

# Using pRHL to Relate the Probabilities of Events

$$\frac{s_1 \mathrel{P} s_2 \quad \models \{P\} c_1 \sim c_2 \{Q\} \quad Q \implies (A_{\langle 1 \rangle} \iff B_{\langle 2 \rangle})}{\Pr[c_1(s_1) : A] = \Pr[c_2(s_2) : B]} \text{ [Pr-Eq]}$$

## Application example

$$\models \{\underline{\text{true}}\} \underbrace{x \stackrel{\$}{:=} \mathcal{U}[0..10];}_{c_1} \underbrace{x := x+2}_{c_2} \sim \underbrace{x \stackrel{\$}{:=} \mathcal{U}[2..12]}_{c_2} \{x_{\langle 1 \rangle} = x_{\langle 2 \rangle}\}$$

$$\therefore \Pr[c_1(s_1) : x \geq 5] = \Pr[c_2(s_2) : x \geq 5] \quad \forall s_1, s_2$$

# Approximate Relational Properties of Probabilistic Programs

Program

$$c_1 : \begin{aligned} h &:= 1-h; \\ I &:= \frac{1}{2}\langle I \rangle + \frac{1}{2}\langle 1-I \rangle \end{aligned}$$

is **non-interferent** ( $L = \{I\}$ ,  $H = \{h\}$ )

No information flow from  $h$  to  $I$

Program

$$c_2 : \begin{aligned} h &:= 1-h; \\ I &:= \epsilon\langle h \rangle + \frac{1}{2}(1-\epsilon)\langle I \rangle + \frac{1}{2}(1-\epsilon)\langle 1-I \rangle \end{aligned}$$

is interferent

$$\models \{I_{(1)}=I_{(2)}\} c_1 \sim c_1 \{I_{(1)}=I_{(2)}\}$$

$$\not\models \{I_{(1)}=I_{(2)}\} c_2 \sim c_2 \{I_{(1)}=I_{(2)}\}$$

For all pair of initial states  $s_1$  and  $s_2$  such that  $s_1(I) = s_2(I)$ , it holds

$$\forall \varphi \bullet \Pr[c_1(s_1) : \varphi(I)] = \Pr[c_1(s_2) : \varphi(I)]$$

# Approximate Relational Properties of Probabilistic Programs

Program

$$c_1 : \begin{aligned} h &:= 1-h; \\ I &:= \frac{1}{2}\langle I \rangle + \frac{1}{2}\langle 1-I \rangle \end{aligned}$$

is **non-interferent** ( $L=\{I\}$ ,  $H=\{h\}$ )

No information flow from  $h$  to  $I$

$$\models \{I_{(1)}=I_{(2)}\} c_1 \sim c_1 \{I_{(1)}=I_{(2)}\}$$

For all pair of initial states  $s_1$  and  $s_2$  such that  $s_1(I) = s_2(I)$ , it holds

$$\forall \varphi \bullet \Pr[c_1(s_1) : \varphi(I)] = \Pr[c_1(s_2) : \varphi(I)]$$

Program

$$c_2 : \begin{aligned} h &:= 1-h; \\ I &:= \epsilon\langle h \rangle + \frac{1}{2}(1-\epsilon)\langle I \rangle + \frac{1}{2}(1-\epsilon)\langle 1-I \rangle \end{aligned}$$

is  $\epsilon$ -**non-interferent**

APPROXIMATE  
NON-INTERFERENCE

$$\not\models \{I_{(1)}=I_{(2)}\} c_2 \sim c_2 \{I_{(1)}=I_{(2)}\}$$

For all pair of initial states  $s_1$  and  $s_2$  such that  $s_1(I) = s_2(I)$ , it holds

$$\forall \varphi \bullet |\Pr[c_2(s_1) : \varphi(I)] - \Pr[c_2(s_2) : \varphi(I)]| \leq \epsilon$$

# Agenda

- Recap on relational Hoare logic
- Approximate version of the relational Hoare logic

- Summary

# Approximate Relational Properties of Probabilistic Programs

$$\models \{P\} c_1 \sim c_1 \{I_{\langle 1 \rangle} = I_{\langle 2 \rangle}\}$$

For all pair of initial states  $s_1$  and  $s_2$   
such that  $s_1 P s_2$ , it holds

$$\forall \varphi \bullet \Pr[c_1(s_1) : \varphi(I)] = \Pr[c_1(s_2) : \varphi(I)]$$

For all pair of initial states  $s_1$  and  $s_2$   
such that  $s_1 P s_2$ , it holds

$$\forall \varphi \bullet |\Pr[c_2(s_1) : \varphi(I)] - \Pr[c_2(s_2) : \varphi(I)]| \leq \epsilon$$

or equivalently,

$$\pi_I(\llbracket c_1 \rrbracket(s_1)) = \pi_I(\llbracket c_1 \rrbracket(s_2))$$

# Approximate Relational Properties of Probabilistic Programs

$$\models \{P\} c_1 \sim c_1 \{I_{\langle 1 \rangle} = I_{\langle 2 \rangle}\}$$

For all pair of initial states  $s_1$  and  $s_2$   
such that  $s_1 P s_2$ , it holds

$$\forall \varphi \bullet \Pr[c_1(s_1) : \varphi(I)] = \Pr[c_1(s_2) : \varphi(I)]$$

or equivalently,

$$\pi_I(\llbracket c_1 \rrbracket(s_1)) = \pi_I(\llbracket c_1 \rrbracket(s_2))$$

For all pair of initial states  $s_1$  and  $s_2$   
such that  $s_1 P s_2$ , it holds

$$\forall \varphi \bullet |\Pr[c_2(s_1) : \varphi(I)] - \Pr[c_2(s_2) : \varphi(I)]| \leq \epsilon$$

or equivalently,

$$\Delta_{\text{SD}}\left(\pi_I(\llbracket c_2 \rrbracket(s_1)), \pi_I(\llbracket c_2 \rrbracket(s_2))\right) \leq \epsilon$$

## Statistical Distance between Distributions

$$\Delta_{\text{SD}}(\cdot, \cdot) : \mathcal{D}(A) \times \mathcal{D}(A) \rightarrow \mathbb{R}_{\geq 0}$$

$$\Delta_{\text{SD}}(\mu_1, \mu_2) \triangleq \sup_{A_0 \subseteq A} |\mu_1(A_0) - \mu_2(A_0)|$$

- $0 \leq \Delta_{\text{SD}}(\mu_1, \mu_2) \leq 1$  and  $\Delta_{\text{SD}}(\mu_1, \mu_2) = 0$  iff  $\mu_1 = \mu_2$
- $\Delta_{\text{SD}}(\mu_1, \mu_2) = \Delta_{\text{SD}}(\mu_2, \mu_1)$
- $\Delta_{\text{SD}}(\mu_1, \mu_3) \leq \Delta_{\text{SD}}(\mu_1, \mu_2) + \Delta_{\text{SD}}(\mu_2, \mu_3)$

