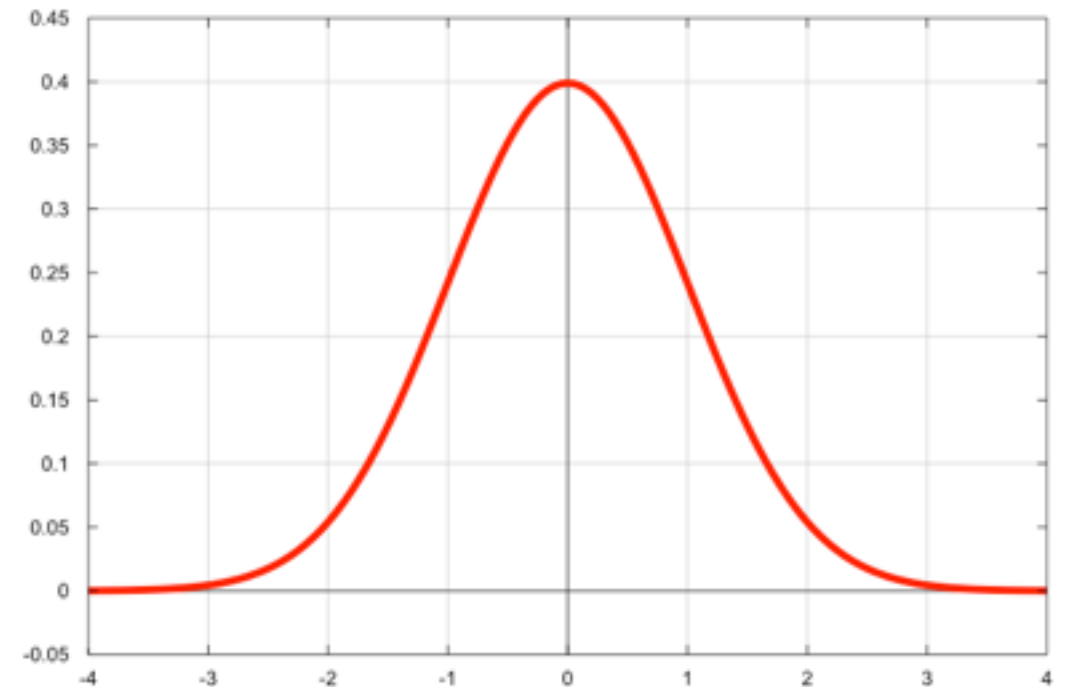


# Verifying Differentially Private Bayesian Inference



Marco Gaboardi  
University of Dundee

Joint work with G. Barthe, G.P. Farina, E.J. Gallego Arias, A. Gordon,...

# Differentially Private vs Probabilistic Inference

Differential  
Privacy

Probabilistic  
Inference

# Differentially Private vs Probabilistic Inference

Differential  
Privacy

Probabilistic  
Inference

The goal in machine learning is very often similar to the goal in private data analysis. The learner typically wishes to learn some simple rule that explains a data set. However, she wishes this rule to generalize [...] Generally, this means that she wants to learn a rule that captures distributional information about the data set on hand, in a way that does not depend too specifically on any single data point.

C. Dwork & A. Roth - The algorithmic Foundations of Differential privacy

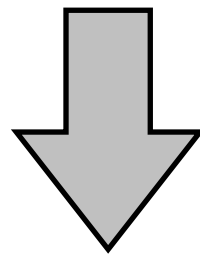
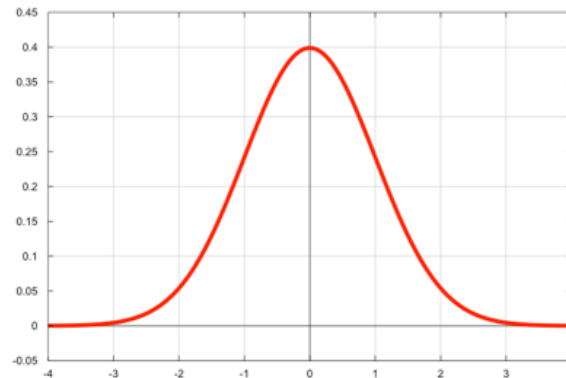
# Outline

- Bayesian learning
- A language for bayesian learning
- Differential Privacy
- Combining differential privacy and bayesian learning

# Bayesian Inference

# Probabilistic Inference

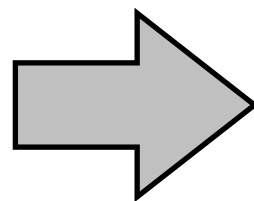
Prior  
Distribution



Posterior  
Distribution

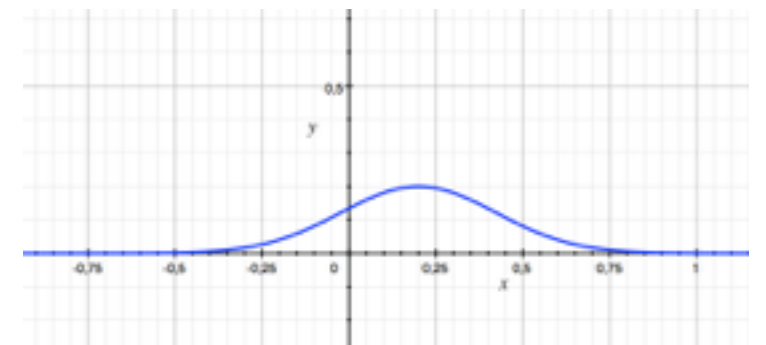
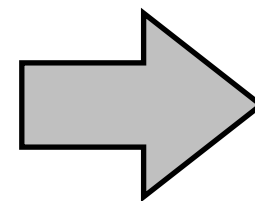


Data



Probabilistic  
Program

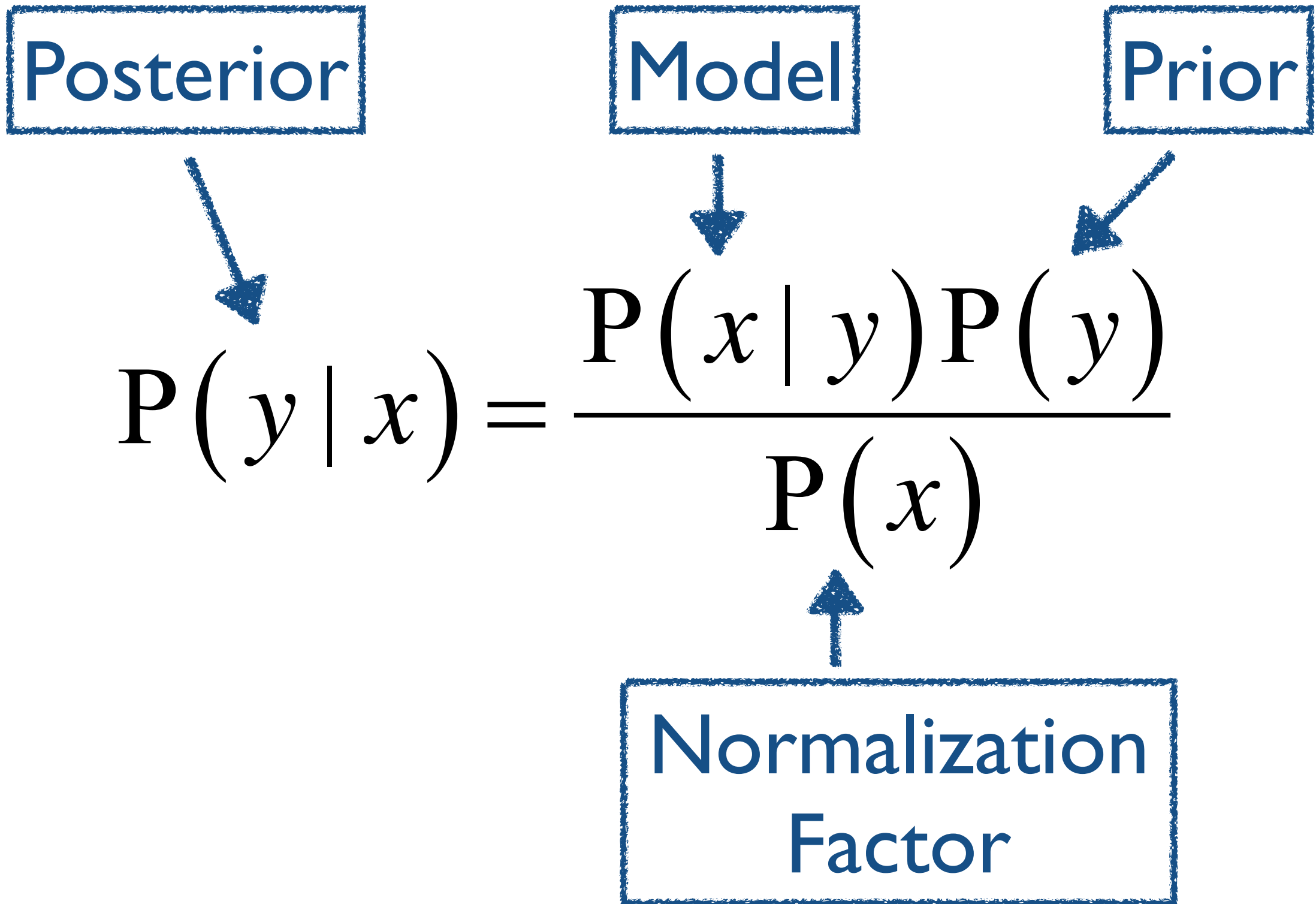
Fun/Tabular



# Bayes theorem

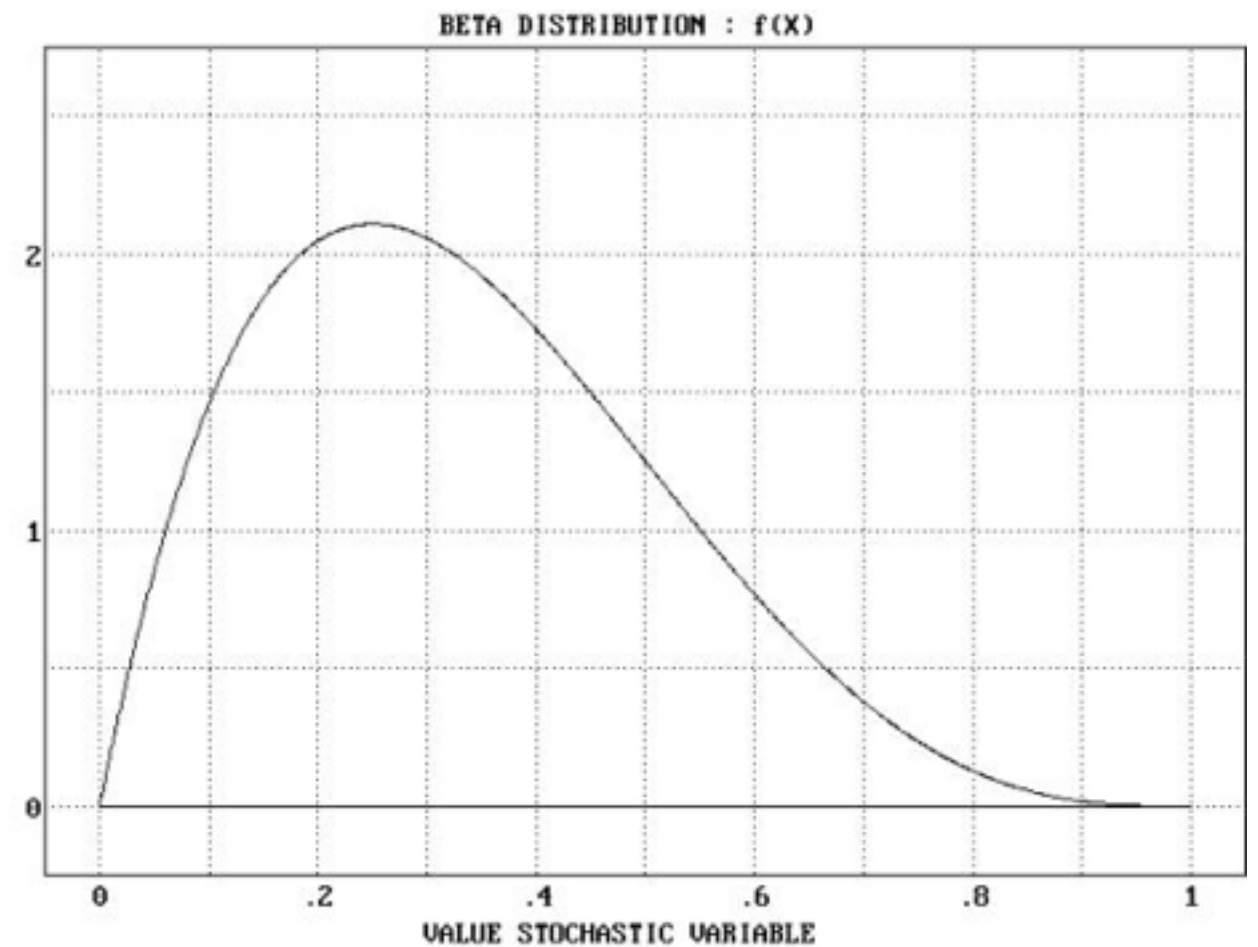
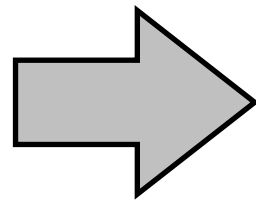
$$P(y | x) = \frac{P(x | y) P(y)}{P(x)}$$

# Bayes theorem



# A simple example: bias of a coin

| ID | disease |
|----|---------|
| 1  | 0       |
| 2  | 1       |
| 3  | 0       |
| 4  | 1       |
| 5  | 1       |
| 6  | 1       |
| 7  | 0       |
| 8  | 1       |
| 9  | ...     |

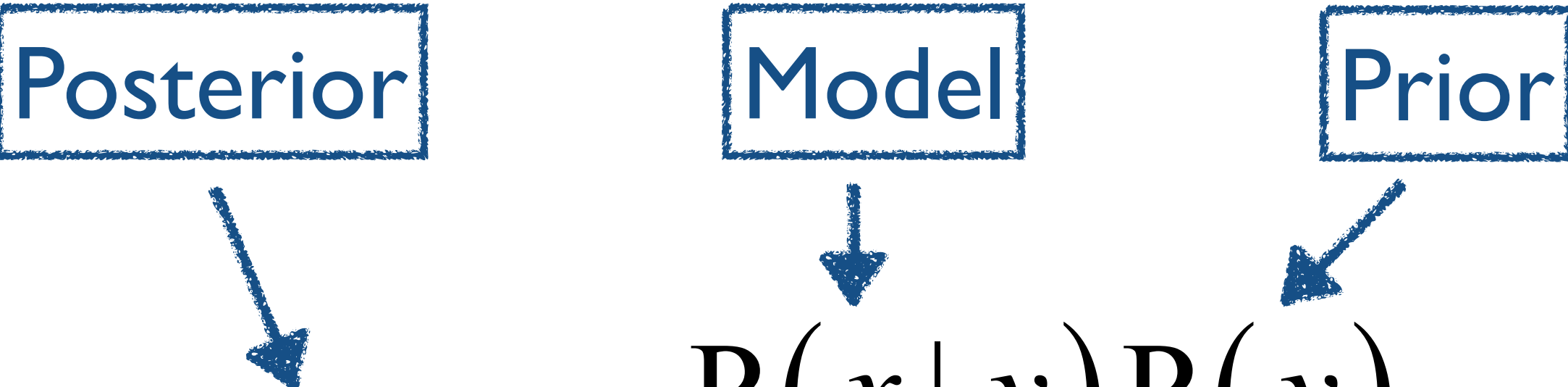


# Bayes theorem

Posterior

Model

Prior


$$P(y | x) = \frac{P(x | y) P(y)}{P(x)}$$

# Model/Likelihood: Bernoulli

Observed values

$$\mathbf{y} = (0, 1, 0, 1, 1, 1, \dots, 0)$$

# Model/Likelihood: Bernoulli

Observed values

$$\mathbf{y} = (0, 1, 0, 1, 1, 1, \dots, 0)$$

The probability mass function  $f(s, \Theta)$  is

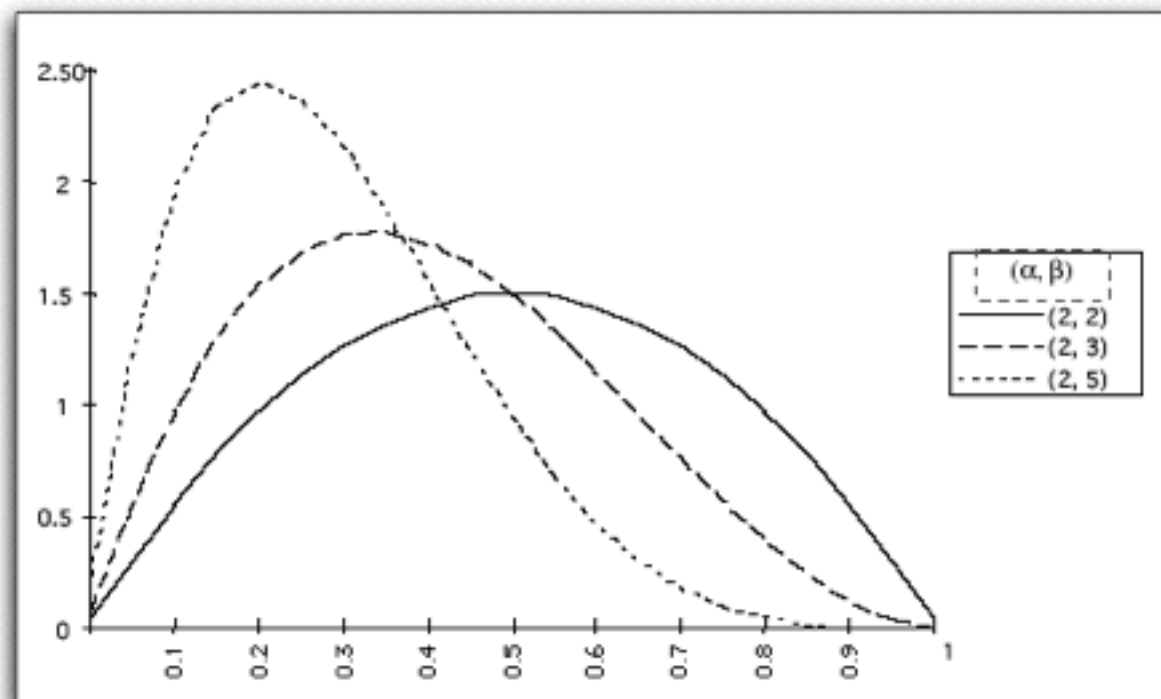
$$f(s, \Theta) = \begin{cases} \Theta & \text{if } s = 1 \\ 1 - \Theta & \text{if } s = 0 \end{cases}$$

where  $\Theta$  is the “bias of the coin”. This can also be expressed as:

$$f(s, \Theta) = \Theta^s (1 - \Theta)^{1-s}$$

# Prior: Beta distribution

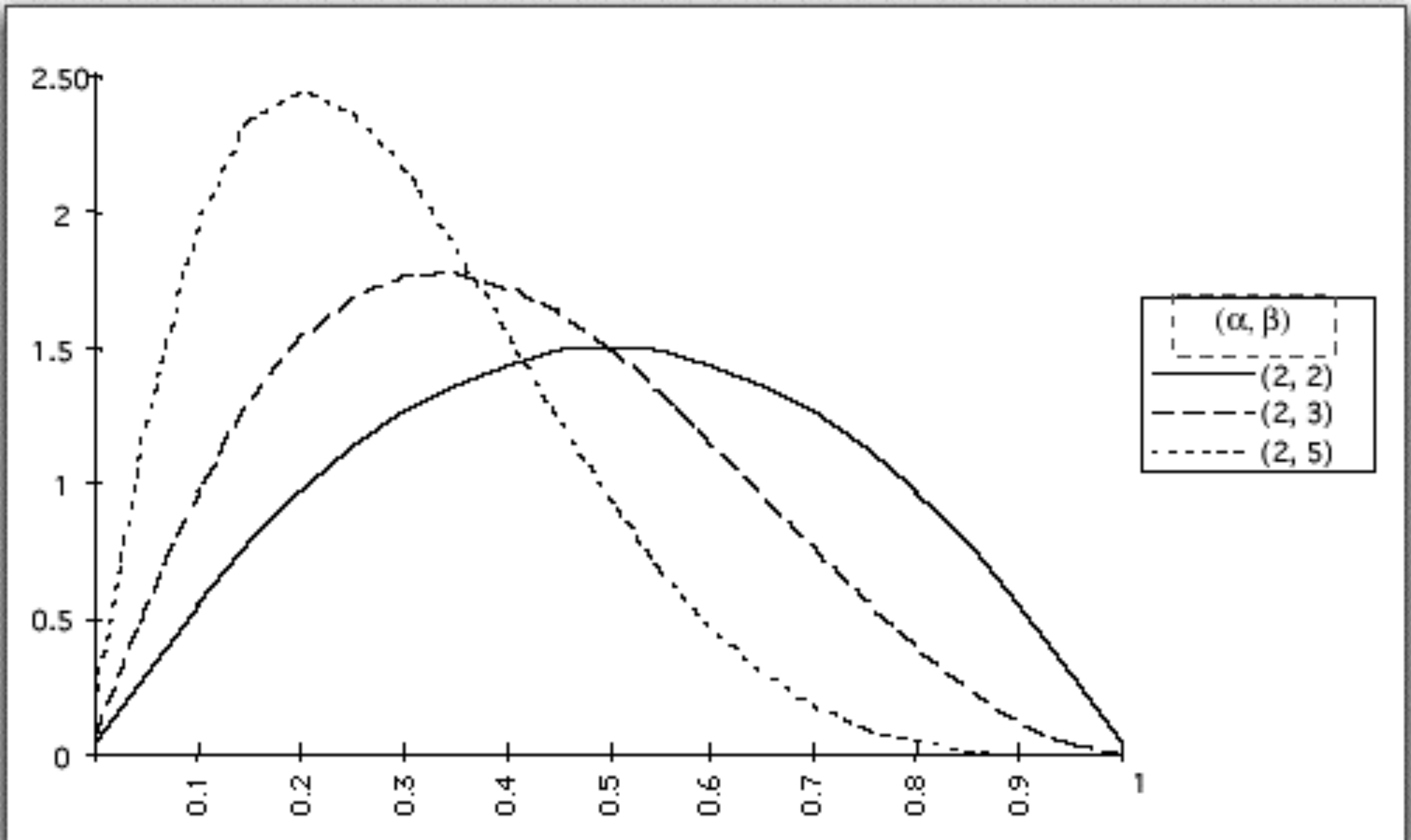
Probability Distribution Function



$$f(a,b,\Theta) = \frac{\Theta^a(1-\Theta)^b}{B(a,b)}$$

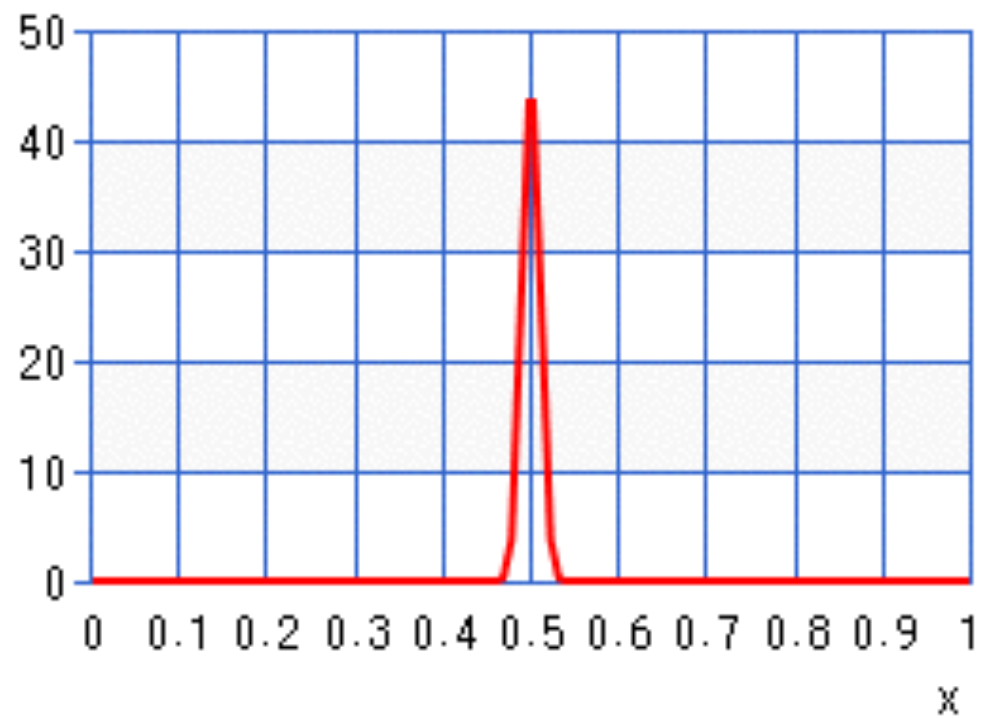
Conjugate to the Bernoulli distribution

# Prior: Beta distribution

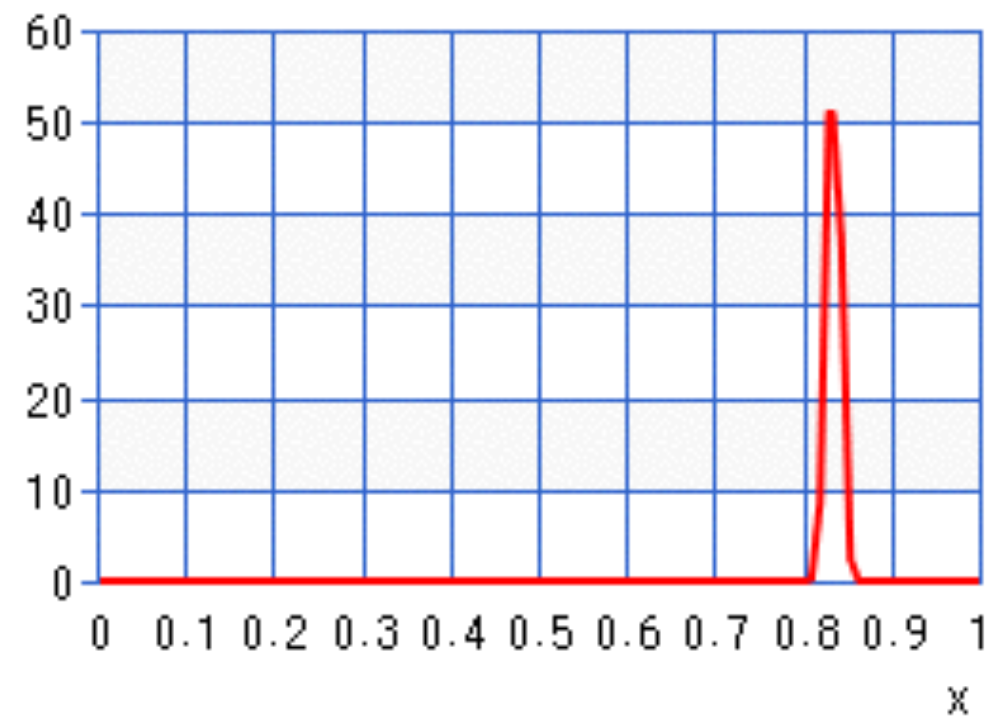


# Bias of a Coin

Beta(1500,1500)

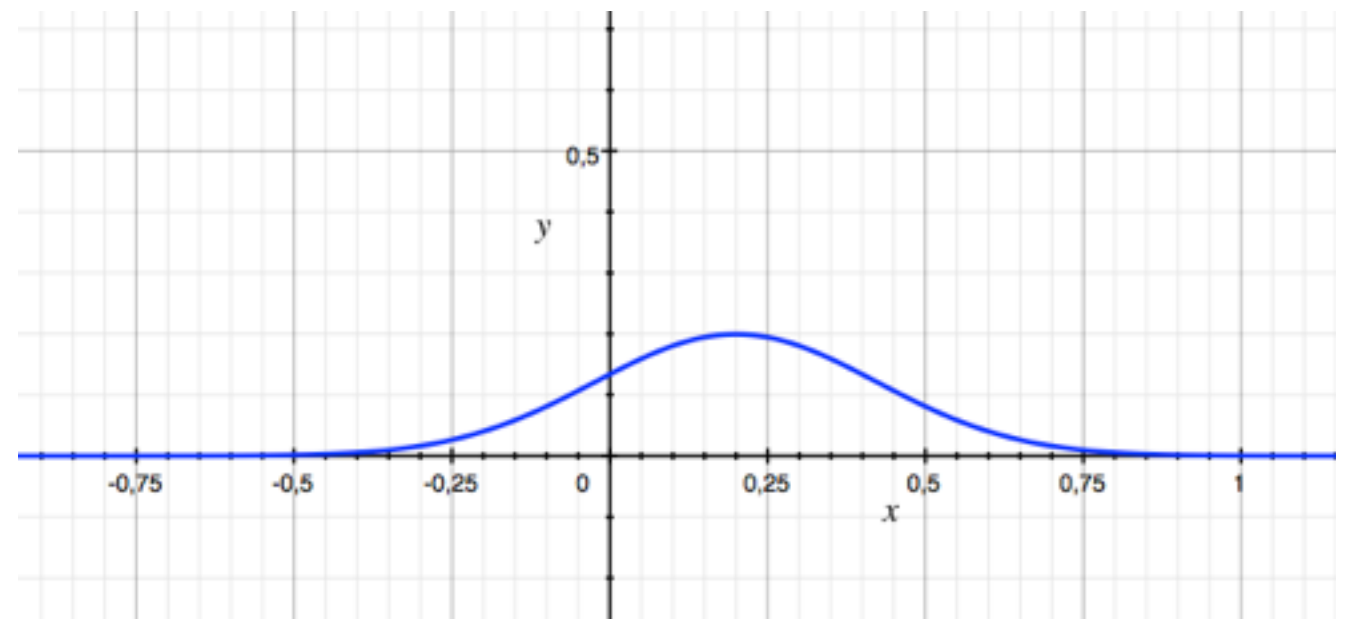
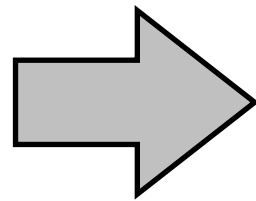


Beta(2500,500)



# Another example

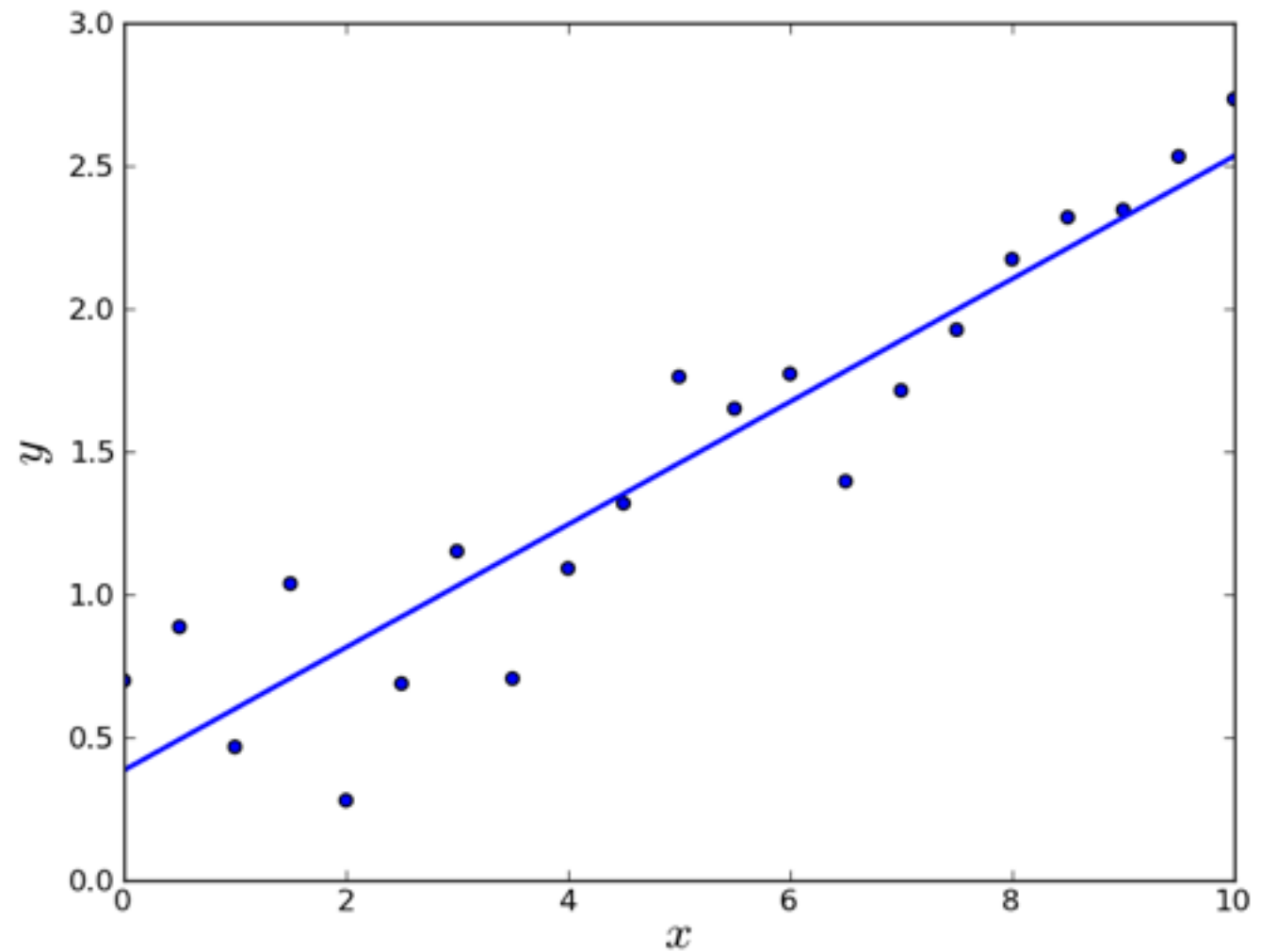
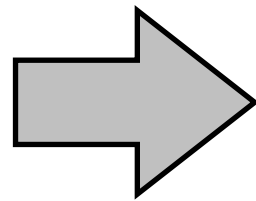
| ID | Cholesterol |
|----|-------------|
| 1  | 4.66        |
| 2  | 5.01        |
| 3  | 3.45        |
| 4  | 4.12        |
| 5  | 6.35        |
| 6  | 4.45        |
| 7  | 6.06        |
| 8  | 4.98        |
| 9  | ...         |



Known variance

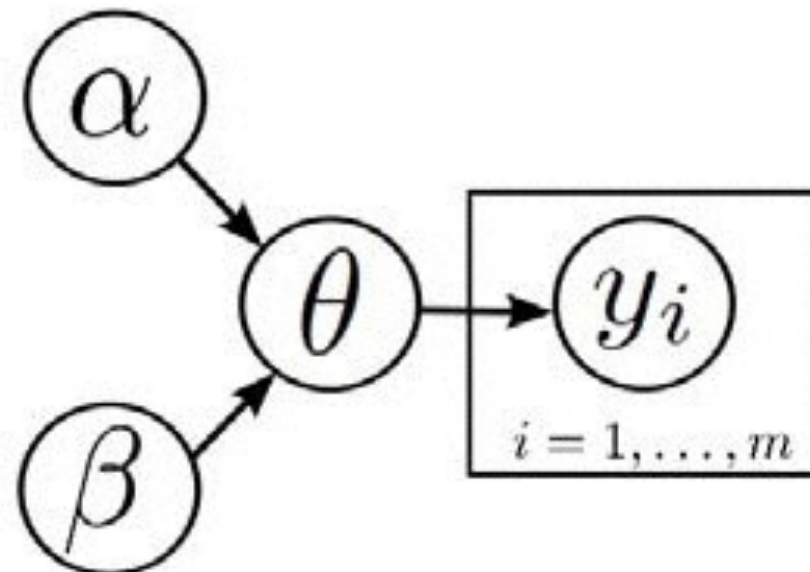
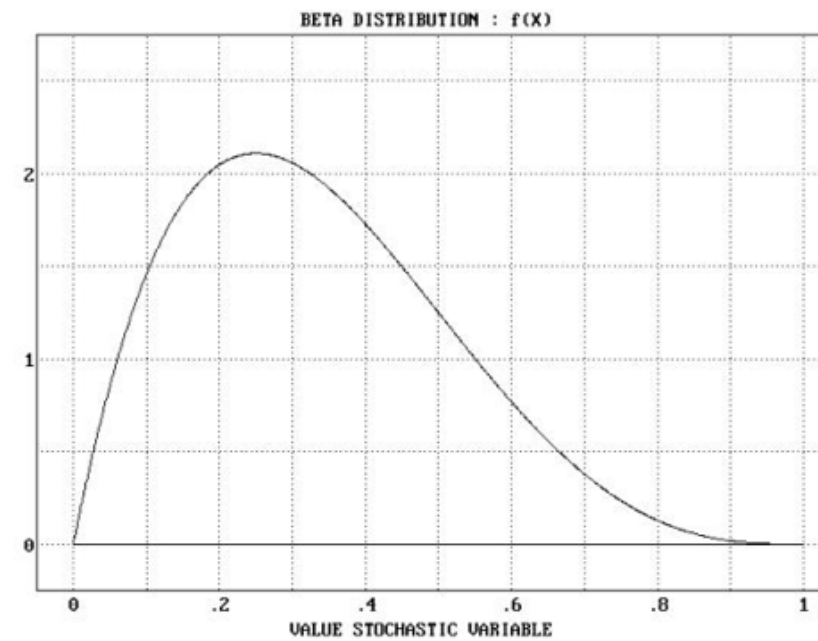
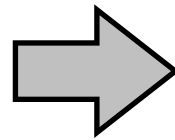
# Another example

| ID | Y   | X   |
|----|-----|-----|
| 1  | 4.2 | 1.5 |
| 2  | 2.5 | 0.2 |
| 3  | 2.2 | 2   |
| 4  | 1.1 | 6.5 |
| 5  | 1.5 | 8.2 |
| 6  | 0.5 | 5.6 |
| 7  | 2.0 | 2.3 |
| 8  | 0.8 | 4.3 |
| 9  | ... | ... |



# Graphical Models

| I | disease |
|---|---------|
| 1 | 0       |
| 2 | 1       |
| 3 | 0       |
| 4 | 1       |
| 5 | 1       |
| 6 | 1       |
| 7 | 0       |
| 8 | 1       |
| 9 | ...     |



# Probabilistic PCF

$$e \in \mathbf{PCF}_p(\mathcal{X}) ::= x \mid c \mid e \ e \mid \lambda x. e \mid \text{let } x = e \text{ in } e$$
$$\mid \text{letrec } f \ x = e \mid \text{case } e \text{ with } [d_i \ \overline{x_i} \Rightarrow e_i]_i$$
$$\mid \text{unit}_M \ e \mid \text{bind}_M \ x = e \text{ in } e$$
$$\mid \text{observe } x \Rightarrow e \text{ in } e \mid \text{infer}[e] \mid \text{ran}(e)$$
$$\mid \text{bernoulli}(e) \mid \text{gauss}(e, e) \mid \text{beta}(e, e) \mid \text{uniform}()$$
$$\mid \text{laplace}(e, e) \mid \text{exponential}(e, e, e)$$

# Probabilistic Semantics

$$\llbracket \Gamma \vdash \text{unit}_M e : \mathfrak{M}[\tau] \rrbracket_\theta = x \mapsto \begin{cases} 1 & \text{if } x = \llbracket e \rrbracket_\theta \\ 0 & \text{otherwise} \end{cases}$$

$$\begin{aligned} \llbracket \Gamma \vdash \text{bind}_M x = e_1 \text{ in } e_2 : \mathfrak{M}[\sigma] \rrbracket_\theta = \\ d \mapsto \sum_{g \in \llbracket \tau \rrbracket} (\llbracket e_1 \rrbracket_\theta(g) \times \llbracket e_2 \rrbracket_{\theta_x^g}(d)) \end{aligned}$$

$$\llbracket \Gamma \vdash \text{letrec}^m f x = e : \tau \rightarrow \sigma \rrbracket_\theta = \bigcup_{n \in \mathbb{N}} F^n(\perp_{\llbracket \tau \rightarrow \sigma \rrbracket})$$

$$\text{where } F(d) = \llbracket \Gamma, f : \tau \rightarrow \sigma \vdash \lambda x. e : \tau \rightarrow \sigma \rrbracket_{\theta_f^d}$$

# Observe for Conditional Distributions

observe  $z \Rightarrow X(z)$  in  $Y$

# Observe for Conditional Distributions

observe  $z \Rightarrow X(z)$  in  $Y$

$$P(y|x) = \frac{P(x|y)P(y)}{P(x)}$$

# Semantics of Observe

$$\llbracket \Gamma \vdash \text{observe } x \Rightarrow t \text{ in } u : \mathfrak{M}(A) \rrbracket_{\rho} =$$

$$d \mapsto \frac{\llbracket \Gamma \vdash u : \mathfrak{M}[A] \rrbracket_{\rho} d \times (\llbracket \Gamma, x : A \vdash t : \text{bool} \rrbracket_{\rho_x^d} \text{true})}{\sum_{a \in \llbracket A \rrbracket} \llbracket \Gamma \vdash u : \mathfrak{M}[A] \rrbracket_{\rho} a \times (\llbracket \Gamma, x : A \vdash t : \text{bool} \rrbracket_{\rho_x^a} \text{true})}$$

# Semantics of Observe

$$\llbracket \Gamma \vdash \text{observe } x \Rightarrow t \text{ in } u : \mathfrak{M}(A) \rrbracket_{\rho} =$$

$$d \mapsto \frac{\llbracket \Gamma \vdash u : \mathfrak{M}[A] \rrbracket_{\rho} d \times (\llbracket \Gamma, x : A \vdash t : \text{bool} \rrbracket_{\rho_x^d} \text{true})}{\sum_{a \in \llbracket A \rrbracket} \llbracket \Gamma \vdash u : \mathfrak{M}[A] \rrbracket_{\rho} a \times (\llbracket \Gamma, x : A \vdash t : \text{bool} \rrbracket_{\rho_x^a} \text{true})}$$

Filter and rescaling

# Semantics of Observe

$$\llbracket \Gamma \vdash \text{observe } x \Rightarrow t \text{ in } u : \mathfrak{M}(A) \rrbracket_{\rho} =$$

$$d \mapsto \frac{\llbracket \Gamma \vdash u : \mathfrak{M}[A] \rrbracket_{\rho} d \times (\llbracket \Gamma, x : A \vdash t : \text{bool} \rrbracket_{\rho_x^d} \text{true})}{\sum_{a \in \llbracket A \rrbracket} \llbracket \Gamma \vdash u : \mathfrak{M}[A] \rrbracket_{\rho} a \times (\llbracket \Gamma, x : A \vdash t : \text{bool} \rrbracket_{\rho_x^a} \text{true})}$$

Filter and rescaling

# Differential Privacy

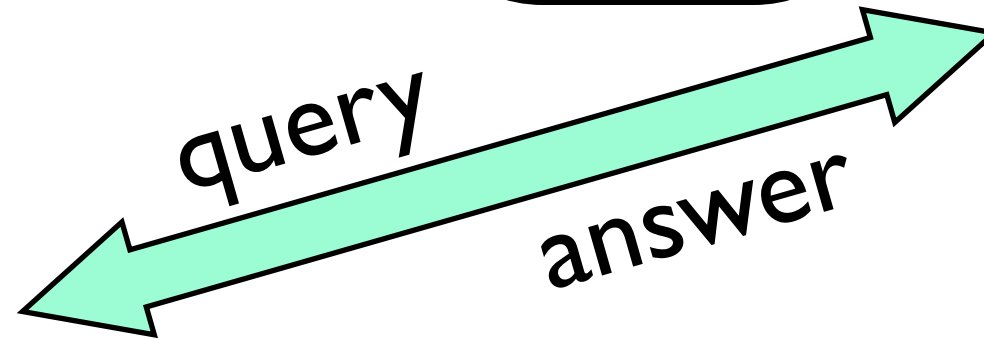
# Private Queries?