# Approximate Relational Properties of Probabilistic Programs

$$\models \{P\} c_1 \sim c_1 \{I_{\langle 1 \rangle} = I_{\langle 2 \rangle}\}$$

$$\models \{P\} c_1 \sim_\epsilon c_1 \{I_{\langle 1 \rangle} = I_{\langle 2 \rangle}\}$$

APPROXIMATE  
pRHL

For all pair of initial states  $s_1$  and  $s_2$   
such that  $s_1 P s_2$ , it holds

$$\forall \varphi \bullet \Pr[c_1(s_1) : \varphi(I)] = \Pr[c_1(s_2) : \varphi(I)]$$

or equivalently,

$$\pi_I(\llbracket c_1 \rrbracket(s_1)) = \pi_I(\llbracket c_1 \rrbracket(s_2))$$

For all pair of initial states  $s_1$  and  $s_2$   
such that  $s_1 P s_2$ , it holds

$$\forall \varphi \bullet |\Pr[c_2(s_1) : \varphi(I)] - \Pr[c_2(s_2) : \varphi(I)]| \leq \epsilon$$

or equivalently,

$$\Delta_{\text{SD}}\left(\pi_I(\llbracket c_2 \rrbracket(s_1)), \pi_I(\llbracket c_2 \rrbracket(s_2))\right) \leq \epsilon$$

## Statistical Distance between Distributions

$$\Delta_{\text{SD}}(\cdot, \cdot) : \mathcal{D}(A) \times \mathcal{D}(A) \rightarrow \mathbb{R}_{\geq 0}$$

$$\Delta_{\text{SD}}(\mu_1, \mu_2) \triangleq \sup_{A_0 \subseteq A} |\mu_1(A_0) - \mu_2(A_0)|$$

- $0 \leq \Delta_{\text{SD}}(\mu_1, \mu_2) \leq 1$  and  $\Delta_{\text{SD}}(\mu_1, \mu_2) = 0$  iff  $\mu_1 = \mu_2$
- $\Delta_{\text{SD}}(\mu_1, \mu_2) = \Delta_{\text{SD}}(\mu_2, \mu_1)$
- $\Delta_{\text{SD}}(\mu_1, \mu_3) \leq \Delta_{\text{SD}}(\mu_1, \mu_2) + \Delta_{\text{SD}}(\mu_2, \mu_3)$

# Approximate Relational Properties of Probabilistic Programs

$$\epsilon \in \mathbb{R}_{\geq 0}, \delta \in [0, 1]$$

Mining process  $K$  is  $(\epsilon, \delta)$ -differentially private iff for any pair of adjacent databases  $d_1$  and  $d_2$ , it holds

differing in only one record

$$\Delta_{e^\epsilon}(K(d_1), K(d_2)) \leq \delta$$

## $\alpha$ -Distance between Distributions

Given  $\alpha \geq 1$  we define

$$\Delta_\alpha(\cdot, \cdot) : \mathcal{D}(A) \times \mathcal{D}(A) \rightarrow \mathbb{R}_{\geq 0}$$

$$\Delta_\alpha(\mu_1, \mu_2) \triangleq \sup_{A_0 \subseteq A} \mu_1(A_0) - \alpha \mu_2(A_0)$$

- $0 \leq \Delta_\alpha(\mu_1, \mu_2) \leq 1$
- $\Delta_\alpha(\mu, \mu) = 0$  but  $\Delta_\alpha(\mu_1, \mu_2) = 0 \not\Rightarrow \mu_1 = \mu_2$
- $\Delta_\alpha(\mu_1, \mu_2) \neq \Delta_\alpha(\mu_2, \mu_1)$
- $\Delta_{\alpha\alpha'}(\mu_1, \mu_3) \leq \Delta_\alpha(\mu_1, \mu_2) + \alpha \Delta_{\alpha'}(\mu_2, \mu_3)$

# Relational Properties of Probabilistic Programs — Approximate Versions

Different notions are expressed in terms of different “metrics” for comparing distributions



Judgments in approximate **pRHL** should also account for the metric between distributions at stake:

- $\{P\} c_1 \sim_{SD,\epsilon} c_2 \{Q\} \rightarrow$  statistical distance
- $\{P\} c_1 \sim_{\alpha,\epsilon} c_2 \{Q\} \rightarrow$   $\alpha$ -distance
- $\{P\} c_1 \sim_{KL,\epsilon} c_2 \{Q\} \rightarrow$  Kullback-Leibler distance

# Relational Properties of Probabilistic Programs — Approximate Versions

Different notions are expressed in terms of different “metrics” for comparing distributions



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- $\{P\} c_1 \sim_{SD,\epsilon} c_2 \{Q\} \rightarrow$  statistical distance
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- $\{P\} c_1 \sim_{KL,\epsilon} c_2 \{Q\} \rightarrow$  Kullback-Leibler distance



# The family of f-Divergences

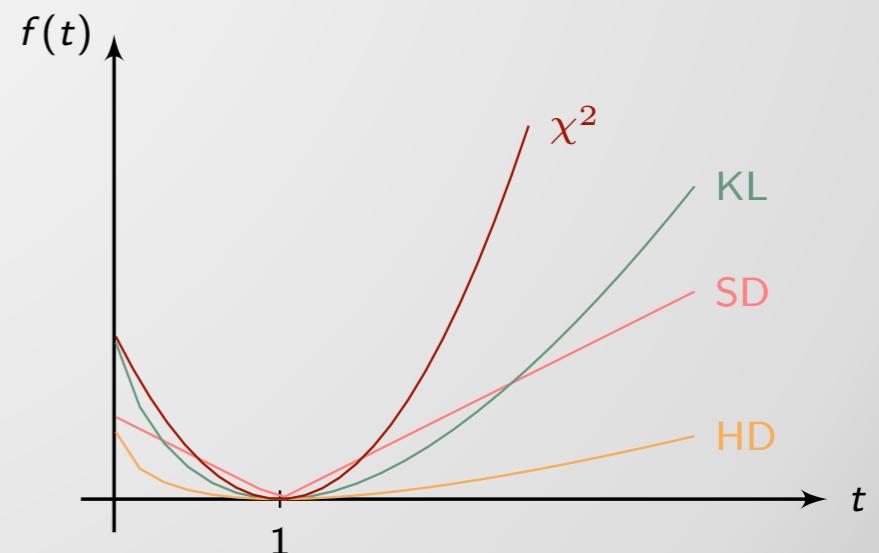
## f-Divergences between Distributions

The *f*-divergence between two distributions  $\mu_1$  and  $\mu_2$  over a set  $A$  is defined as\*

$$\Delta_f(\mu_1, \mu_2) \triangleq \sum_{a \in A} \mu_2(a) f\left(\frac{\mu_1(a)}{\mu_2(a)}\right),$$

where  $f: \mathbb{R}^{>0} \rightarrow \mathbb{R}^{>0}$  is a continuous convex function such that  $f(1) = 0$ .

<i>f</i> -divergence	<i>f</i>
Statistical distance ( $\Delta_{SD}$ )	$f(t) = \frac{1}{2} t - 1 $
Hellinger distance ( $\Delta_{HD}$ )	$f(t) = \frac{1}{2} \sqrt{t} - 1 ^2$
$\alpha$ -distance ( $\Delta_\alpha$ )	$f(t) = \max\{t - \alpha, 0\}$
Kullback-Leibler ( $\Delta_{KL}$ )	$f(t) = t \ln(t) - t + 1$
$\chi^2$ -distance ( $\Delta_{\chi^2}$ )	$f(t) = (t - 1)^2$



\* We adopt the following conventions:  $f(0/0) = 0$  and  $f(t/0) = t \lim_{x \rightarrow 0^+} x f(1/x)$  if  $t > 0$ .

# Hoare Triples in Approximate Relational Hoare Logic

$$\{P\} c_1 \sim_{f,\epsilon} c_2 \{Q\}$$

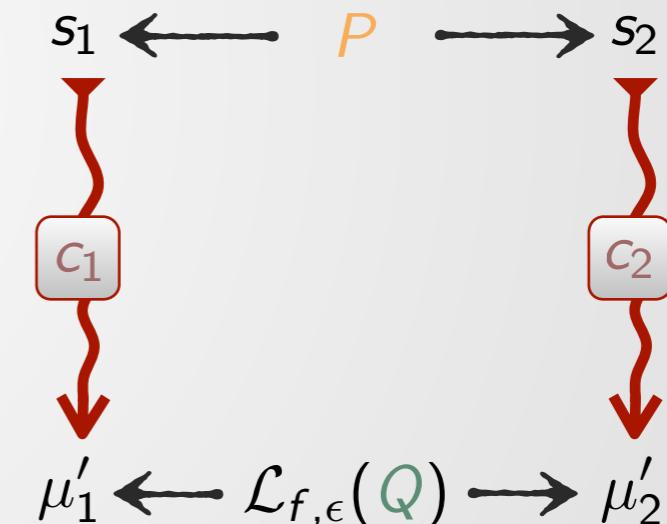
$c_1, c_2$  : probabilistic programs  
 $P, Q$  : relations over program states  
 $f$  : function inducing the divergence  
 $\epsilon$  : “error” bound

$$\models \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q\}$$

iff

$$s_1 P s_2 \implies [[c_1]](s_1) \mathcal{L}_{f,\epsilon}(Q) [[c_2]](s_2)$$

Approximate  $(f,\epsilon)$ -Lifting of  $Q$  to a relation over distributions on program



divergence  $\Delta_f$  satisfies the identity of indiscernibles

$$\Delta_f(\mu_1, \mu_2) = 0 \implies \mu_1 = \mu_2$$

$$\models \{P\} c_1 \sim_{f,0} c_2 \{Q\} \quad \text{iff} \quad \models \{P\} c_1 \sim c_2 \{Q\}$$

# Hoare Triples in Approximate Relational Hoare Logic

## Hoare triples

$$\{P\} c_1 \sim_{f,\epsilon} c_2 \{Q\}$$

$c_1, c_2$  : probabilistic programs  
 $P, Q$  : relations over program states  
 $f$  : function inducing the divergence  
 $\epsilon$  : “error” bound

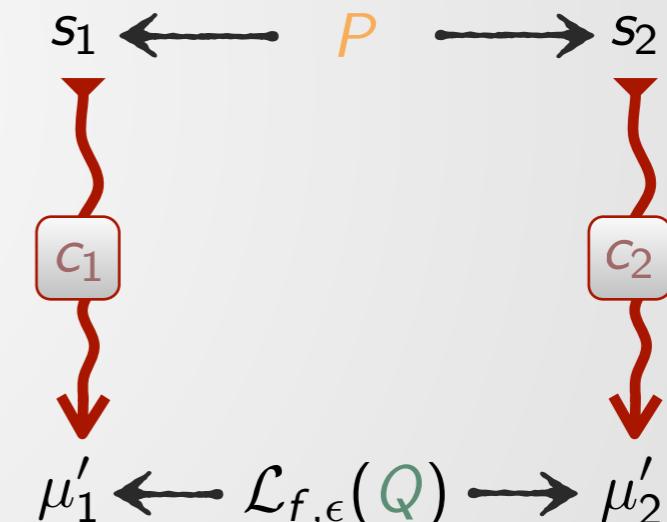
## Validity of Hoare triples

$$\models \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q\}$$

iff

$$s_1 P s_2 \implies [[c_1]](s_1) \mathcal{L}_{f,\epsilon}(Q) [[c_2]](s_2)$$

Approximate  $(f,\epsilon)$ -Lifting of  $Q$  to a relation over distributions on program



divergence  $\Delta_f$  satisfies the identity of indiscernibles

$$\Delta_f(\mu_1, \mu_2) = 0 \implies \mu_1 = \mu_2$$

$$\rightarrow \models \{P\} c_1 \sim_{f,0} c_2 \{Q\} \text{ iff } \models \{P\} c_1 \sim c_2 \{Q\}$$

# Approximate Lifting of Relations to Distributions

## Approximate Lifting of Relations

Given a continuous convex function  $f: \mathbb{R}^{\geq 0} \rightarrow \mathbb{R}^{\geq 0}$  with  $f(1) = 0$  we define operator

$$\mathcal{L}_{f,\epsilon}(\cdot): \mathcal{P}(A \times B) \rightarrow \mathcal{P}(\mathcal{D}(A) \times \mathcal{D}(B))$$

that lifts relations over sets  $A, B$  to relations over distributions on these sets as follows

$$\mu_1 \mathcal{L}_{f,\epsilon}(R) \mu_2 \triangleq \exists \mu_L, \mu_R \in \mathcal{D}(A \times B) \cdot \begin{cases} \pi_1(\mu_L) = \mu_1 \wedge \pi_2(\mu_R) = \mu_2 \\ \text{supp}(\mu_L) \subseteq R \wedge \text{supp}(\mu_R) \subseteq R \\ \Delta_f(\mu_L, \mu_R) \leq \epsilon \end{cases}$$

$\in \mathcal{P}(A \times B)$   
 $\in \mathcal{D}(A)$        $\in \mathcal{D}(B)$

The lifting operator  $\mathcal{L}_{f,\epsilon}(\cdot)$  also admits

- an inductive characterization:

$$\frac{a R b \quad k' f\left(\frac{k}{k'}\right) \leq \epsilon}{k \cdot \eta_a \quad \mathcal{L}_{f,\epsilon_i}(R) \quad k' \cdot \eta_b} \quad \frac{\mu_i \mathcal{L}_{f,\epsilon}(R) \nu_i \quad \forall i \in I \quad \sum_{i \in I} \epsilon_i \leq \epsilon}{(\sum_{i \in I} \mu_i) \mathcal{L}_{f,\epsilon}(R) (\sum_{i \in I} \nu_i)}$$

- a simpler characterization for equivalence relations:

$$\mu_1 \mathcal{L}_{f,\epsilon}(R) \mu_2 \iff \Delta_f(\mu_1/R, \mu_2/R) \leq \epsilon$$

\* If  $\mu \in \mathcal{D}(A \times B)$  we define  $\pi_1(\mu)(a) = \sum_{b \in B} \mu(a, b)$  and  $\pi_2(\mu)(b) = \sum_{a \in A} \mu(a, b)$ .