# Private Queries?



medical correlation?



The Journal of Clinical Investigation, Volume 125, Number 12, December 15, 2005, pp 2611-2612. DOI: 10.1159/000091000

**Letter to the Editor**

**Methodological weakness in using correlation coefficients for assessing the interchangeability of analyte data between samples collected under different sampling conditions – the example of matrix metalloproteinase 9 determined in serum and plasma samples**

**Xiao Jing<sup>1,2</sup> and Chao-Ying Ho<sup>1,3</sup>**

<sup>1</sup>Department of Clinical Chemistry, University of Medicine and Health Sciences, Taipei, Taiwan; <sup>2</sup>Graduate Institute of Clinical Medicine, National Taiwan University, Taipei, Taiwan; <sup>3</sup>Institute of Biotechnology, National Tsing-Tung University, Hsinchu, Taiwan

Background: Correlation coefficients are commonly used to assess the interchangeability of data between samples collected under different sampling conditions. However, the use of correlation coefficients to assess the interchangeability of data between samples collected under different sampling conditions is methodologically weak. The purpose of this letter is to illustrate the methodological weakness of using correlation coefficients to assess the interchangeability of data between samples collected under different sampling conditions, using the example of matrix metalloproteinase 9 (MMP-9) determined in serum and plasma samples.

In this journal, Hsieh et al. (1) recently reported a correlation coefficient of 0.99 between serum and plasma MMP-9 levels. This high correlation coefficient suggests that the two sampling conditions (serum and plasma) are interchangeable. However, the use of correlation coefficients to assess the interchangeability of data between samples collected under different sampling conditions is methodologically weak. The purpose of this letter is to illustrate the methodological weakness of using correlation coefficients to assess the interchangeability of data between samples collected under different sampling conditions, using the example of MMP-9 determined in serum and plasma samples.

Correlation coefficients are commonly used to assess the interchangeability of data between samples collected under different sampling conditions. However, the use of correlation coefficients to assess the interchangeability of data between samples collected under different sampling conditions is methodologically weak. The purpose of this letter is to illustrate the methodological weakness of using correlation coefficients to assess the interchangeability of data between samples collected under different sampling conditions, using the example of MMP-9 determined in serum and plasma samples.

# Private Queries?



Does Critias have cancer?

query

answer



# Private Queries?



Does Critias have cancer?

I know he visited Atlantis

query

answer



From Plato's Timaeus dialogue



# Private Queries?



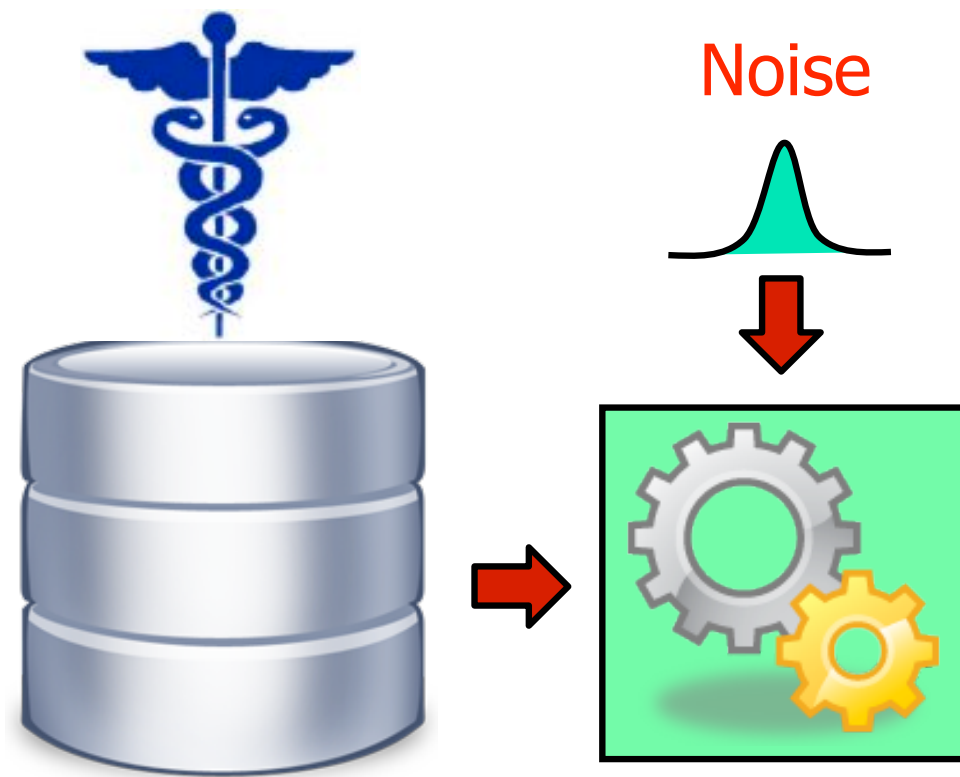
Does Critias have cancer?

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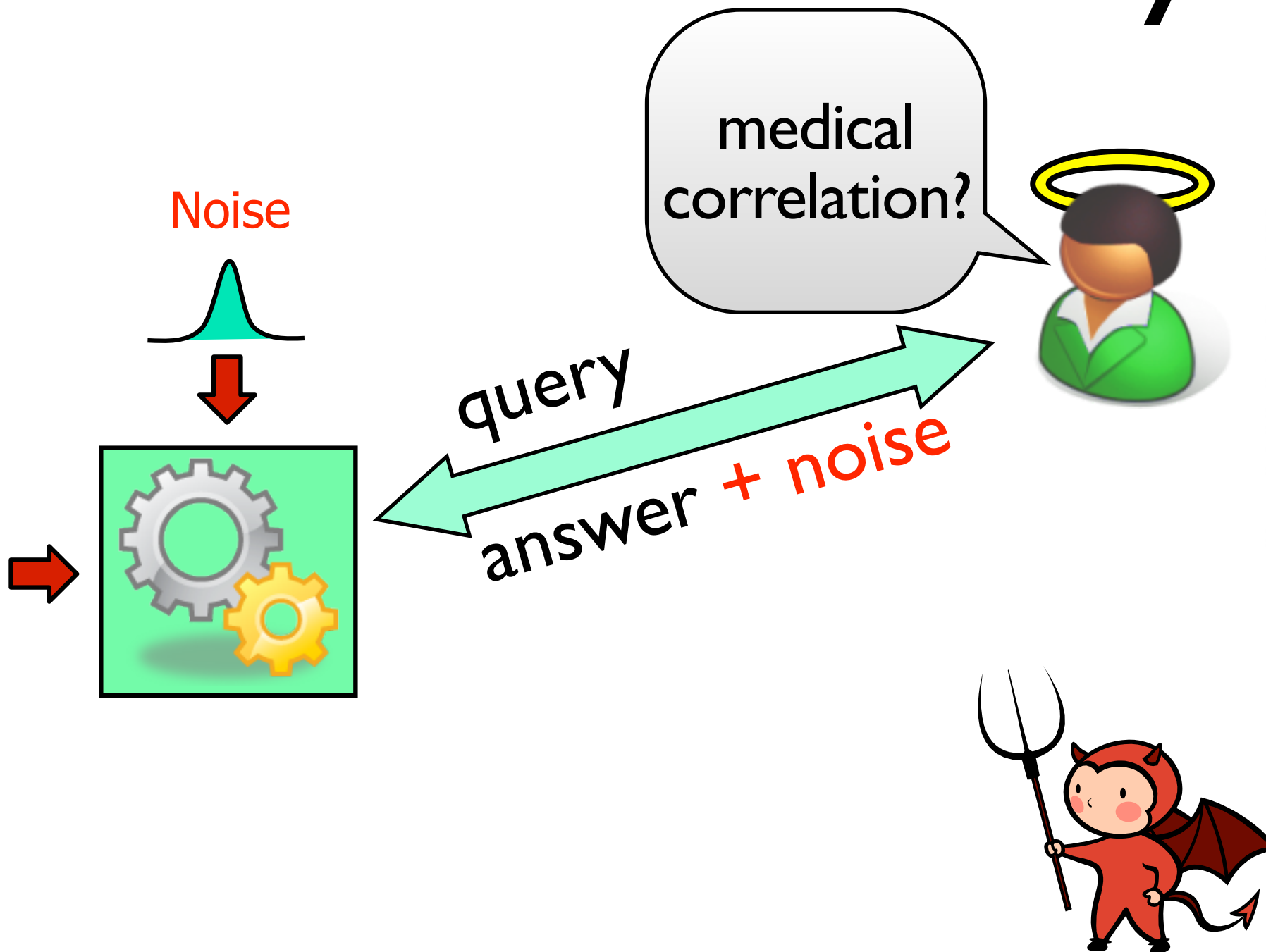


From Plato's Timaeus dialogue

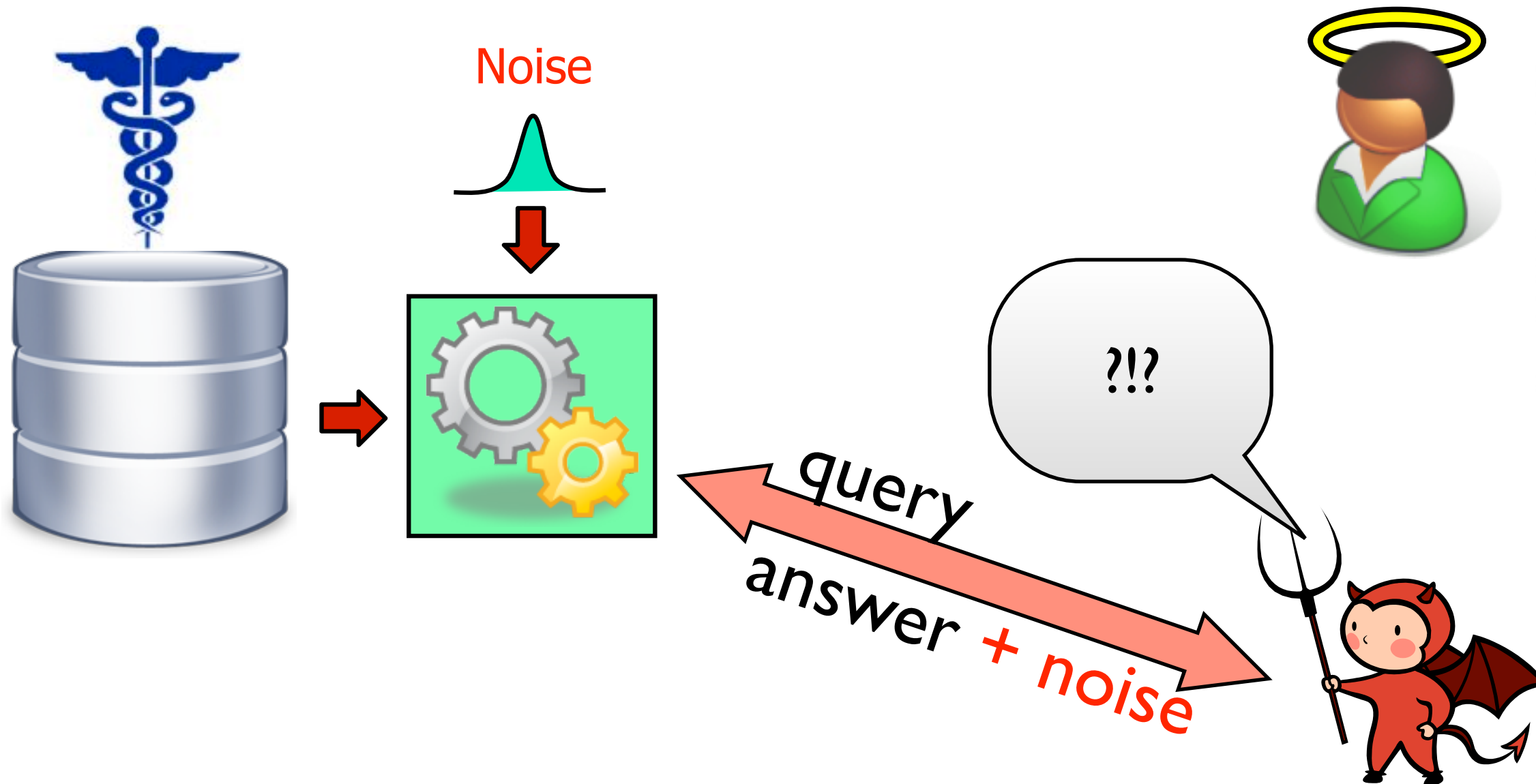
# Differential Privacy



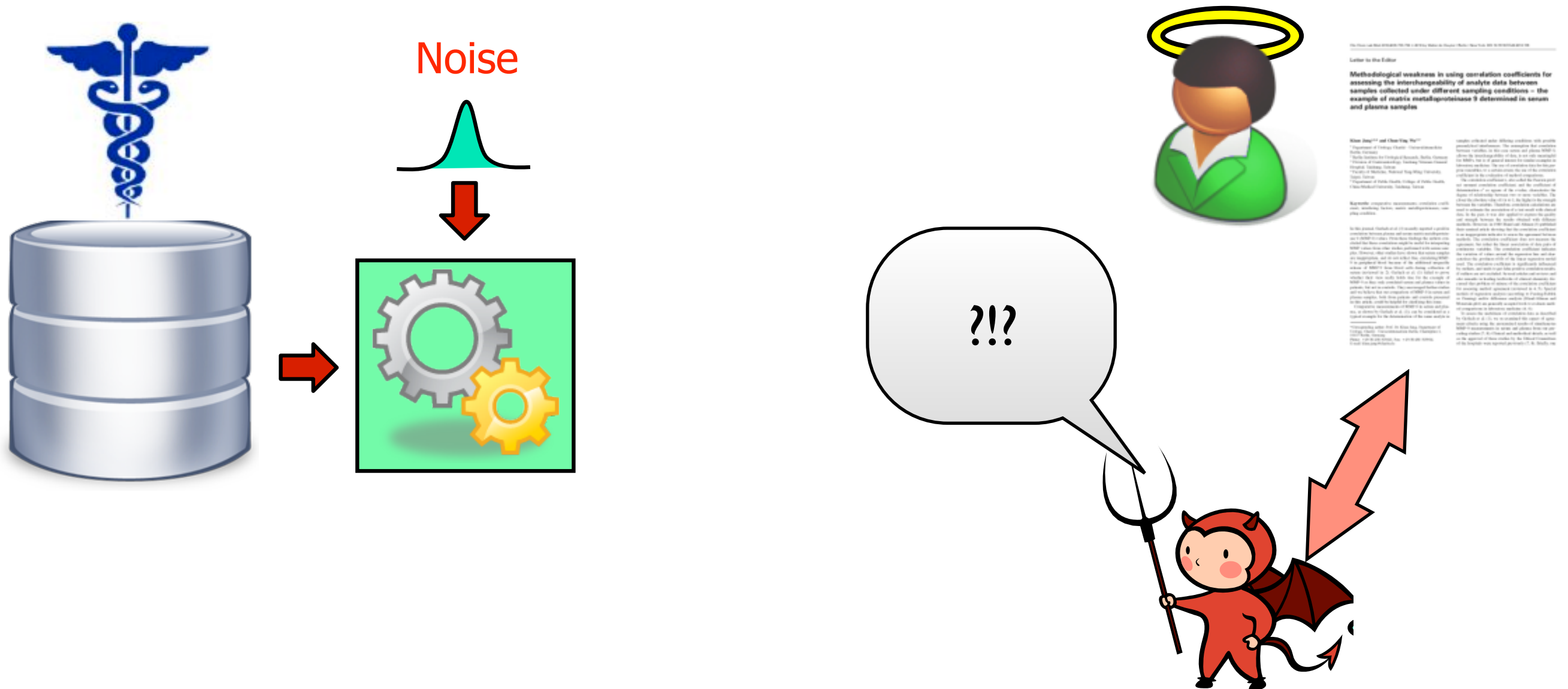
# Differential Privacy



# Differential Privacy



# Differential Privacy



# $(\epsilon, \delta)$ -Differential Privacy

## Definition

Given  $\epsilon, \delta \geq 0$ , a probabilistic query  $Q: \text{db} \rightarrow R$  is  $(\epsilon, \delta)$ -differentially private iff

$\forall b_1, b_2: \text{db}$  differing in one row and for every  $S \subseteq R$ :

$$\Pr[Q(b_1) \in S] \leq \exp(\epsilon) \cdot \Pr[Q(b_2) \in S] + \delta$$

# $(\epsilon, \delta)$ -Differential Privacy

A query returning a probability distribution

## Definition

Given  $\epsilon, \delta \geq 0$ , a probabilistic query  $Q: \text{db} \rightarrow R$  is  $(\epsilon, \delta)$ -differentially private iff

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# $(\epsilon, \delta)$ -Differential Privacy

Privacy parameters

## Definition

Given  $\epsilon, \delta \geq 0$ , a probabilistic query  $Q: \text{db} \rightarrow R$  is  $(\epsilon, \delta)$ -differentially private iff  
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# $(\epsilon, \delta)$ -Differential Privacy

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a quantification over all  
the databases

# $(\epsilon, \delta)$ -Differential Privacy

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a notion of adjacency or distance

# $(\epsilon, \delta)$ -Differential Privacy

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$$\Pr[Q(b_1) \in S] \leq \exp(\epsilon) \cdot \Pr[Q(b_2) \in S] + \delta$$

and over all the possible  
outcomes

# $\epsilon$ -Differential Privacy

## Definition

Given  $\epsilon \geq 0$ , a probabilistic query  $Q: db \rightarrow R$  is  $\epsilon$ -differentially private iff  $\forall b_1, b_2: db$  differing in one row and for every  $S \subseteq R$ :

$$\Pr[Q(b_1) \in S] \leq \exp(\epsilon) \cdot \Pr[Q(b_2) \in S]$$

# $\epsilon$ -Differential Privacy

## Definition

Given  $\epsilon \geq 0$ , a probabilistic query  $Q: db \rightarrow R$  is  $\epsilon$ -differentially private iff  $\forall b_1, b_2: db$  differing in one row and for every  $S \subseteq R$ :

$$\Pr[Q(b_1) \in S] \leq \exp(\epsilon) \cdot \Pr[Q(b_2) \in S]$$

Let's substitute a concrete instance:

$$\Pr[Q(b \cup \{x\}) \in S] \leq \exp(\epsilon) \cdot \Pr[Q(b) \in S]$$

Let's use the two quantifiers:

$$\exp(-\epsilon) \cdot \Pr[Q(b) \in S] \leq \Pr[Q(b \cup \{x\}) \in S] \leq \exp(\epsilon) \cdot \Pr[Q(b) \in S]$$

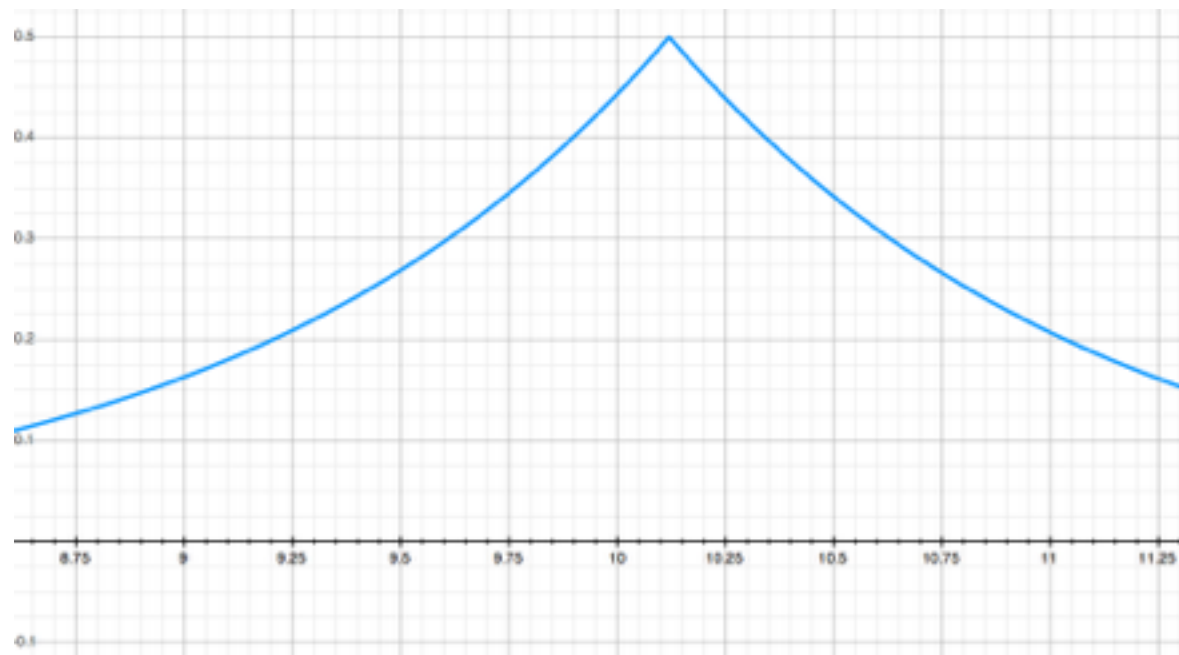
and so:

$$\log \left| \frac{\Pr[Q(b \cup \{x\}) \in S]}{\Pr[Q(b) \in S]} \right| \leq \epsilon$$

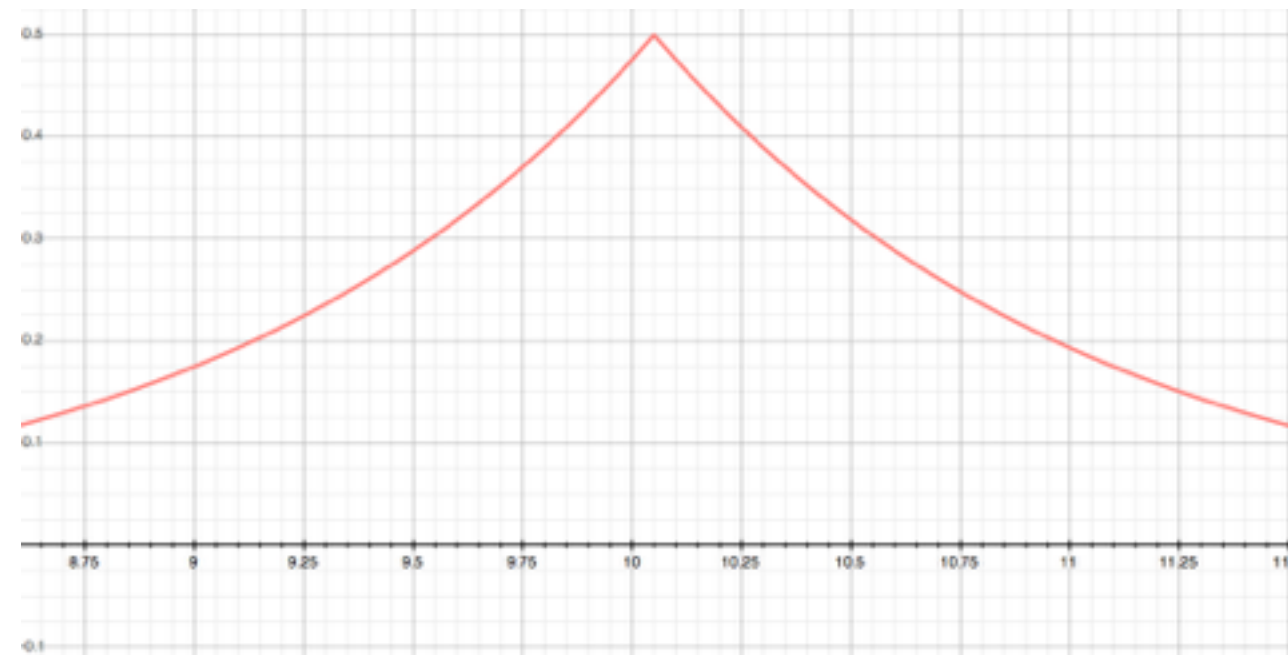
# $\epsilon$ -Differential Privacy

$Q : db \Rightarrow R$  probabilistic

$Q(b)$

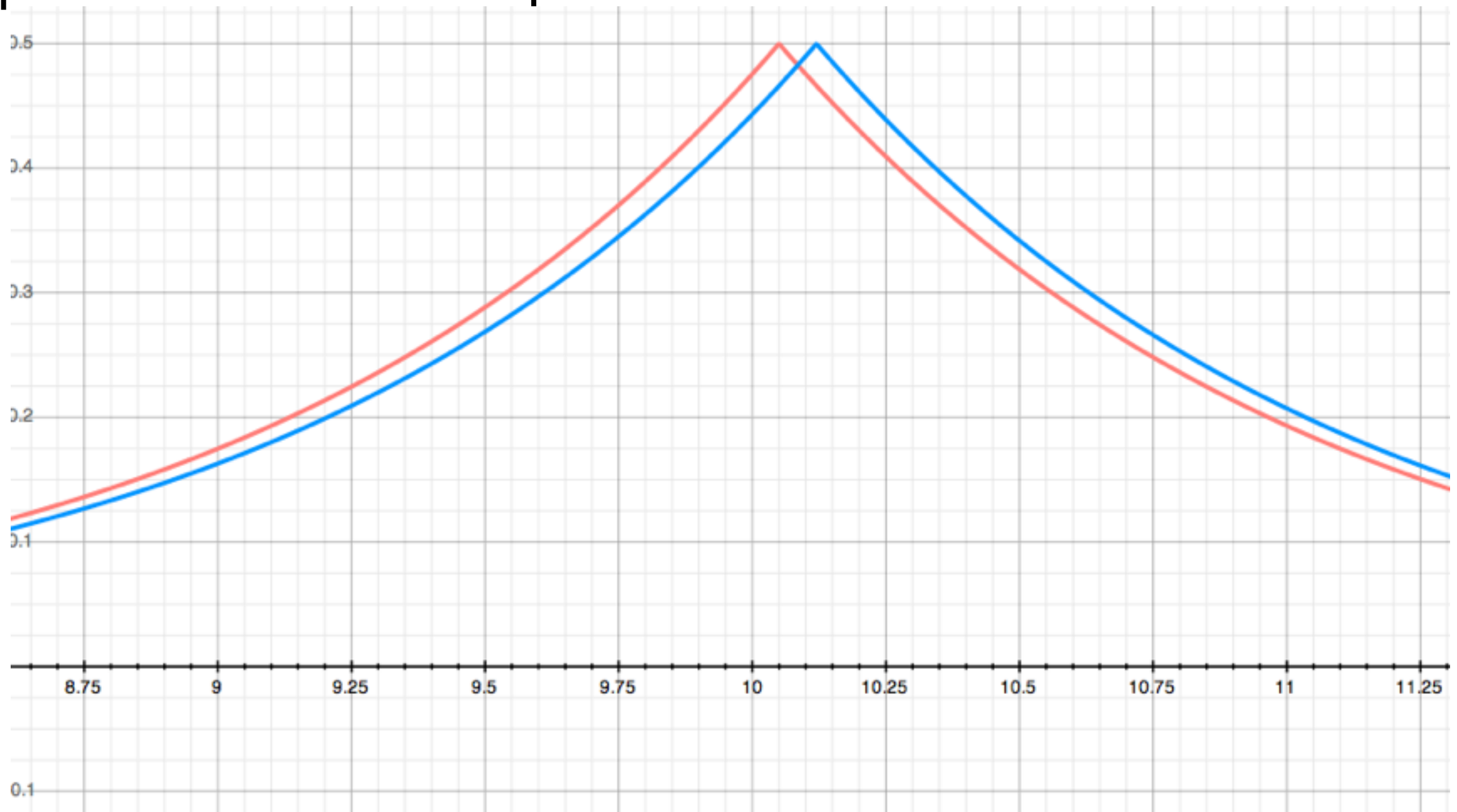


$Q(b \cup \{x\})$



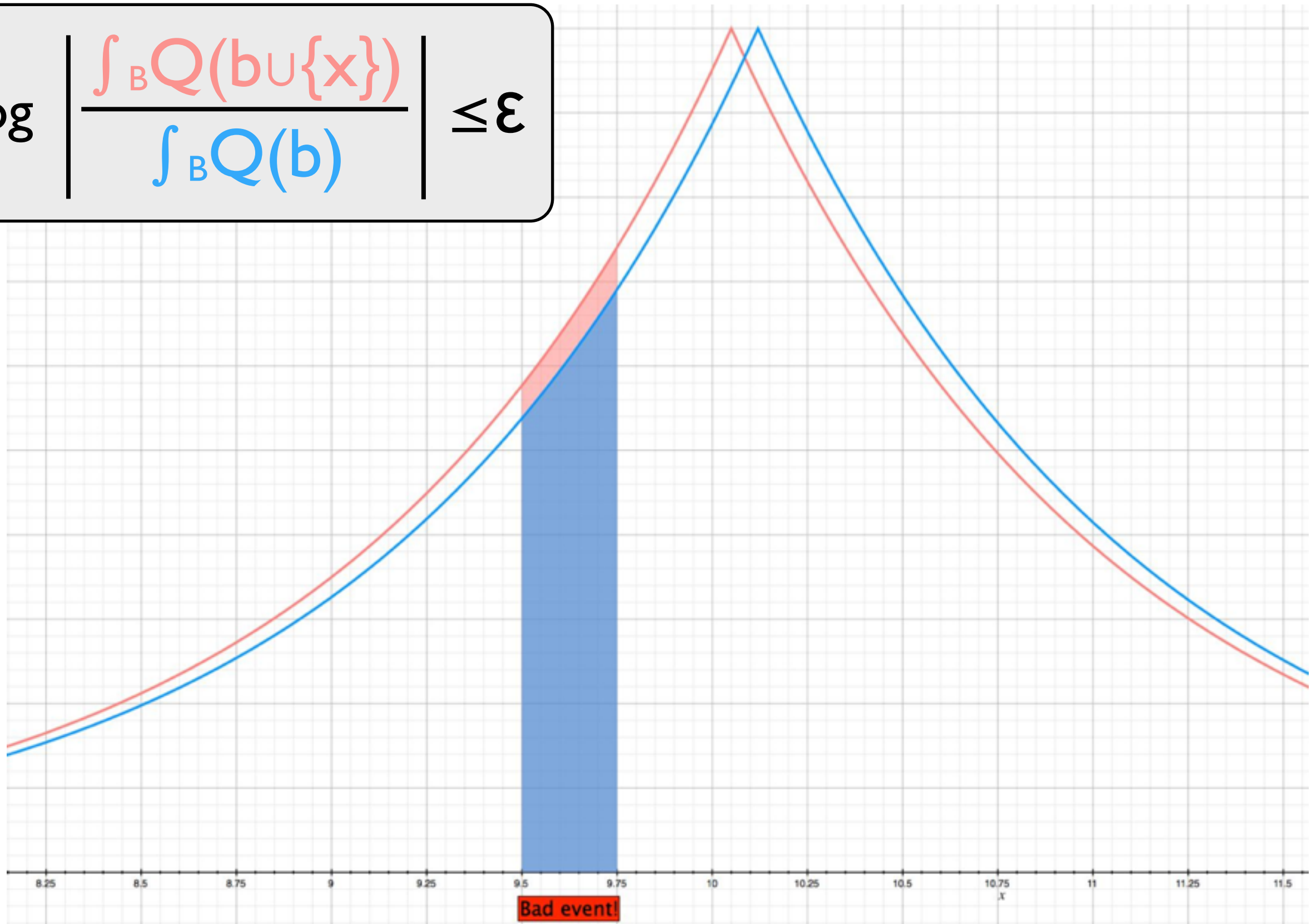
# $\epsilon$ -Differential Privacy

$$\log \left| \frac{\text{Pr}[Q(b \cup \{x\}) \in S]}{\text{Pr}[Q(b) \in S]} \right| \leq \epsilon$$



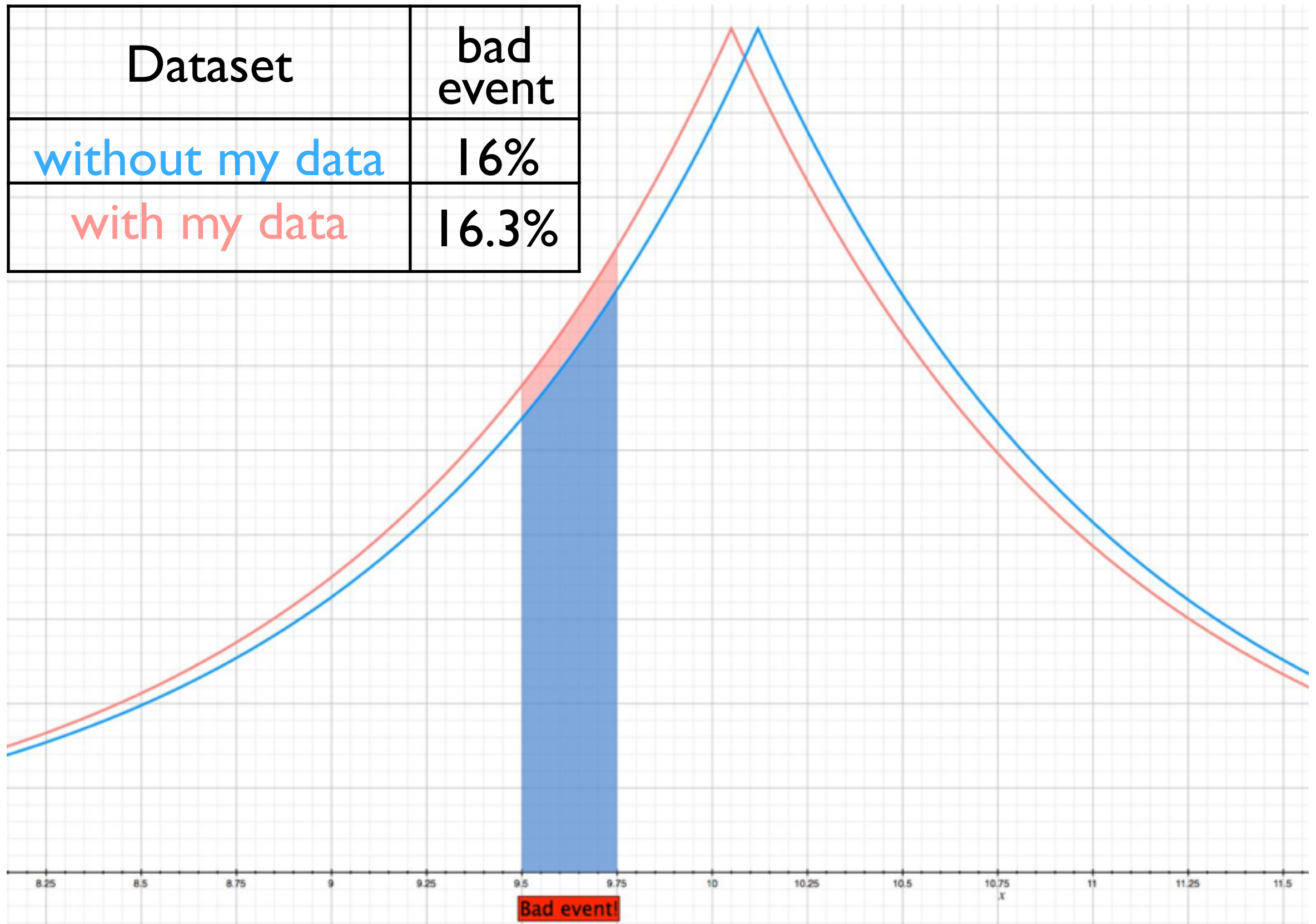
# Probability of a bad event

$$\log \left| \frac{\int_B Q(b \cup \{x\})}{\int_B Q(b)} \right| \leq \varepsilon$$



# Probability of a bad event

| Dataset         | bad event |
|-----------------|-----------|
| without my data | 16%       |
| with my data    | 16.3%     |

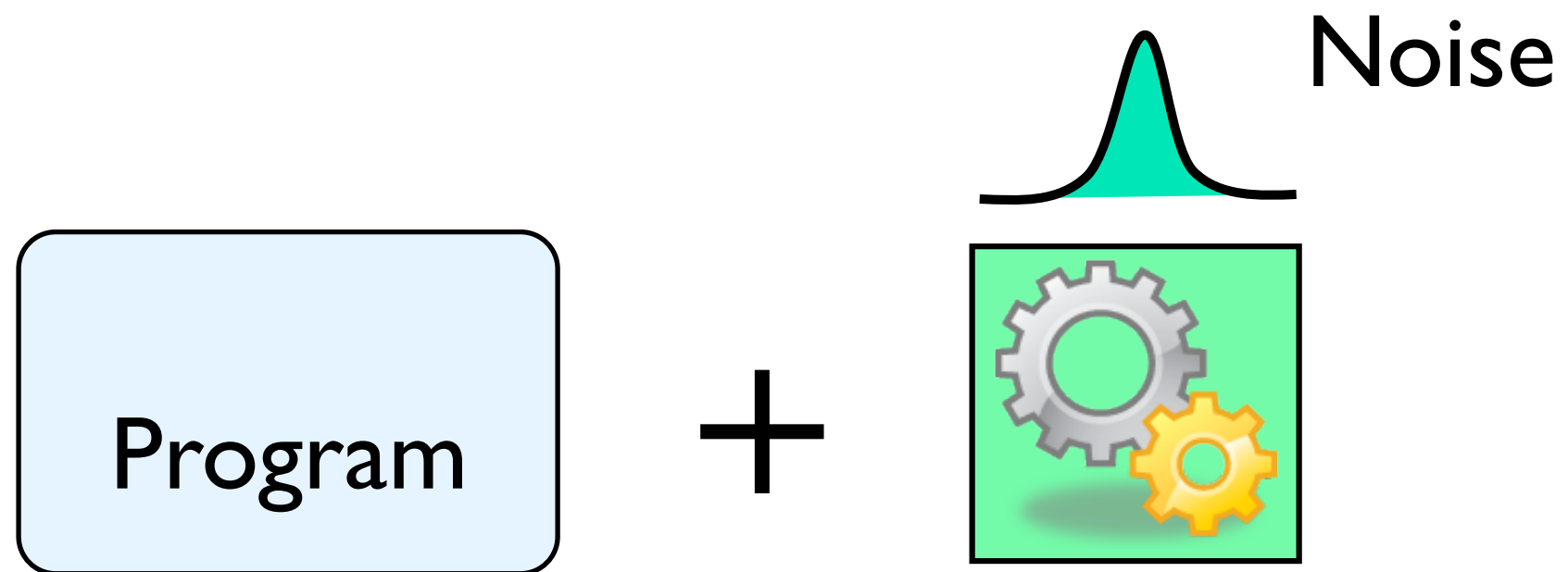


# $(\epsilon, \delta)$ -Differential privacy

$$\text{for } b \sim_1 b' \quad \Pr[Q(b') \in S] \leq e^\epsilon \Pr[Q(b) \in S] + \delta$$