# Proof System $\mathbf{f\text{-}pRHL}$ (Two-sided Rules)

$$\frac{}{\vdash \{P\} \text{ skip } \sim_{f,0} \text{ skip } \{P\}} \text{ [skip]} \quad \frac{}{\vdash \{\text{false}\} \text{ abort } \sim_{f,0} \text{ abort } \{Q\}} \text{ [tc-abort]}$$

$$\frac{}{\vdash \{Q[x\langle 1\rangle/A\langle 1\rangle, y\langle 2\rangle/B\langle 2\rangle]\} x := A \sim_{f,0} y := B \{Q\}} \text{ [assgn]}$$

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$$\frac{\forall s_1, s_2 \bullet s_1 P s_2 \implies \Delta_f(\llbracket \mu_1 \rrbracket(s_1), \llbracket \mu_2 \rrbracket(s_2)) \leq \epsilon}{\vdash \{P\} x \stackrel{\$}{:=} \mu_1 \sim_{f,\epsilon} y \stackrel{\$}{:=} \mu_2 \{x\langle 1\rangle = y\langle 2\rangle \wedge \exists v_1, v_2 \bullet P[x\langle 1\rangle/v_1, y\langle 2\rangle/v_2]\}} \text{ [rand]}$$

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$$\frac{\begin{array}{c} P \implies G_1\langle 1\rangle = G_2\langle 2\rangle \\ \vdash \{P \wedge G_1\langle 1\rangle\} c_1 \sim_{f,\epsilon} c_2 \{Q\} \quad \vdash \{P \wedge \neg G_1\langle 1\rangle\} c'_1 \sim_{f,\epsilon} c'_2 \{Q\} \end{array}}{\vdash \{P\} \text{ if } G_1 \text{ then } c_1 \text{ else } c'_1 \sim_{f,\epsilon} \text{ if } G_2 \text{ then } c_2 \text{ else } c'_2 \{Q\}} \text{ [if]}$$

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$\Delta_f$  is self-composable

$$\frac{\forall s_1, s_2 \bullet s_1 Q' s_2 \implies \Pr[c'_1(s_1) : \text{true}] = \Pr[c'_2(s_2) : \text{true}]}{\begin{array}{c} \vdash \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{f,\epsilon'} c'_2 \{Q\} \\ \vdash \{P\} c_1; c'_1 \sim_{f,\epsilon+\epsilon'} c_2; c'_2 \{Q\} \end{array}} \text{ [seq]}$$

$\Delta_f$  is self-composable

$$\frac{\begin{array}{c} \forall s_1, s_2 \bullet s_1 (I \wedge v\langle 1\rangle \geq 0) s_2 \implies \Pr[c_1(s_1) : \text{true}] = \Pr[c_2(s_2) : \text{true}] \\ I \implies G_1\langle 1\rangle = G_2\langle 2\rangle \quad I \wedge v\langle 1\rangle \geq n \implies \neg G_1\langle 1\rangle \\ \vdash \{I \wedge G_1\langle 1\rangle \wedge v\langle 1\rangle = k\} c_1 \sim_{f,\epsilon} c_2 \{I \wedge v\langle 1\rangle > k\} \end{array}}{\vdash \{I \wedge v\langle 1\rangle \geq 0\} \text{ while } G_1 \text{ do } c_1 \sim_{f,n\epsilon} \text{ while } G_2 \text{ do } c_2 \{I \wedge v\langle 1\rangle \geq n \wedge \neg G_1\langle 1\rangle\}} \text{ [tc-while]}$$

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$$\frac{}{\vdash \{P\} \text{ skip } \sim_{f,0} \text{ skip } \{P\}} \text{ [skip]} \quad \frac{}{\vdash \{\text{false}\} \text{ abort } \sim_{f,0} \text{ abort } \{Q\}} \text{ [tc-abort]}$$

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$$\frac{\begin{array}{c} \vdash \{P'\} c_1 \sim_{f',\epsilon'} c_2 \{Q'\} \\ P \implies P' \quad Q' \implies Q \quad f \leq f' \quad \epsilon' \leq \epsilon \end{array}}{\vdash \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q\}} \text{ [cons]}$$

# Proof System $\text{f-pRHL}$ (One-sided Rules)

$$\frac{}{\vdash \{\text{false}\} c_1 \sim_{f,0} c_2 \{Q\}} \text{ [contr]}$$

$$\frac{}{\vdash \{Q[x\langle 1\rangle/A\langle 1\rangle]\} x := A \sim_{f,0} \text{skip} \{Q\}} \text{ [d-assgn]}$$

$$\frac{\vdash \{P \wedge G\langle 1\rangle\} c_1 \sim_{f,\epsilon} c_2 \{Q\} \quad \vdash \{P \wedge \neg G\langle 1\rangle\} c'_1 \sim_{f,\epsilon} c_2 \{Q\}}{\vdash \{P\} \text{ if } G \text{ then } c_1 \text{ else } c'_1 \sim_{f,\epsilon} c_2 \{Q\}} \text{ [c-branch]}$$

$$\frac{}{\vdash \{P \wedge \neg G\langle 1\rangle\} \text{ while } G \text{ do } c \sim_{f,0} \text{skip} \{P \wedge \neg G\langle 1\rangle\}} \text{ [d-while]}$$

The proof system also include the symmetrical versions of rules [d-assgn], [c-branch] and [d-while].