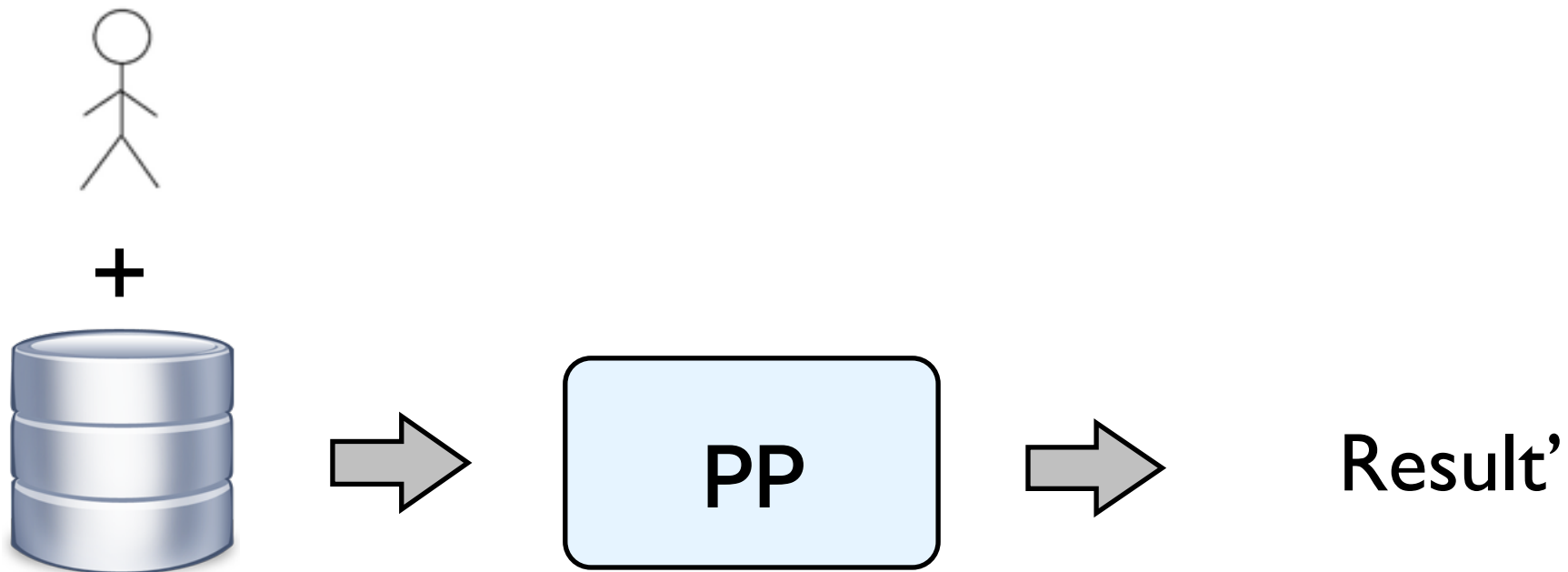
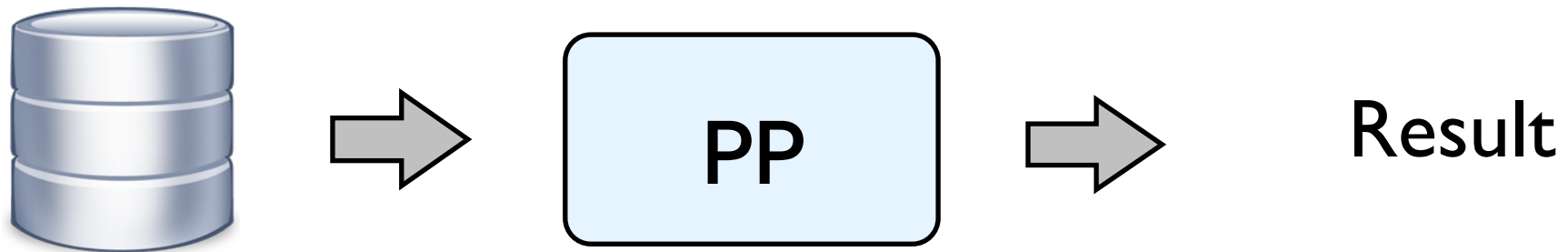
# $(\epsilon, \delta)$ -Differential privacy

$$\text{for } b \sim_1 b' \quad \Pr[Q(b') \in S] \leq e^\epsilon \Pr[Q(b) \in S] + \delta$$

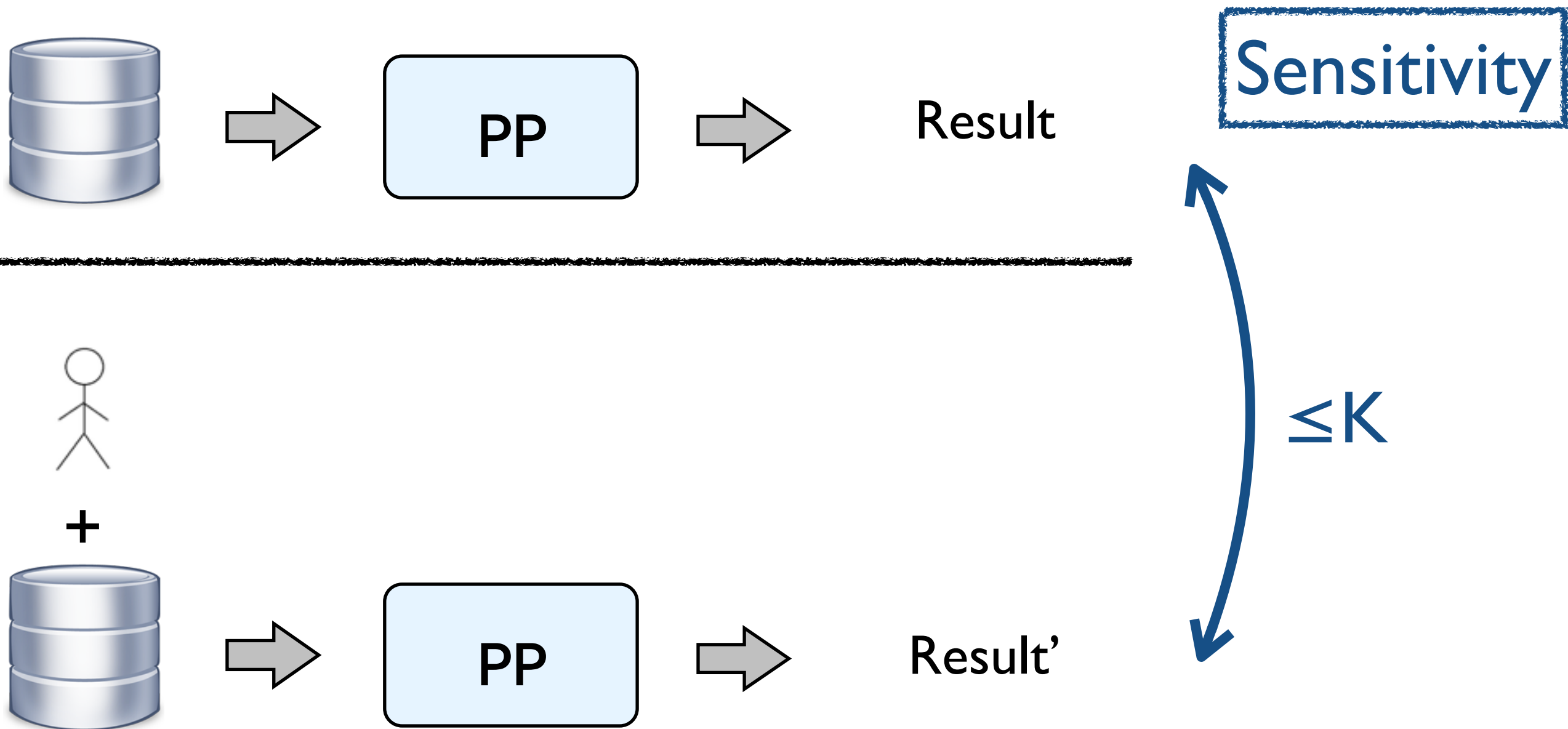


Differentially Private Program

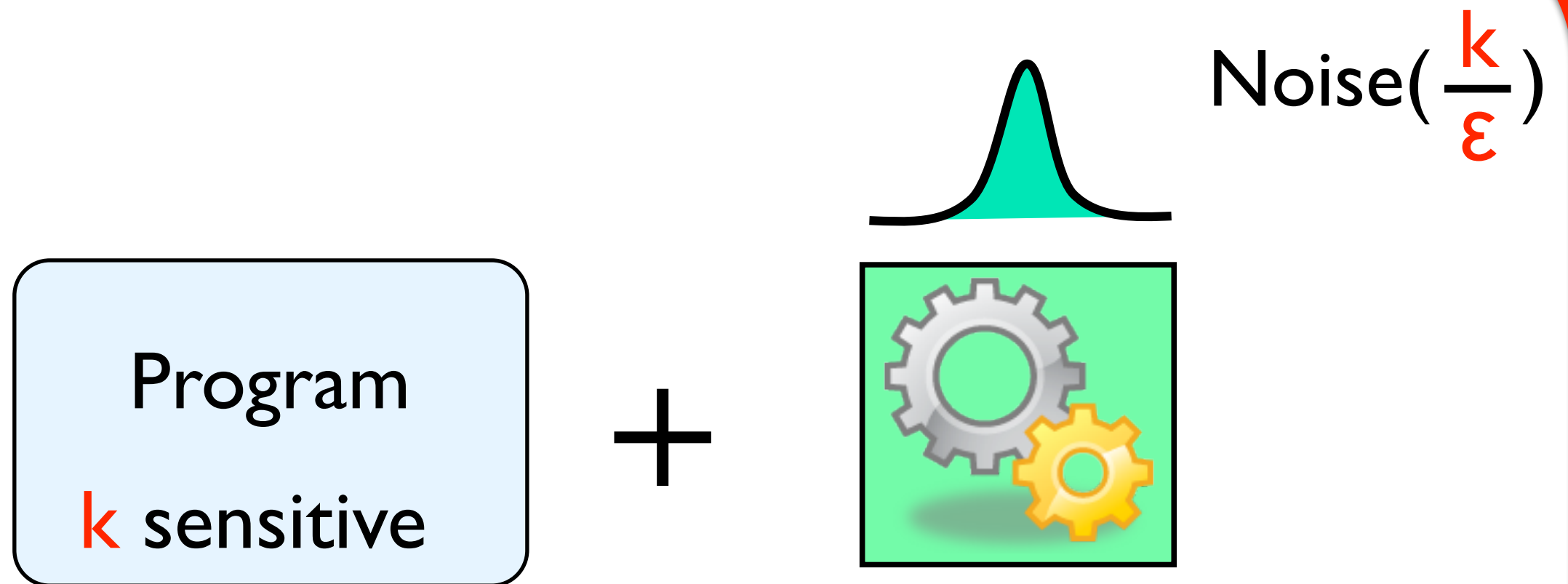
# Sensitivity



# Sensitivity



# Calibrating the Noise on the Sensitivity



$\epsilon$ -Differentially Private Program

# HOARe<sup>2</sup>: Higher Order Approximate Relational Refinement Types for DP

## Components

- Relational Refinement Types
- Higher Order Refinements
- Partiality Monad
- Semantic Subtyping
- Approximate Equivalence for Distributions

Barthe et al,  
POPL'15

# HOARe<sup>2</sup>: Higher Order Approximate Relational Refinement Types for DP

$$\begin{aligned} e \in \mathbf{PCF}_p(\mathcal{X}) \quad ::= & \quad x \mid c \mid e \ e \mid \lambda x. e \mid \text{let } x = e \text{ in } e \\ & \mid \text{letrec } f \ x = e \mid \text{case } e \text{ with } [d_i \ \overline{x_i} \Rightarrow e_i]_i \\ & \mid \text{unit}_M \ e \mid \text{bind}_M \ x = e \text{ in } e \end{aligned}$$

# HOARe<sup>2</sup>: Higher Order Approximate Relational Refinement Types for DP

## Components

- Relational Refinement Types
- Higher Order Refinements
- Partiality Monad
- Semantic Subtyping
- Approximate Equivalence for Distributions

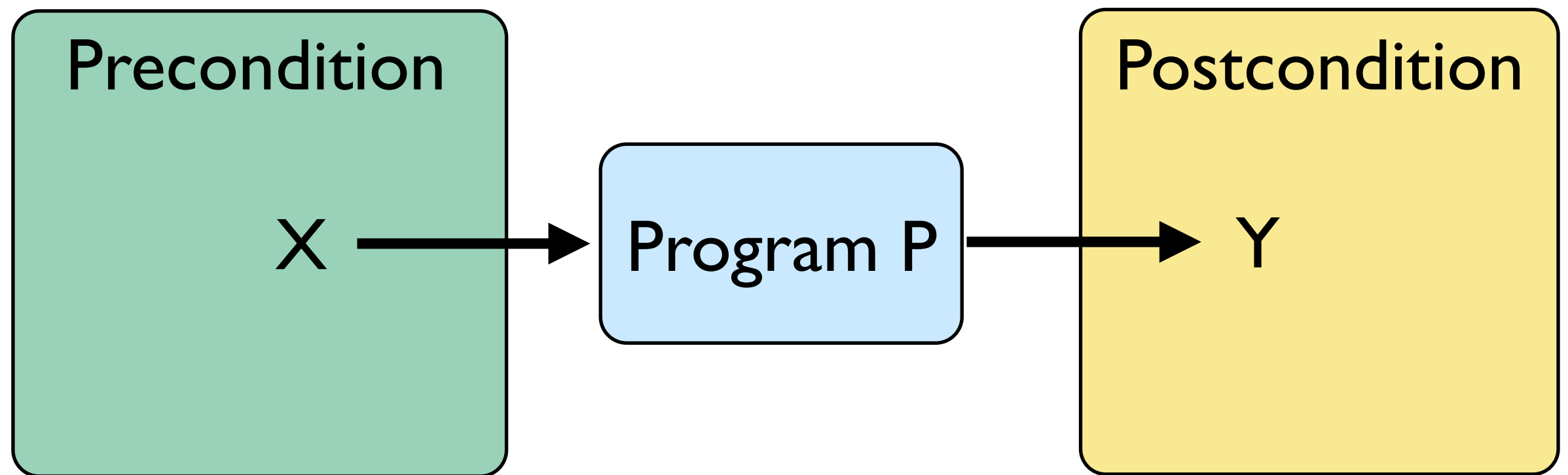
reasoning  
about two runs  
of a program

Barthe et al,  
POPL'15

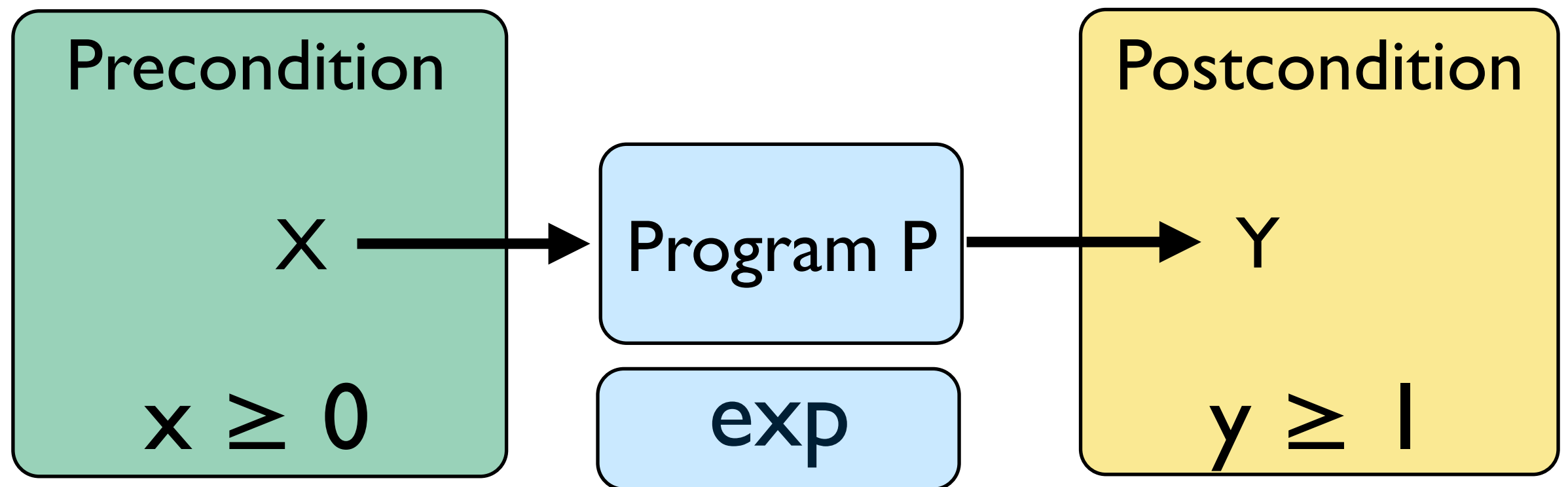
# Program Logic



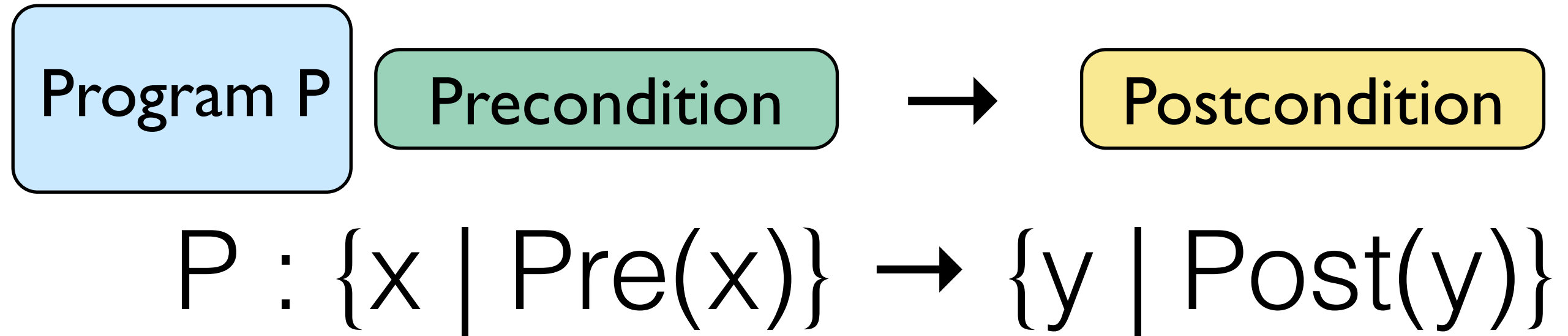
# Program Logic



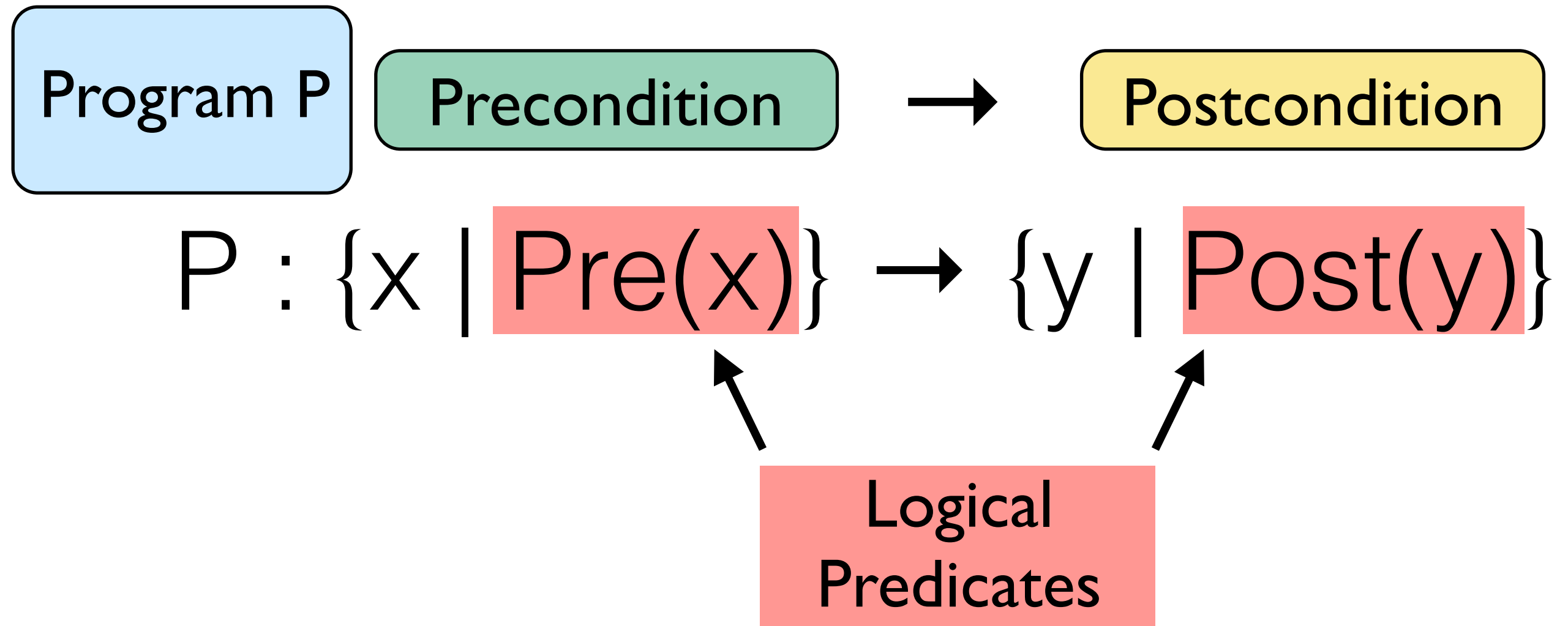
# Program Logic



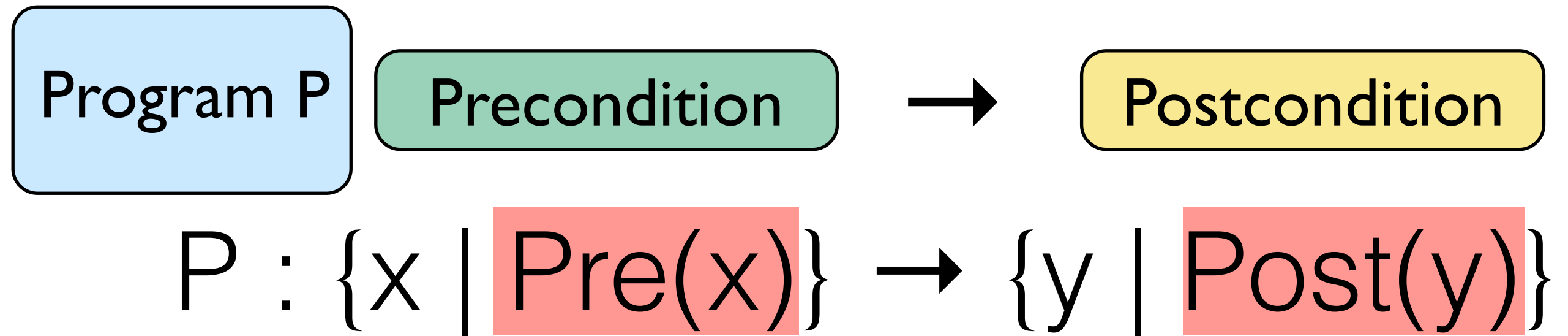
# Refinement Type



# Refinement Type



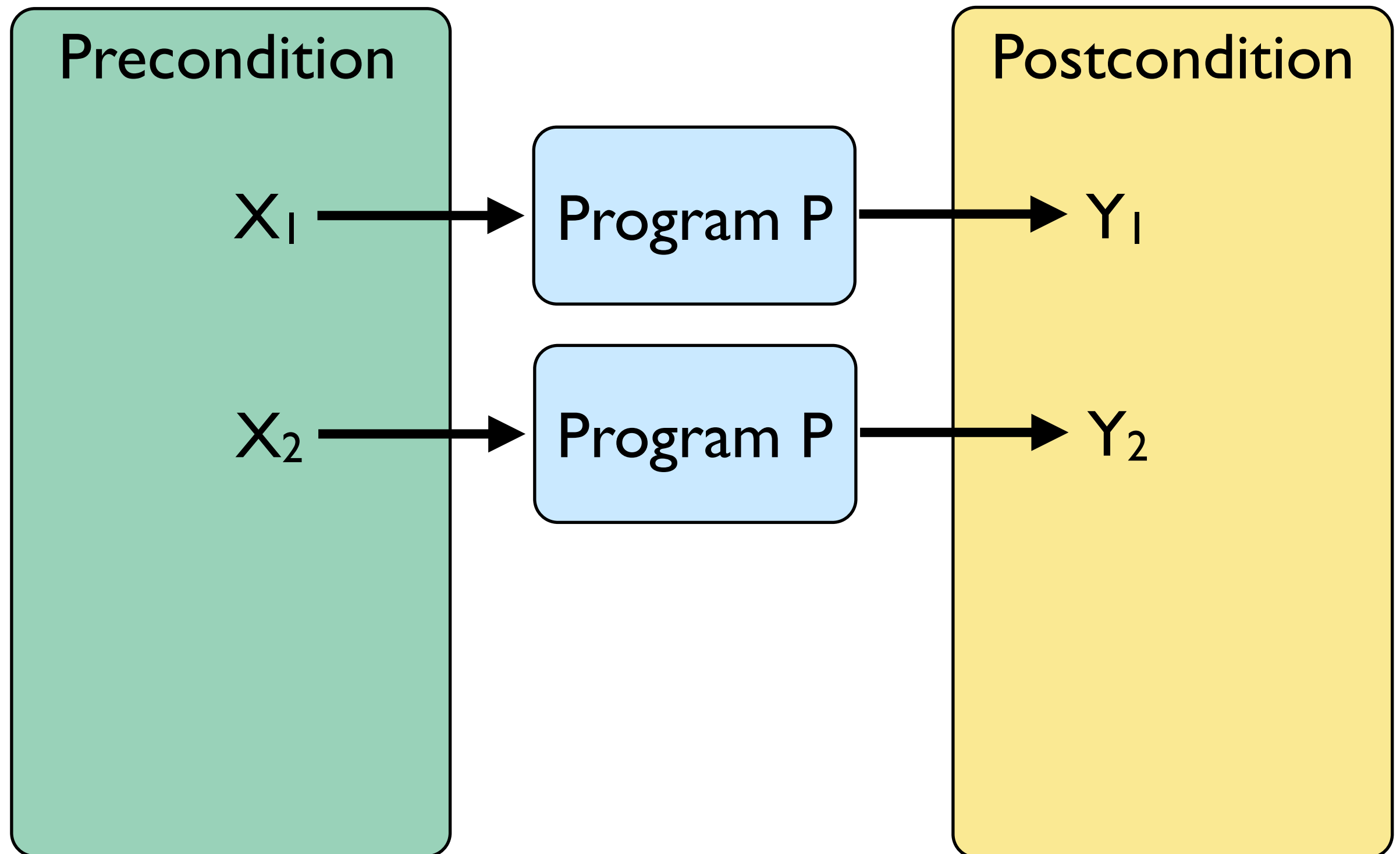
# Refinement Type



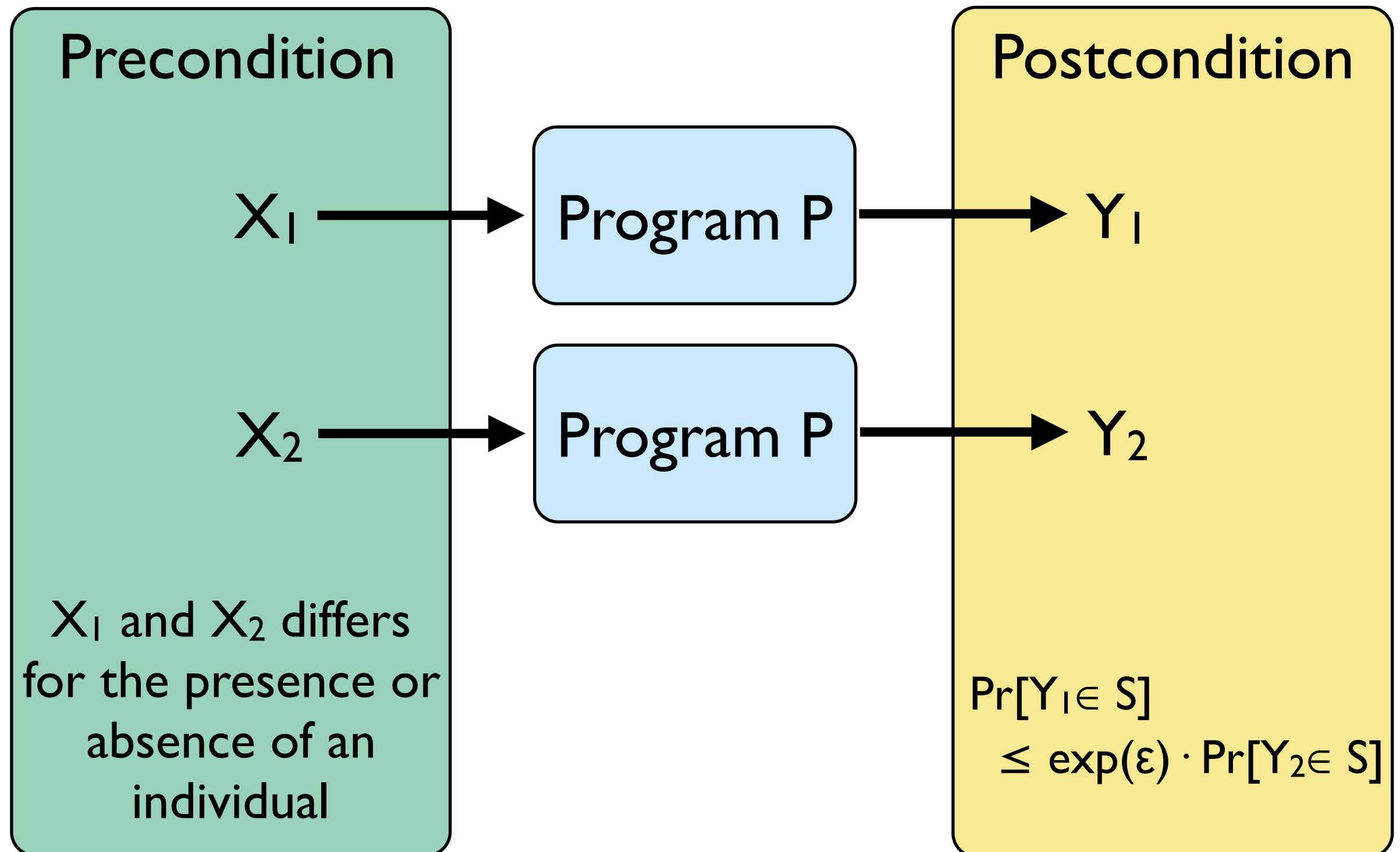
Example

$$\text{exp} : \{x \mid x \geq 0\} \rightarrow \{y \mid y \geq 1\}$$

# Differential privacy as a Relational Property



# Differential privacy as a Relational Property



# HOARe<sup>2</sup>:

## Relational Refinement Types

Program P

Precondition

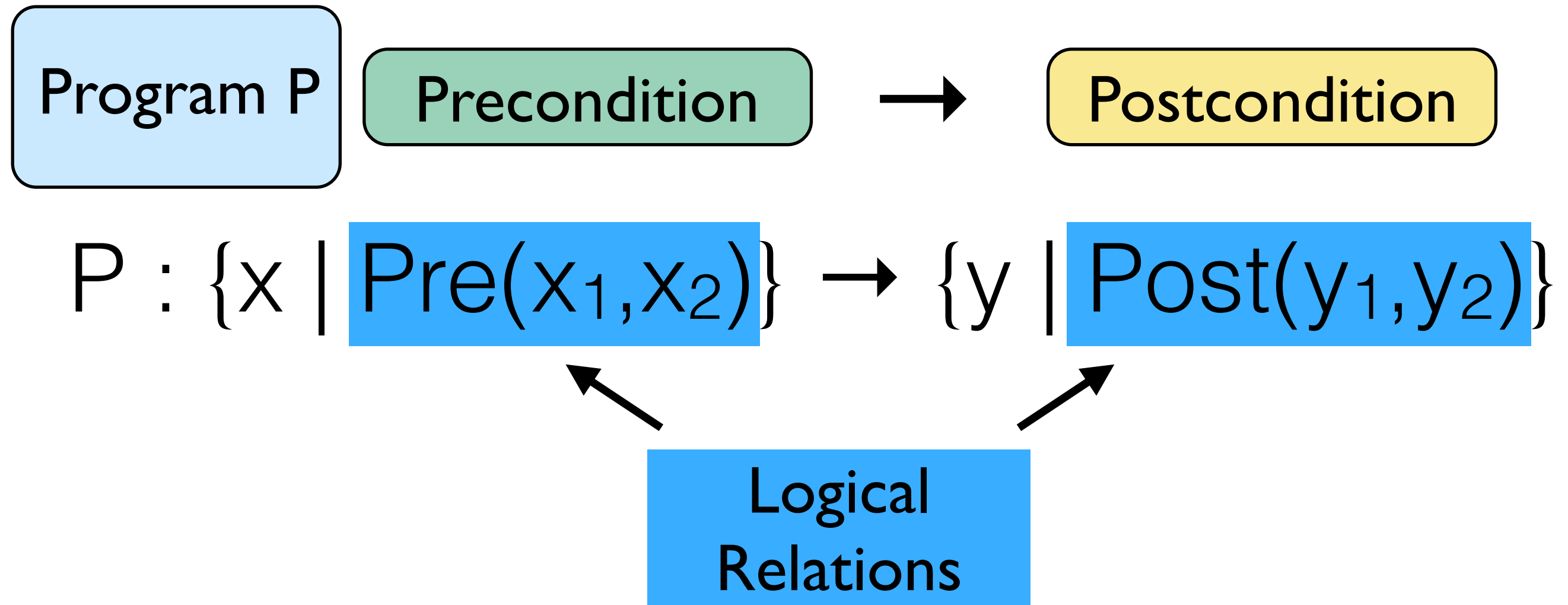


Postcondition

$$P : \{x \mid \text{Pre}(x_1, x_2)\} \rightarrow \{y \mid \text{Post}(y_1, y_2)\}$$

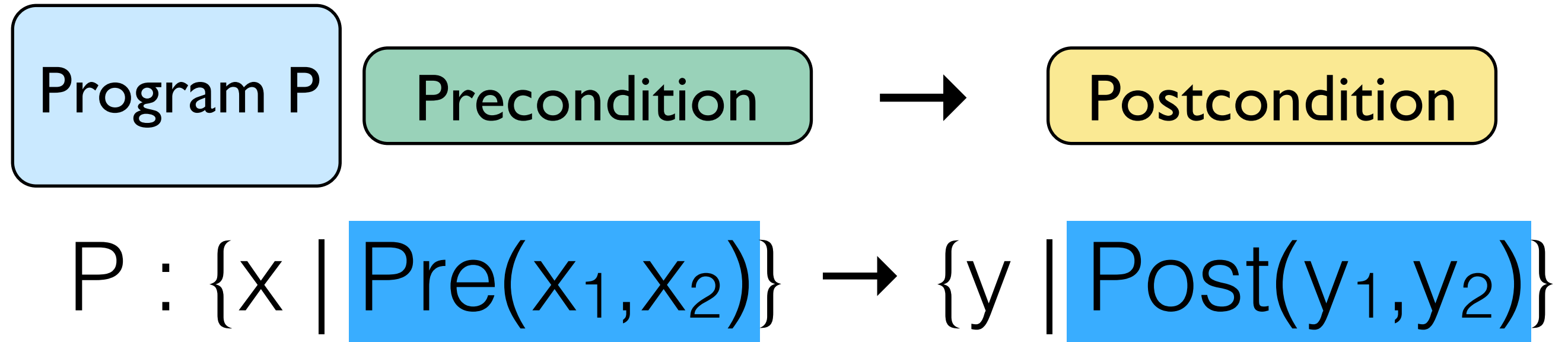
# HOARe<sup>2</sup>:

## Relational Refinement Types



# HOARe<sup>2</sup>:

## Relational Refinement Types



Example: Monotonicity of exponential

$$\text{exp} : \{x \mid x_1 \leq x_2\} \rightarrow \{y \mid y_1 \leq y_2\}$$

# HOARe<sup>2</sup>: Higher Order Approximate Relational Refinement Types for DP

## Components

- Relational Refinement Types
- Higher Order Refinements
- Partiality Monad
- Semantic Subtyping
- Approximate Equivalence for Distributions

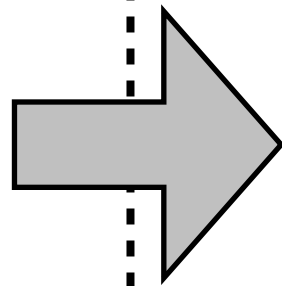
reasoning  
about DP



Barthe et al,  
POPL'15

# Lifting of P

$P(x_1, x_2)$



$P^*(x_1, x_2)$

Relation

Relation over distributions

# Lifting of P

- Given dist.  $\mu_1$  over  $A$  and  $\mu_2$  over  $B$ :

$$\mu_1 P^* \mu_2$$

iff it exists a dist.  $\mu$  over  $A \times B$  s.t.

- $\mu(x) > 0$  implies  $x \in R$
- $\pi_1 \mu \leq \mu_1$  and  $\pi_2 \mu \leq \mu_2$

# $(\varepsilon, \delta)$ -Lifting of $P$

- Given dist.  $\mu_1$  over  $A$  and  $\mu_2$  over  $B$ :

$$\mu_1 \underset{\varepsilon \delta}{P^*} \mu_2$$

iff it exists a dist.  $\mu$  over  $A \times B$  s.t.

- $\mu(x) > 0$  implies  $x \in R$
- $\pi_1 \mu \leq \mu_1$  and  $\pi_2 \mu \leq \mu_2$
- $\max_A (\pi_1 \mu(A) - e^\varepsilon \mu_1(A), \mu_1(A) - e^\varepsilon \pi_1 \mu(A)) \leq \delta$

# Verifying Differential Privacy

If we can conclude

$$C : \{x : \text{db} \mid d(y_1, y_2) \leq 1\} \rightarrow \{y : O \mid y_1 =_{\epsilon\delta}^* y_2\}$$

then  $C$  is  $(\epsilon, \delta)$ -differentially private.

# Programming Languages for Differentially Private Probabilistic Inference

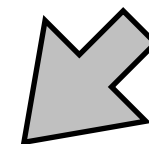
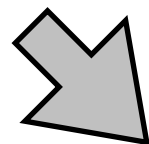
Differential  
Privacy

Probabilistic  
Inference

# Programming Languages for Differentially Private Probabilistic Inference

Differential  
Privacy

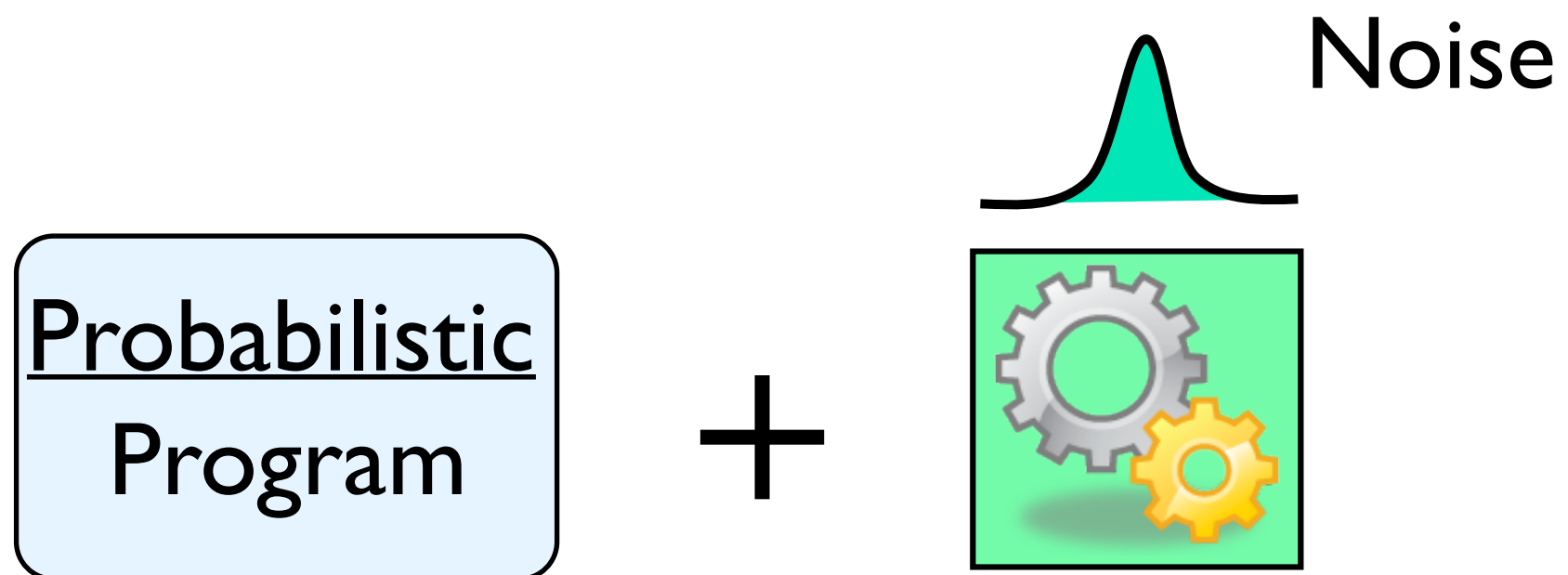
Probabilistic  
Inference



Programming  
Language  
Tools

# Adding noise

# Adding noise



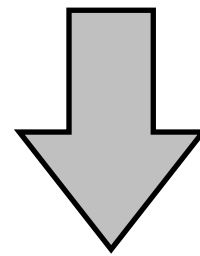
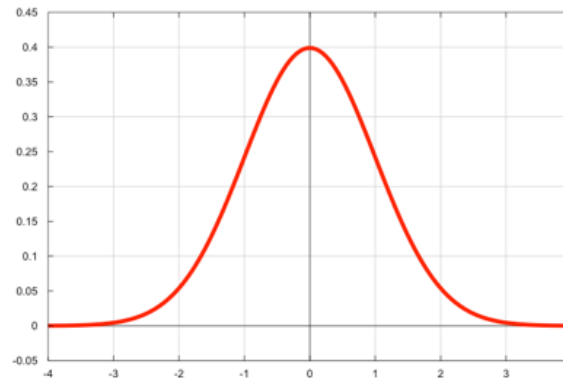
Differentially Private Program