# Composability of f-divergences

Self-composability generalizes the notion of f-divergence additivity

$$\left. \begin{array}{l} \Delta_f(\mu_1, \mu_2) \leq \epsilon \\ \Delta_f(\nu_1, \nu_2) \leq \epsilon' \end{array} \right\} \implies \Delta_f(\mu_1 \times \nu_1, \mu_2 \times \nu_2) \leq \epsilon + \epsilon' \quad (\text{additivity})$$

$\mu_1, \mu_2 \in \mathcal{D}(A)$   
 $\nu_1, \nu_2 \in \mathcal{D}(B)$

## Self-Compostability of f-Divergences

Divergence  $\Delta_f$  is self-composable iff

$$\forall a \cdot \left. \begin{array}{l} \Delta_f(\mu_1, \mu_2) \leq \epsilon \\ \Delta_f(M_1(a), M_2(a)) \leq \epsilon' \end{array} \right\} \implies \Delta_f(\mu_1 \blacktriangleright M_1, \mu_2 \blacktriangleright M_2) \leq \epsilon + \epsilon'$$

$\mu_1, \mu_2 \in \mathcal{D}(A)$   
 $M_1, M_2 \in A \rightarrow \mathcal{D}(B)$

$\mu_1$	$\blacktriangleright$	$M_1$
$\uparrow$		$\uparrow$
$\leq \epsilon$	$\leq \epsilon + \epsilon'$	$\leq \epsilon'$
$\downarrow$		$\downarrow$
$\mu_2$	$\blacktriangleright$	$M_2$

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$\llbracket c_1 \rrbracket(s_1) \blacktriangleright \llbracket c'_1 \rrbracket$   
 $\uparrow \qquad \uparrow \qquad \uparrow$   
 $\leq \epsilon \qquad \leq \epsilon + \epsilon' \leq \epsilon'$   
 $\downarrow \qquad \downarrow \qquad \downarrow$   
 $\llbracket c_2 \rrbracket(s_2) \blacktriangleright \llbracket c'_2 \rrbracket$

# Composability of f-divergences

Self-composability generalizes the notion of f-divergence additivity

$$\left. \begin{array}{l} \Delta_f(\mu_1, \mu_2) \leq \epsilon \\ \Delta_f(\nu_1, \nu_2) \leq \epsilon' \end{array} \right\} \implies \Delta_f(\mu_1 \times \nu_1, \mu_2 \times \nu_2) \leq \epsilon + \epsilon' \quad (\text{additivity})$$

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$\mu_1, \mu_2 \in \mathcal{D}(A)$   
 $M_1, M_2 \in A \rightarrow \mathcal{D}(B)$

$\llbracket c_1 \rrbracket(s_1) \blacktriangleright \llbracket c'_1 \rrbracket$   
 $\uparrow \qquad \uparrow \qquad \uparrow$   
 $\leq \epsilon \qquad \leq \epsilon + \epsilon' \leq \epsilon'$   
 $\downarrow \qquad \downarrow \qquad \downarrow$   
 $\llbracket c_2 \rrbracket(s_2) \blacktriangleright \llbracket c'_2 \rrbracket$

## Theorem

Divergences  $\Delta_{\text{SD}}$ ,  $\Delta_{\text{HD}}$  and  $\Delta_{\text{KL}}$  are self-composable.

# Composability of f-divergences

Divergences  $\Delta_{\chi^2}$  and  $\Delta_\alpha$  have special composability properties:

- For  $\Delta_{\chi^2}$  we have:

$$\left. \begin{array}{l} \Delta_{\chi^2}(\mu_1, \mu_2) \leq \epsilon \\ \forall a \bullet \Delta_{\chi^2}(M_1(a), M_2(a)) \leq \epsilon' \end{array} \right\} \implies \Delta_{\chi^2}(\mu_1 \blacktriangleright M_1, \mu_2 \blacktriangleright M_2) \leq \epsilon + \epsilon' + \epsilon \epsilon'$$

Sequential composition rule for  $\Delta_{\chi^2}$  now looks like:

$$\frac{\forall s_1, s_2 \bullet s_1 Q' s_2 \implies \Pr[c'_1(s_1) : \text{true}] = \Pr[c'_2(s_2) : \text{true}] \\ \vdash \{P\} c_1 \sim_{\chi^2, \epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{\chi^2, \epsilon'} c'_2 \{Q\}}{\vdash \{P\} c_1; c'_1 \sim_{\chi^2, \epsilon + \epsilon' + \epsilon \epsilon'} c_2; c'_2 \{Q\}} \quad [\chi^2\text{-seq}]$$

(Rule for while loops is also adapted accordingly)

- For  $\Delta_\alpha$  we have:

$$\left. \begin{array}{l} \Delta_\alpha(\mu_1, \mu_2) \leq \epsilon \\ \forall a \bullet \Delta_{\alpha'}(M_1(a), M_2(a)) \leq \epsilon' \end{array} \right\} \implies \Delta_{\alpha\alpha'}(\mu_1 \blacktriangleright M_1, \mu_2 \blacktriangleright M_2) \leq \epsilon + \epsilon'$$

Sequential composition rule for  $\Delta_\alpha$  now looks like:

$$\frac{\forall s_1, s_2 \bullet s_1 Q' s_2 \implies \Pr[c'_1(s_1) : \text{true}] = \Pr[c'_2(s_2) : \text{true}] \\ \vdash \{P\} c_1 \sim_{\alpha, \epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{\alpha', \epsilon'} c'_2 \{Q\}}{\vdash \{P\} c_1; c'_1 \sim_{\alpha\alpha', \epsilon + \epsilon'} c_2; c'_2 \{Q\}} \quad [\alpha\text{-seq}]$$

(Rule for while loops is also adapted accordingly)

# Proof System — Derivation Examples

$\langle I \rangle = \langle I \rangle$ $h := 1 - h;$ $\sim_{SD, \epsilon}$	$I := \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$ $h := 1 - h;$ $\sim_{SD, \epsilon}$	$\vdash \{Q[x\langle 1 \rangle / A\langle 1 \rangle, y\langle 2 \rangle / B\langle 2 \rangle]\} x := A \sim_{f,0} y := B \{Q\}$ [assgn] $\forall s_1, s_2 \bullet s_1 P s_2 \implies \Delta_f(\llbracket \mu_1 \rrbracket(s_1), \llbracket \mu_2 \rrbracket(s_2)) \leq \epsilon$ $\vdash \{P\} x \stackrel{\$}{=} \mu_1 \sim y \stackrel{\$}{=} \mu_2 \{x\langle 1 \rangle = y\langle 2 \rangle \wedge \exists v_1, v_2 \bullet P[x\langle 1 \rangle / v_1, y\langle 2 \rangle / v_2]\}$ [rand] $\Delta_f$ is self-composable $\forall s_1, s_2 \bullet s_1 Q' s_2 \implies \Pr[c'_1(s_1) : \text{true}] = \Pr[c'_2(s_2) : \text{true}]$ $\vdash \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{f,\epsilon'} c'_2 \{Q\}$ $\vdash \{P\} c_1; c'_1 \sim_{f,\epsilon+\epsilon'} c_2; c'_2 \{Q\}$ [seq]
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$$I := \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$$

$$I := \epsilon \langle h \rangle + \frac{1}{2}(1 - \epsilon) \langle I \rangle + \frac{1}{2}(1 - \epsilon) \langle 1 - I \rangle$$