# Adding noise

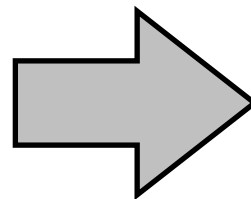
# Adding noise

# Adding noise

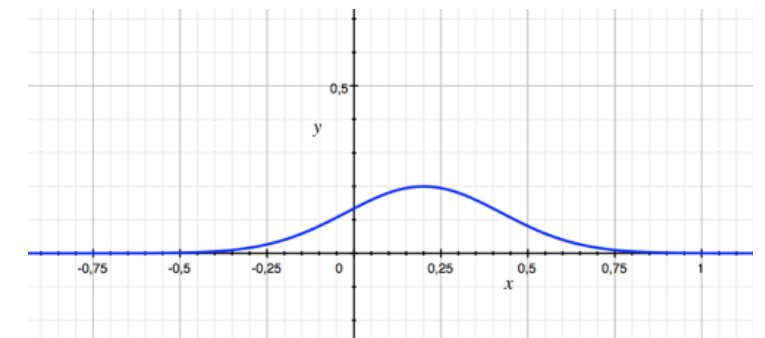
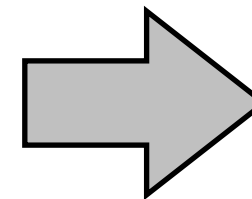
Prior  
Distribution



Posterior  
Distribution

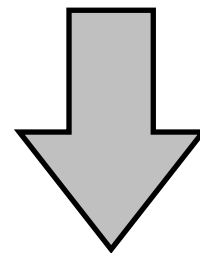
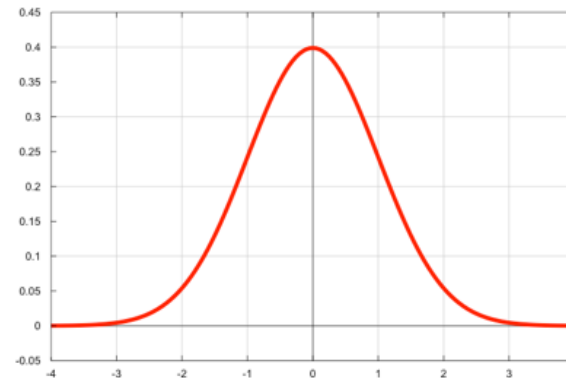


Probabilistic  
Program

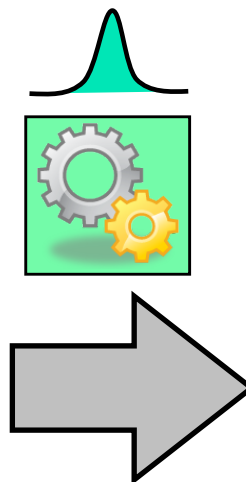


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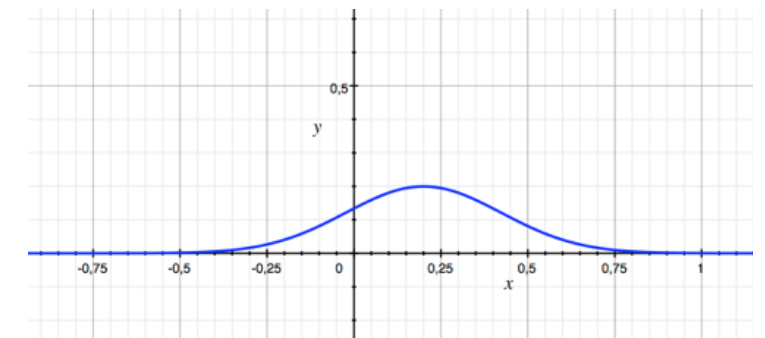
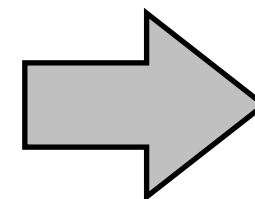
Prior  
Distribution



Posterior  
Distribution

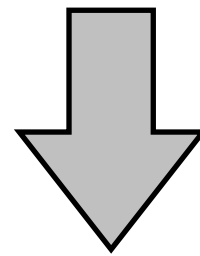
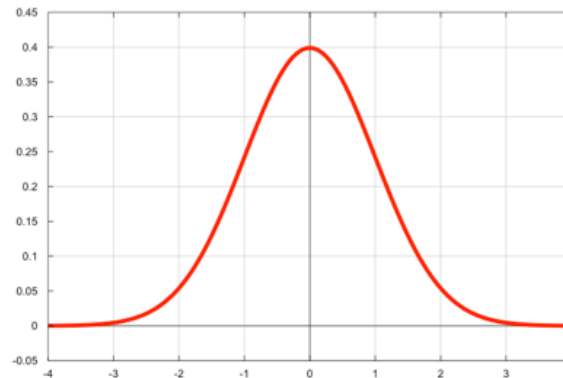


Probabilistic  
Program

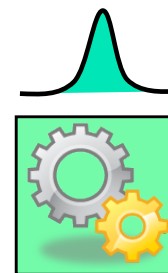


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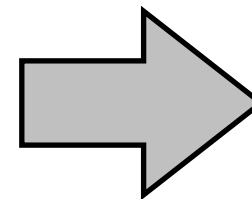
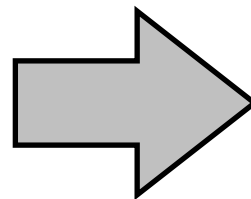
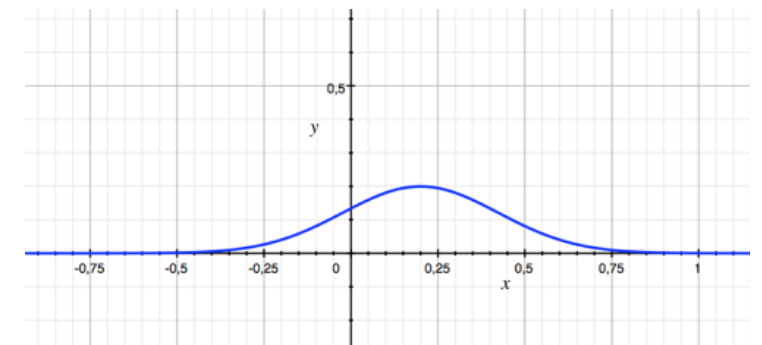
Prior  
Distribution



Probabilistic  
Program

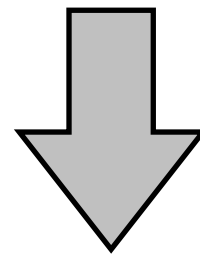
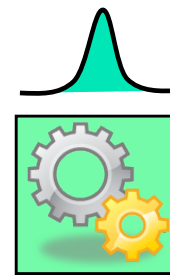
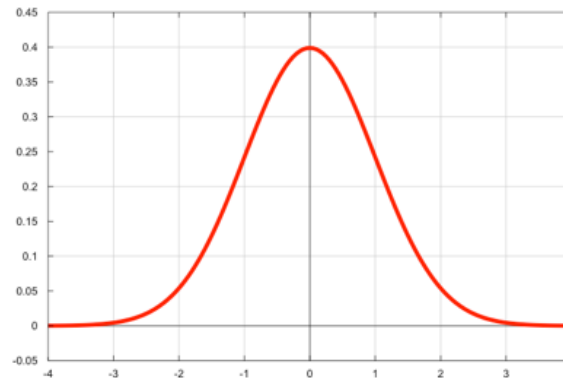


Posterior  
Distribution

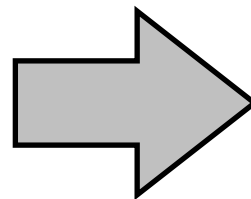


# Adding noise

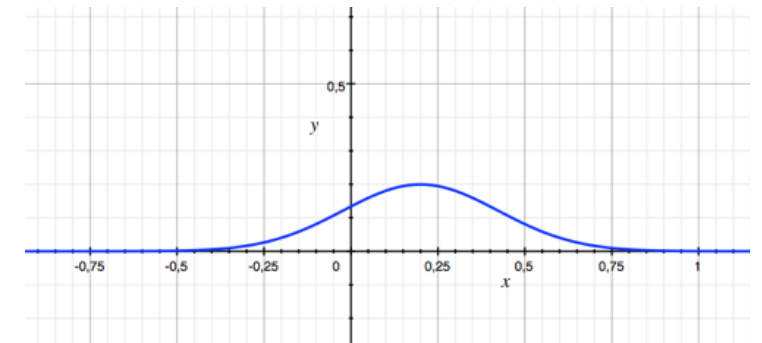
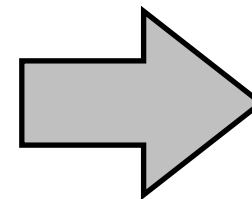
Prior  
Distribution



Posterior  
Distribution

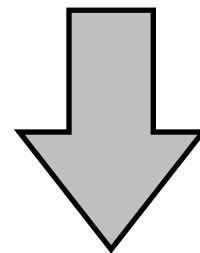
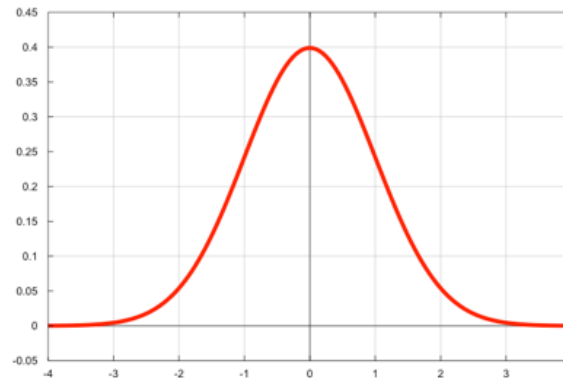


Probabilistic  
Program

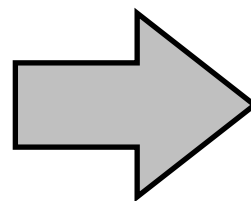


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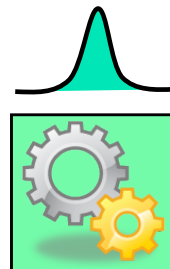
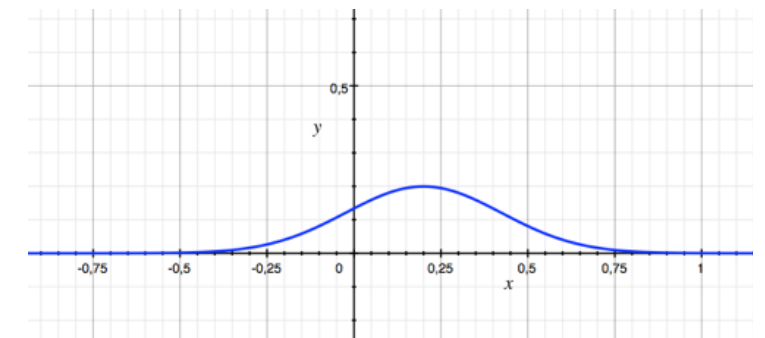
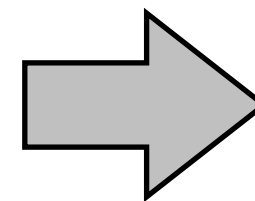
Prior  
Distribution



Posterior  
Distribution

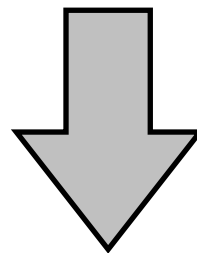
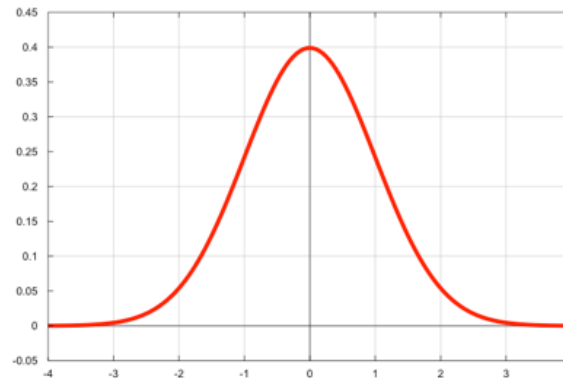


Probabilistic  
Program

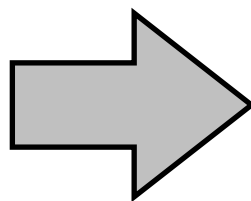


# Adding noise

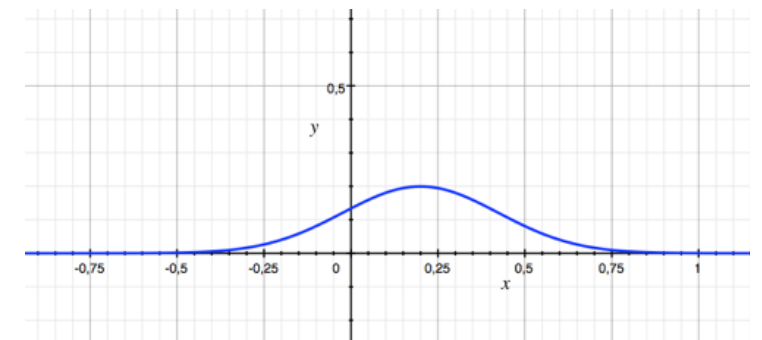
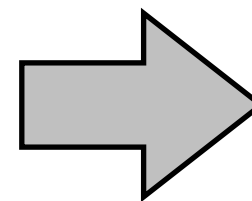
Prior  
Distribution



Posterior  
Distribution

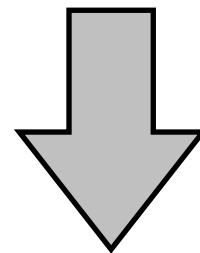
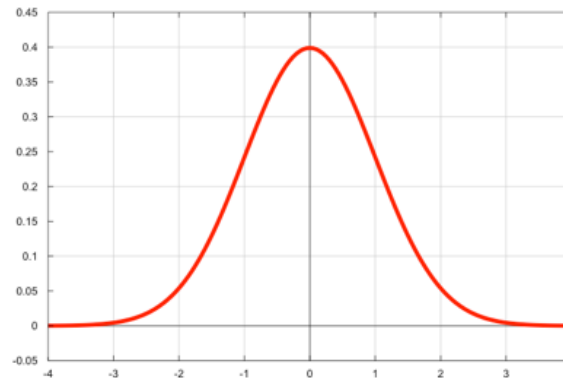


Probabilistic  
Program

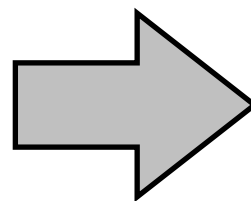
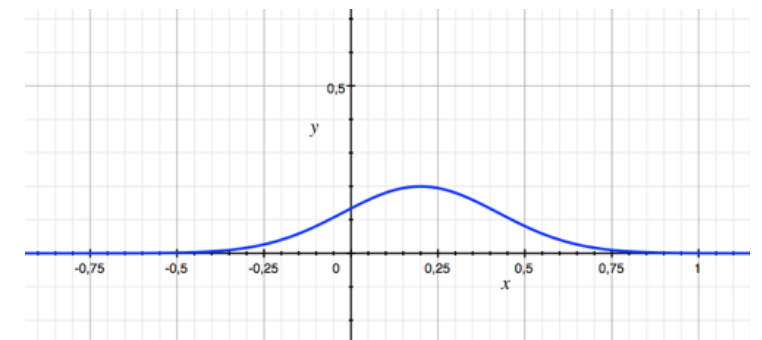


# Adding noise

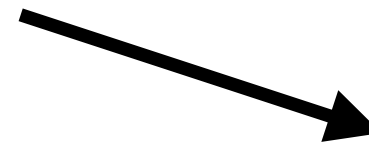
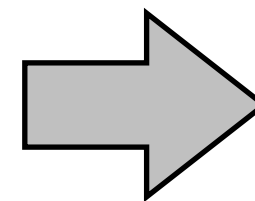
Prior  
Distribution



Posterior  
Distribution



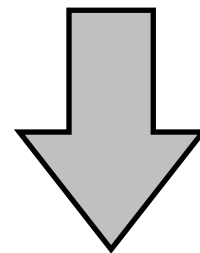
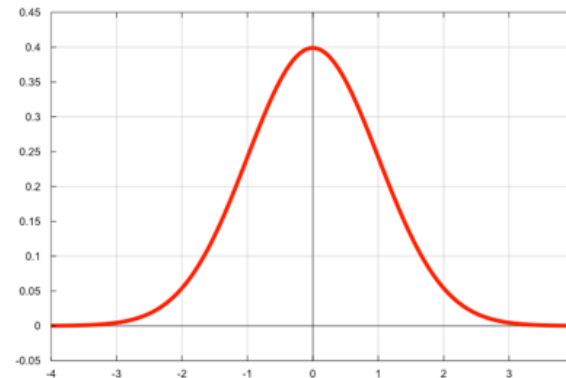
Probabilistic  
Program



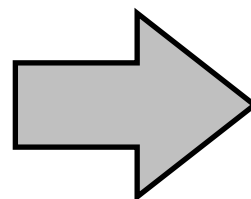
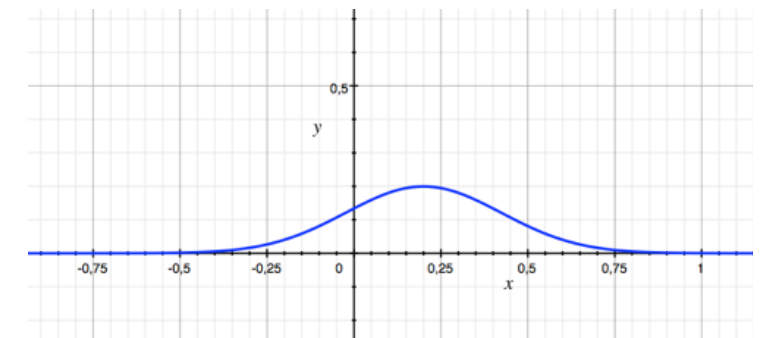
Probabilistic  
Inference

# Adding noise

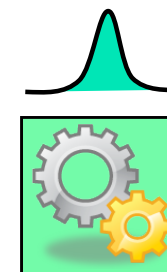
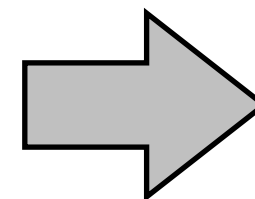
Prior  
Distribution



Posterior  
Distribution



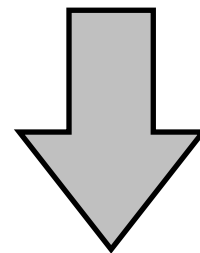
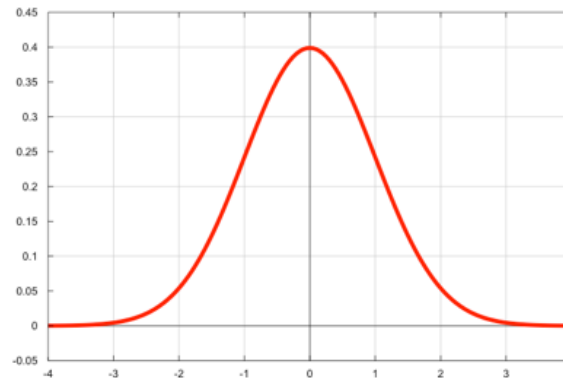
Probabilistic  
Program



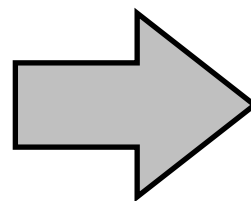
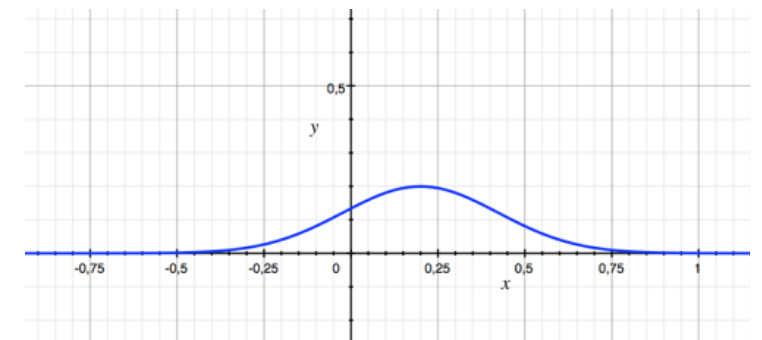
Probabilistic  
Inference