$\langle I \rangle = \langle I \rangle$

# Proof System — Derivation Examples

$h := 1 - h;$

$\langle I \langle 1 \rangle = I \langle 2 \rangle \rangle$

$\sim_{SD,0}$

$h := 1 - h;$

$\langle I \langle 1 \rangle = I \langle 2 \rangle \rangle$

$\sim_{SD,\epsilon}$

$I : \$ \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$

$\langle I \langle 1 \rangle = I \langle 2 \rangle \rangle$

$\sim_{SD,\epsilon}$

$I : \$ \epsilon \langle h \rangle + \frac{1}{2}(1 - \epsilon) \langle I \rangle + \frac{1}{2}(1 - \epsilon) \langle 1 - I \rangle$

$\langle I \langle 1 \rangle = I \langle 2 \rangle \rangle$

## Proof obligations:

- Divergence  $\Delta_{SD}$  is self-composable
- Programs  $I : \$ \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$  and  $I : \$ \epsilon \langle h \rangle + \frac{1}{2}(1 - \epsilon) \langle I \rangle + \frac{1}{2}(1 - \epsilon) \langle 1 - I \rangle$  have the same termination behaviour

$\vdash \{Q[x \langle 1 \rangle / A \langle 1 \rangle, y \langle 2 \rangle / B \langle 2 \rangle]\} x := A \sim_{f,0} y := B \{Q\}$  [assgn]

$\forall s_1, s_2 \bullet s_1 P s_2 \implies \Delta_f(\llbracket \mu_1 \rrbracket(s_1), \llbracket \mu_2 \rrbracket(s_2)) \leq \epsilon$

$\vdash \{P\} x : \$ \mu_1 \sim y : \$ \mu_2 \{x \langle 1 \rangle = y \langle 2 \rangle \wedge \exists v_1, v_2 \bullet P[x \langle 1 \rangle / v_1, y \langle 2 \rangle / v_2]\}$  [rand]

$\Delta_f$  is self-composable

$\forall s_1, s_2 \bullet s_1 Q' s_2 \implies \Pr[c'_1(s_1) : \text{true}] = \Pr[c'_2(s_2) : \text{true}]$

$$\frac{\vdash \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{f,\epsilon'} c'_2 \{Q\}}{\vdash \{P\} c_1; c'_1 \sim_{f,\epsilon+\epsilon'} c_2; c'_2 \{Q\}}$$
 [seq]

# Proof System — Derivation Examples

$$h := 1 - h;$$

$\langle I \rangle = \langle I \rangle$

$\sim_{SD,0}$

$\langle I \rangle = \langle I \rangle$

$\sim_{SD,\epsilon}$

$$I := \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$$

$\langle I \rangle = \langle I \rangle$

$\sim_{SD,\epsilon}$

$$h := 1 - h;$$

$$\vdash \{Q[x\langle 1 \rangle / A\langle 1 \rangle, y\langle 2 \rangle / B\langle 2 \rangle]\} x := A \sim_{f,0} y := B \{Q\} \text{ [assgn]}$$

$$\forall s_1, s_2 \bullet s_1 P s_2 \implies \Delta_f(\llbracket \mu_1 \rrbracket(s_1), \llbracket \mu_2 \rrbracket(s_2)) \leq \epsilon$$

$$\vdash \{P\} x := \mu_1 \sim y := \mu_2 \{x\langle 1 \rangle = y\langle 2 \rangle \wedge \exists v_1, v_2 \bullet P[x\langle 1 \rangle / v_1, y\langle 2 \rangle / v_2]\} \text{ [rand]}$$

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$$\forall s_1, s_2 \bullet s_1 Q' s_2 \implies \Pr[c'_1(s_1) : \text{true}] = \Pr[c'_2(s_2) : \text{true}]$$

$$\frac{\vdash \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{f,\epsilon'} c'_2 \{Q\}}{\vdash \{P\} c_1; c'_1 \sim_{f,\epsilon+\epsilon'} c_2; c'_2 \{Q\}} \text{ [seq]}$$

$\langle I \rangle = \langle I \rangle$

## Proof obligations:

- Divergence  $\Delta_{SD}$  is self-composable
- Programs  $I := \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$  and  $I := \epsilon \langle h \rangle + \frac{1}{2}(1 - \epsilon) \langle I \rangle + \frac{1}{2}(1 - \epsilon) \langle 1 - I \rangle$  have the same termination behaviour

# Proof System — Derivation Examples

$$h := 1 - h;$$

$\langle I \rangle = \langle I \rangle$

$\sim_{SD,0}$

$\langle I \rangle = \langle I \rangle$

$\sim_{SD,\epsilon}$

$$h := 1 - h;$$

$\langle I \rangle = \langle I \rangle$

$$I := \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$$

$\sim_{SD,\epsilon}$

$$I := \epsilon \langle h \rangle + \frac{1}{2}(1 - \epsilon) \langle I \rangle + \frac{1}{2}(1 - \epsilon) \langle 1 - I \rangle$$

$\langle I \rangle = \langle I \rangle \wedge \exists v_1, v_2 \bullet v_1 = v_2$

$\langle I \rangle = \langle I \rangle$

$\vdash \{Q[x\langle 1 \rangle / A\langle 1 \rangle, y\langle 2 \rangle / B\langle 2 \rangle]\} x := A \sim_{f,0} y := B \{Q\}$  [assgn]

$\forall s_1, s_2 \bullet s_1 P s_2 \implies \Delta_f(\llbracket \mu_1 \rrbracket(s_1), \llbracket \mu_2 \rrbracket(s_2)) \leq \epsilon$

$\vdash \{P\} x := \mu_1 \sim y := \mu_2 \{x\langle 1 \rangle = y\langle 2 \rangle \wedge \exists v_1, v_2 \bullet P[x\langle 1 \rangle / v_1, y\langle 2 \rangle / v_2]\}$  [rand]

$\Delta_f$  is self-composable

$\forall s_1, s_2 \bullet s_1 Q' s_2 \implies \Pr[c'_1(s_1) : \text{true}] = \Pr[c'_2(s_2) : \text{true}]$

$$\frac{\vdash \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{f,\epsilon'} c'_2 \{Q\}}{\vdash \{P\} c_1; c'_1 \sim_{f,\epsilon+\epsilon'} c_2; c'_2 \{Q\}}$$
 [seq]

## Proof obligations:

- Divergence  $\Delta_{SD}$  is self-composable
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# Proof System — Derivation Examples

$$h := 1 - h;$$

$\langle I \rangle = \langle I \rangle$

$\sim_{SD,0}$

$\langle I \rangle = \langle I \rangle$

$\sim_{SD,\epsilon}$

$$I := \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$$

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$\Delta_f$  is self-composable

$$\forall s_1, s_2 \bullet s_1 Q' s_2 \implies \Pr[c'_1(s_1) : \text{true}] = \Pr[c'_2(s_2) : \text{true}]$$

$$\frac{\vdash \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{f,\epsilon'} c'_2 \{Q\}}{\vdash \{P\} c_1; c'_1 \sim_{f,\epsilon+\epsilon'} c_2; c'_2 \{Q\}} \quad [\text{seq}]$$

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$\vdash \{P\} x := \mu_1 \sim y := \mu_2 \{x\langle 1 \rangle = y\langle 2 \rangle \wedge \exists v_1, v_2 \bullet P[x\langle 1 \rangle / v_1, y\langle 2 \rangle / v_2]\}$  [rand]

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# Proof System — Derivation Examples

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$\sim_{SD,\epsilon}$

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$\sim_{SD,\epsilon}$

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## Proof obligations:

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■ Programs  $I := \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle$  and  $I := \epsilon \langle h \rangle + \frac{1}{2}(1 - \epsilon) \langle I \rangle + \frac{1}{2}(1 - \epsilon) \langle 1 - I \rangle$  have the same termination behaviour ✓

■  $s_1(I) = s_2(I) \implies \Delta_{SD}(\llbracket \frac{1}{2} \langle I \rangle + \frac{1}{2} \langle 1 - I \rangle \rrbracket(s_1), \llbracket \epsilon \langle h \rangle + \frac{1}{2}(1 - \epsilon) \langle I \rangle + \frac{1}{2}(1 - \epsilon) \langle 1 - I \rangle \rrbracket(s_2)) \leq \epsilon$

$$= \left\langle \Delta_{SD}(\mu_1, \mu_2) = \sum_{a \in A} \frac{1}{2} |\mu_1(a) - \mu_2(a)| \text{ for all } \mu_1, \mu_2 \in \mathcal{D}(A) \right\rangle$$

$$= \frac{1}{2} |0 - \epsilon| + \frac{1}{2} \left| \frac{1}{2} - \frac{1}{2}(1 - \epsilon) \right| + \frac{1}{2} \left| \frac{1}{2} - \frac{1}{2}(1 - \epsilon) \right|$$

$$= \langle \text{algebra} \rangle$$

$$\epsilon \quad \checkmark$$

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 [seq]

# Using f-pRHL to Relate the Probabilities of Events

$$\frac{s_1 P s_2 \models \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q\} Q \implies (A_{\langle 1 \rangle} \iff B_{\langle 2 \rangle})}{\Pr[c_1(s_1) : A] = \Pr[c_2(s_2) : B]} \text{ [Pr-Eq]}$$

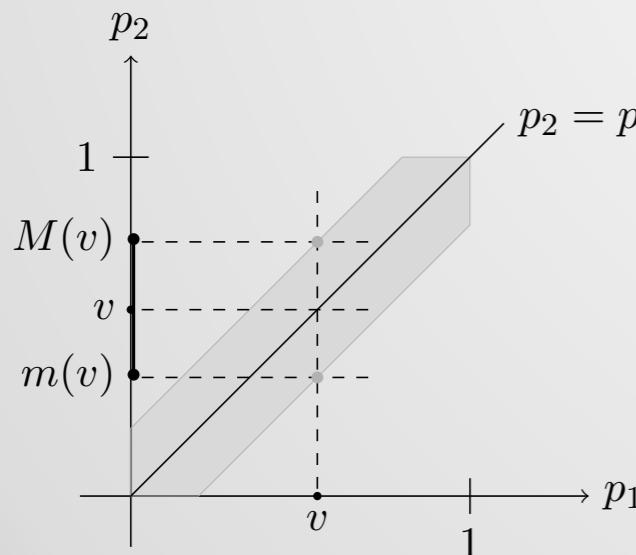
$$\frac{s_1 P s_2 \models \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q\} Q \implies (A_{\langle 1 \rangle} \iff B_{\langle 2 \rangle})}{p_B f\left(\frac{p_A}{p_B}\right) + p_{\bar{B}} f\left(\frac{p_{\bar{A}}}{p_{\bar{B}}}\right) \leq \epsilon} \text{ [Pr-Approx]}$$

$\Pr[c_2(s_2) : B]$        $\Pr[c_1(s_1) : A]$

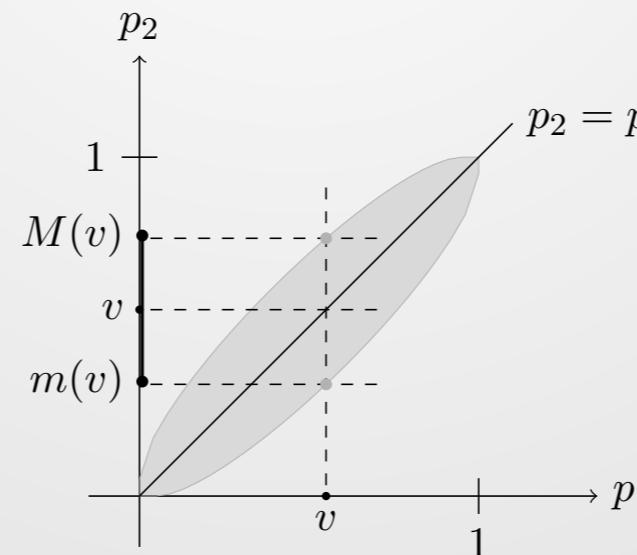
If  $s_1 P s_2$  entails  $\Pr[c_1(s_1) : \text{true}] = \Pr[c_2(s_2) : \text{true}] = 1$ , then the conclusion of the rule simplifies e.g. to

Statistical distance  $\rightarrow |p_A - p_B| \leq \epsilon$

Hellinger distance  $\rightarrow |\sqrt{p_A} - \sqrt{p_B}| + |\sqrt{1-p_A} - \sqrt{1-p_B}| \leq \epsilon$



(a) Statistical distance



(b) Hellinger distance

# Using f-pRHL to Relate the Probabilities of Events

$$\frac{\Pr[c_1(s_1) : \text{true}] = \Pr[c_2(s_2) : \text{true}] = 1}{\begin{array}{c} s_1 \mathrel{P} s_2 \quad \models \{P\} c_1 \sim_{\text{SD}, \epsilon} c_2 \{Q\} \quad Q \implies (A_{\langle 1 \rangle} \iff B_{\langle 2 \rangle}) \\ |\Pr[c_1(s_1) : A] - \Pr[c_2(s_2) : B]| \leq \epsilon \end{array}} \text{ [SD-Pr-Approx]}$$

## Application example

$$\begin{array}{ll} c_1 : & h := 1 - h; \\ & I \stackrel{\$}{=} \frac{1}{2}\langle I \rangle + \frac{1}{2}\langle 1 - I \rangle \end{array} \quad \begin{array}{ll} c_2 : & h := 1 - h; \\ & I \stackrel{\$}{=} \epsilon \langle h \rangle + \frac{1}{2}(1 - \epsilon)\langle I \rangle + \frac{1}{2}(1 - \epsilon)\langle 1 - I \rangle \end{array}$$