# Adding noise

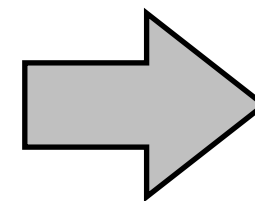
Prior  
Distribution



Posterior  
Distribution



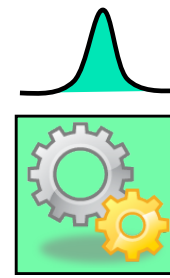
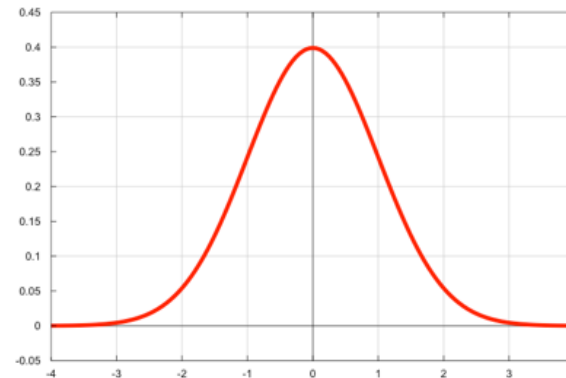
Probabilistic  
Program



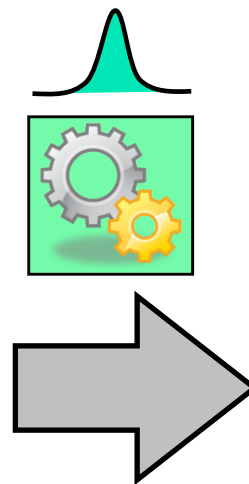
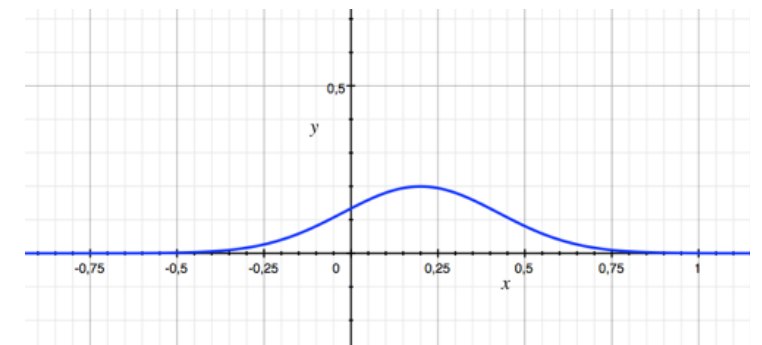
Probabilistic  
Inference

# Adding noise

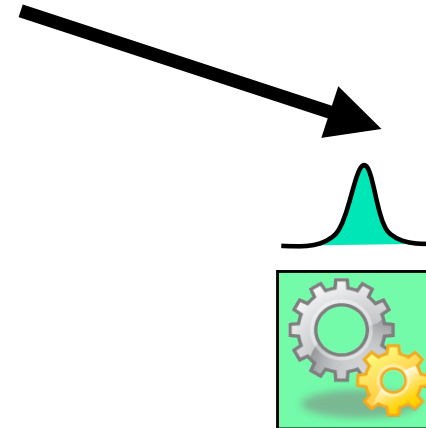
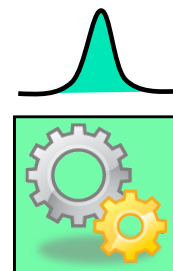
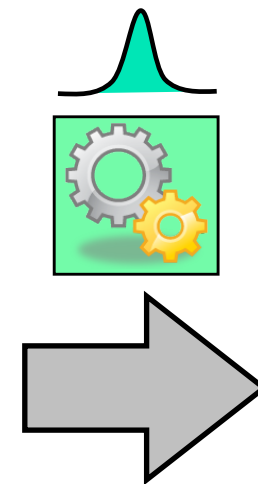
Prior  
Distribution



Posterior  
Distribution



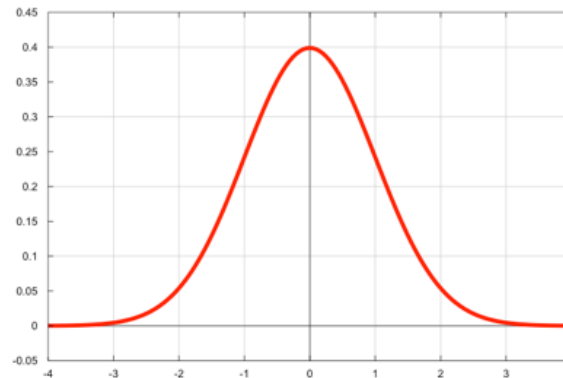
Probabilistic  
Program



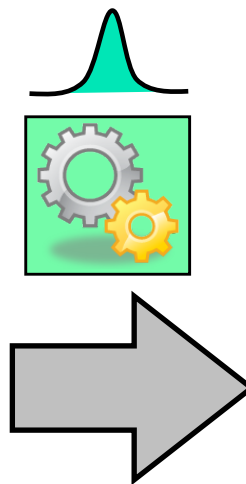
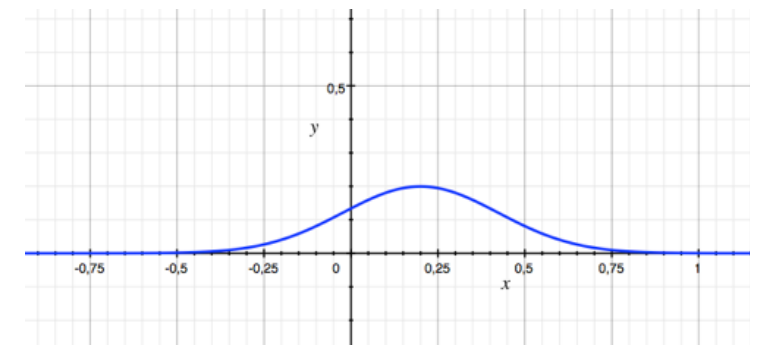
Probabilistic  
Inference

# Adding noise on the data

Prior  
Distribution



Posterior  
Distribution



Probabilistic  
Program

Probabilistic  
Inference

# An example

```
function privBerInput (l: B list) (p1: R) (p2: R): M[(0,1)]{
  let function vExp (l: B list) : M[B list]{
    match l with
    |nil -> mreturn nil
    |x::xs -> coercion
              (exp eps((0,0)->1, (0,1)->0, (1,1)->1,
                      (1,0)->0) x) :: (vExp l)
  } in
  mlet nl = (vExp l) in
  let prior = mreturn(beta(p1,p2)) in
  let function Ber (l: B list) (p:M[(0,1)]): M[(0,1)]{
    match l with
    |nil -> ran(p)
    |x::xs -> observe y => y = x in (Ber xs p)
  }
  in
  mreturn(infer (Ber nl prior))
}
```

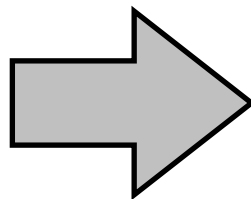
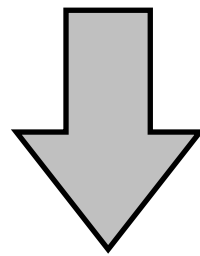
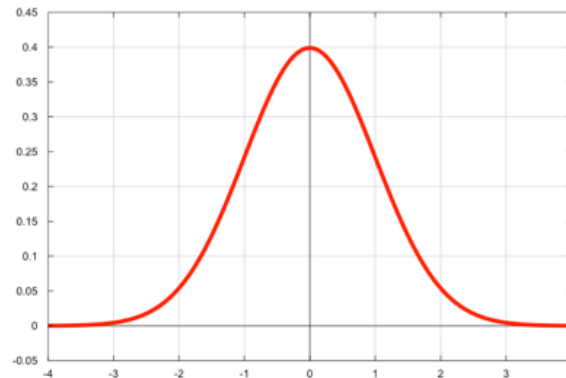
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  let function vExp (l: B list) : M[B list] {  
    match l with  
    | nil -> mreturn nil  
    | x::xs -> coercion  
      (exp eps ((0,0)->1, (0,1)->0, (1,1)->1,  
        (1,0)->0) x) :: (vExp l)  
  } in  
  mlet nl = (vExp l) in  
  let prior = mreturn(beta(p1,p2)) in  
  let function Ber (l: B list) (p:M[(0,1)]): M[(0,1)] {  
    match l with  
    | nil -> ran(p)  
    | x::xs -> observe y => y = x in (Ber xs p)  
  }  
  in  
  mreturn(infer (Ber nl prior))  
}
```

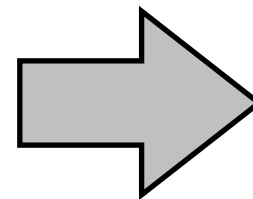
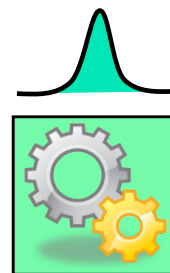
Noise

# Adding noise on the output

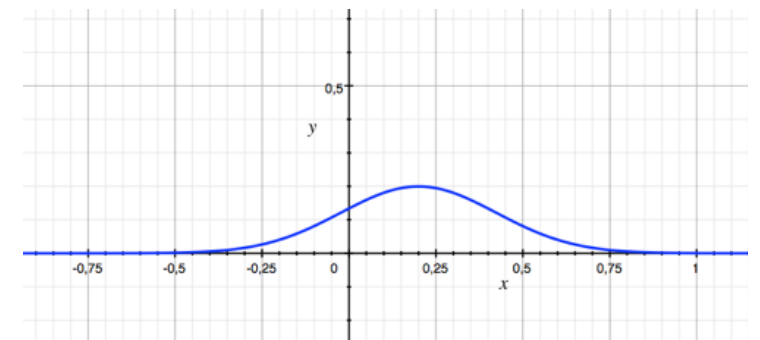
Prior  
Distribution



Probabilistic  
Program



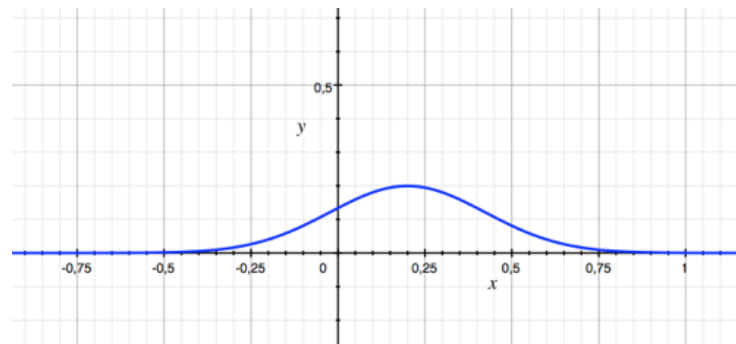
Posterior  
Distribution



Probabilistic  
Inference

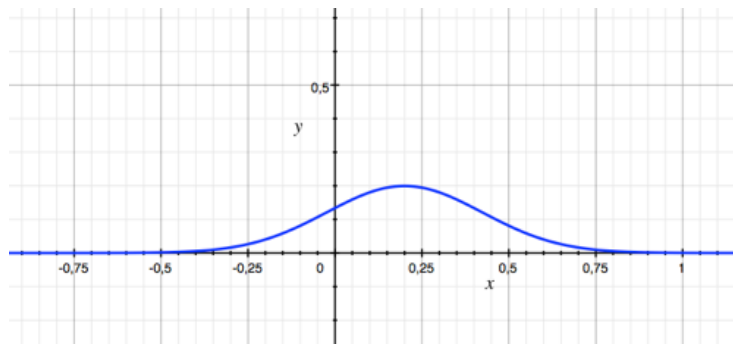
# DP for Probabilistic Programs

## Posterior Distribution



# DP for Probabilistic Programs

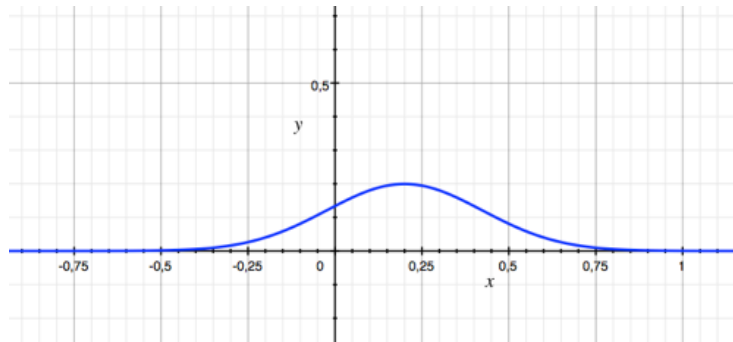
Posterior  
Distribution



Releasing the  
Parameters

# DP for Probabilistic Programs

Posterior  
Distribution

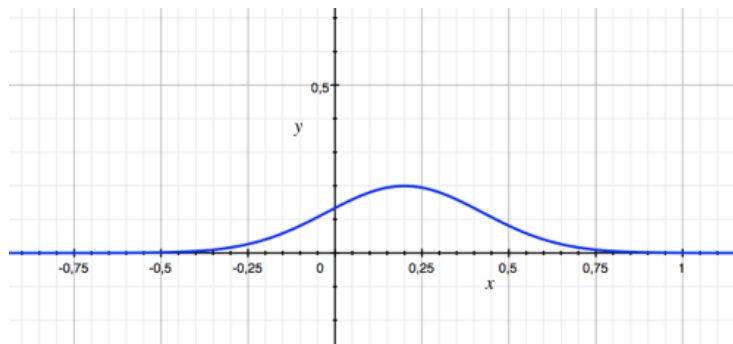


Releasing the  
Parameters

Sampling from  
the Distribution

# DP for Probabilistic Programs

Posterior  
Distribution



Releasing the  
Parameters

Sampling from  
the Distribution

# An example

A distance over distributions



```
function privBerInput (l: B list) (p1: R) (p2: R) : M[(0,1)]{
  let function hellingerDistance (a0:R) (b0:R) (a1:R) (b1:R) : R {
    let gamma (r:R) = (r-1)! in
    let betaf (a:R) (b:R) = gamma(a)*gamma(b)/gamma(a+b) in
    let num=betaf ((a0+a1)/2.0) ((b0+b1)/2.0) in
    let denum=Math.Sqrt((betaf a0 b0)*(betaf a1 b1)) in
    Math.Sqrt(1.0-(num/denum))
  }
  in
  let function score (input:M[(0,1)]) (output:M[(0,1)]) : R {
    let beta(a0,b0) = input in
    let beta(a1,b1) = output in
    (-1.0) * (hellingerDistance a0 b0 a1 b1)
  } in
  let prior = mreturn(beta(p1,p2)) in
  let function Ber (l: B list) (p:M[(0,1)]): M[(0,1)]{
    match l with
    |nil -> ran(p)
    |x::xs -> observe y => y = x in (Ber xs p)
  }
  in
  exp eps score (infer (Ber l prior))
}
```

# An example

A distance over distributions



```
function privBerInput (l: B list) (p1: R) (p2: R) : M[(0,1)] {
  let function hellingerDistance (a0:R) (b0:R) (a1:R) (b1:R) : R {
    let gamma (r:R) = (r-1)! in
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    Math.Sqrt(1.0-(num/denum))
  }
  in
  let function score (input:M[(0,1)]) (output:M[(0,1)]) : R {
    let beta(a0,b0) = input in
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    (-1.0) * (hellingerDistance a0 b0 a1 b1)
  } in
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  let function Ber (l: B list) (p:M[(0,1)]): M[(0,1)] {
    match l with
    | nil -> ran(p)
    | x::xs -> observe y => y = x in (Ber xs p)
  }
  in
  exp eps score (infer (Ber l prior))
}
```

Noise

# An example

A distance over distributions

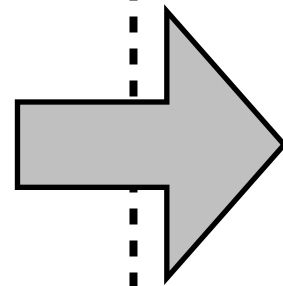


```
function privBerInput (l: B list) (p1: R) (p2: R) : M[(0,1)] {
  let function hellingerDistance (a0:R) (b0:R) (a1:R) (b1:R) : R {
    let gamma (r:R) = (r-1)! in
    let betaf (a:R) (b:R) = gamma(a)*gamma(b)/gamma(a+b) in
    let num=betaf ((a0+a1)/2.0) ((b0+b1)/2.0) in
    let denum=Math.Sqrt((betaf a0 b0)*(betaf a1 b1)) in
    Math.Sqrt(1.0-(num/denum))
  }
  in
  let function score (input:M[(0,1)]) (output:M[(0,1)]) : R {
    let beta(a0,b0) = input in
    let beta(a1,b1) = output in
    (-1.0) * (hellingerDistance a0 b0 a1 b1)
  } in
  let prior = mreturn(beta(p1,p2)) in
  let function Ber (l: B list) (p:M[(0,1)]): M[(0,1)] {
    match l with
    | nil -> ran(p)
    | x::xs -> observe y => y = x in (Ber xs p)
  }
  in
  exp eps score (infer (Ber l prior))
}
```

Noise

# More general Lifting of P

$P(x_1, x_2)$



$P^*(x_1, x_2)$

Relation

Relation over distributions

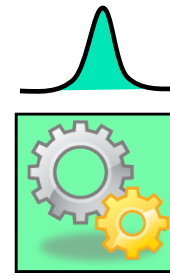
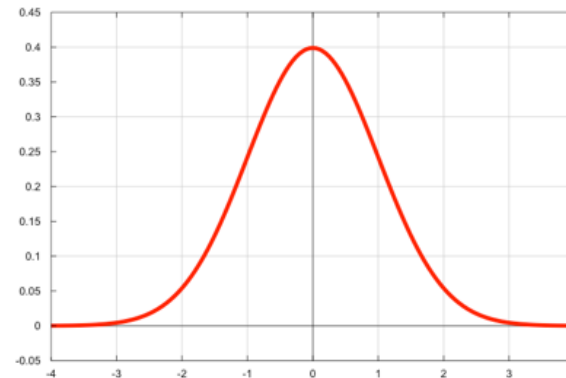
# Accuracy

Different ways of adding noise can have different accuracy.

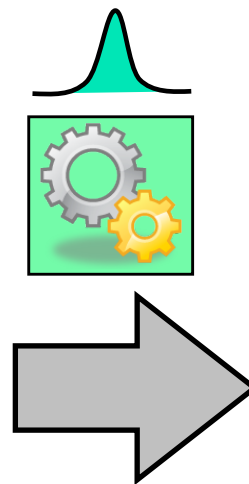
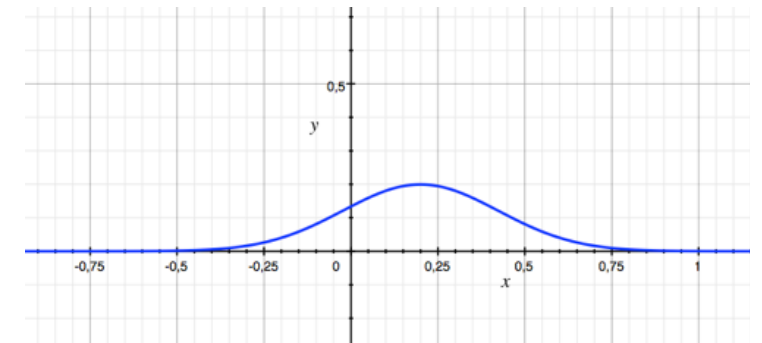
- we have theoretical accuracy (how to integrate it in a framework for reasoning about DP?)
- we have experimental accuracy (we need a framework for for test our programs)

# A Nice Playground!

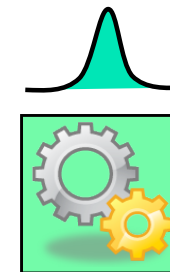
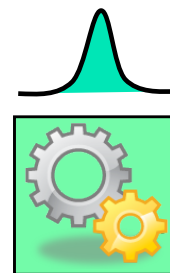
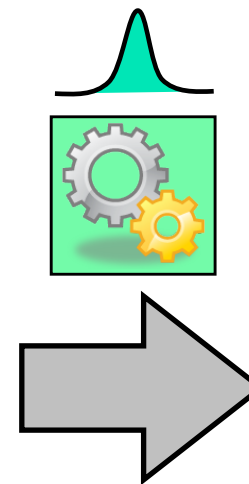
Prior  
Distribution



Posterior  
Distribution



Probabilistic  
Program



Probabilistic  
Inference

Täna teid väga!