From

$$\models \{I_{\langle 1 \rangle} = I_{\langle 2 \rangle}\} c_1 \sim_{\text{SD}, \epsilon} c_2 \{I_{\langle 1 \rangle} = I_{\langle 2 \rangle}\}$$

we can conclude e.g. that for every pair of initial states  $s_1$  and  $s_2$ ,

$$s_1(I) = s_2(I) \implies \forall \varphi \cdot |\Pr[c_1(s_1) : I=0] - \Pr[c_2(s_2) : I=0]| \leq \epsilon$$

# Applications of f-pRHL

- Bound the distance between (the output of) probabilistic programs:

$$\frac{\models \{P\} c_1 \sim_{f,\epsilon} c_2 \{\equiv\}}{s_1 P s_2 \implies \Delta_f(\llbracket c_1 \rrbracket(s_1), \llbracket c_2 \rrbracket(s_2)) \leq \epsilon}$$

- Applications in differential privacy ( $\Delta_\alpha$ )

- Reason about continuity (or sensitivity) of probabilistic programs:

$$\frac{\models \{\equiv\} c \sim_{f,\epsilon} c \{\equiv\} \quad \Delta_f \text{ is self-composable}}{\Delta_f(\mu_1, \mu_2) \leq \epsilon' \implies \Delta_f(\llbracket c \rrbracket(\mu_1), \llbracket c \rrbracket(\mu_2)) \leq \epsilon + \epsilon'}$$

# Applications of f-pRHL

- Bound the distance between (the output of) probabilistic programs:

$$\frac{\models \{P\} c_1 \sim_{f,\epsilon} c_2 \{\equiv\}}{s_1 P s_2 \implies \Delta_f(\llbracket c_1 \rrbracket(s_1), \llbracket c_2 \rrbracket(s_2)) \leq \epsilon}$$

- Applications in cryptography ( $\Delta_{SD}$ )
- Applications in differential privacy ( $\Delta_\alpha$ )

- Reason about continuity (or sensitivity) of probabilistic programs:

$$\frac{\models \{\equiv\} c \sim_{f,\epsilon} c \{\equiv\} \quad \Delta_f \text{ is self-composable}}{\Delta_f(\mu_1, \mu_2) \leq \epsilon' \implies \Delta_f(\llbracket c \rrbracket(\mu_1), \llbracket c \rrbracket(\mu_2)) \leq \epsilon + \epsilon'}$$

# Variants of $\mathbf{f}\text{-}\mathbf{pRHL}$

- The proof system can be modified to reason about partial correctness

$$\frac{\vdash \{\underline{\text{true}}\} \text{ abort } \sim_{f,0} \text{abort } \{Q\} \quad \forall s_1, s_2 \bullet s_1 (I \wedge v\langle 1 \rangle \geq 0) s_2 \implies \Pr[c_1(s_1) : \text{true}] = \Pr[c_2(s_2) : \text{true}] \quad I \implies G_1\langle 1 \rangle = G_2\langle 2 \rangle \quad \Delta_f \text{ is self-composable} \quad \vdash \{I \wedge G_1\langle 1 \rangle \wedge v\langle 1 \rangle = k\} c_1 \sim_{f, \epsilon_k} c_2 \{I \wedge v\langle 1 \rangle > k\}}{\vdash \{I \wedge v\langle 1 \rangle \geq 0\} \text{ while } G_1 \text{ do } c_1 \sim_{f, \sum_{k \geq 0} \epsilon_k} \text{while } G_2 \text{ do } c_2 \{I \wedge \neg G_1\langle 1 \rangle\}} \text{ [pc-while]}$$

- There exists also a symmetrical version of the logic where e.g.

$$\frac{\models \{P\} c_1 \sim_{f,\epsilon} c_2 \{\equiv\}}{s_1 P s_2 \implies \Delta_f(\llbracket c_1 \rrbracket(s_1), \llbracket c_2 \rrbracket(s_2)) \leq \epsilon \wedge \Delta_f(\llbracket c_2 \rrbracket(s_2), \llbracket c_1 \rrbracket(s_1)) \leq \epsilon}$$

# Agenda

- Recap on relational Hoare logic
- Approximate version of the relational Hoare logic
- Summary

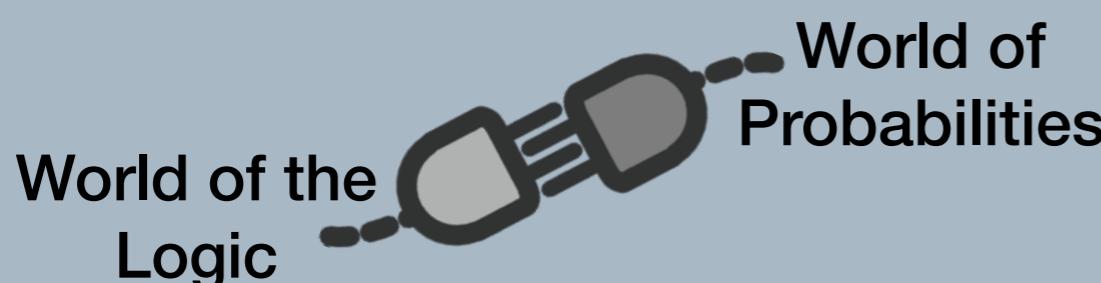
# Summary

Certain relational properties are expressed as **closeness conditions**

$$|\Pr[c_1(s_1) : A] - \Pr[c_2(s_2) : B]| \leq \epsilon$$

between the output of probabilistic programs and **cannot** be modelled through standard relational Hoare triples.

- Approximate Non-interference
- Differential privacy
- Program sensitivity



$$\frac{\dots \models \{P\} c_1 \sim_{SD,\epsilon} c_2 \{Q\} \dots}{|\Pr[c_1(s_1) : A] - \Pr[c_2(s_2) : B]| \leq \epsilon}$$

## Approximate Relational Hoare Logic

Distance for comparing distribution

$$\{P\} c_1 \sim_{f,\epsilon} c_2 \{Q\}$$

Distance bound (error)

$$\frac{\forall s_1, s_2 \bullet s_1 P s_2 \implies \Delta_f(\llbracket \mu_1 \rrbracket(s_1), \llbracket \mu_2 \rrbracket(s_2)) \leq \epsilon}{Q \triangleq x\langle 1 \rangle = y\langle 2 \rangle \wedge \exists v_1, v_2 \bullet P[x\langle 1 \rangle / v_1, y\langle 2 \rangle / v_2]} \text{ [rand]}$$

...

$\Delta_f$  is self-composable

$$\frac{\vdash \{P\} c_1 \sim_{f,\epsilon} c_2 \{Q'\} \quad \vdash \{Q'\} c'_1 \sim_{f,\epsilon'} c'_2 \{Q\}}{\vdash \{P\} c_1; c'_1 \sim_{f,\epsilon+\epsilon'} c_2; c'_2 \{Q\}} \text{ [seq]}$$