Achieving Differential Privacy with Bias-Control Limited Source

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Abstract. In the design of differentially private mechanisms, it's usually assumed that a uniformly random source is available. However, in many situations it seems unrealistic, and one must deal with various imperfect random sources. Dodis et al. (CRYPTO'12) presented that differential privacy can be achieved with Santha-Vazirani (SV) source via adding a stronger property called SV-consistent sampling and left open question if differential privacy is possible with more realistic (i.e., less structured) sources. A new source, called Bias-Control Limited (BCL) source, introduced by Dodis (ICALP'01), is more realistic. It can be considered as a generalization of the SV and sequential bit-fixing sources. Unfortunately, the natural extension of SV-consistent sampling to the BCL source is hopeless to achieve differential privacy, mainly because SV-consistent sampling requires "consecutive" strings, while some strings can't be generated from "non-trivial" BCL source.

Motivated by this problem, we introduce a new appealing property, called compact BCL-consistent sampling, the degeneration of which is different from SV-consistent sampling shown by Dodis et al. (CRYPTO'12). We prove that if the mechanism based on the BCL source satisfies this property, then it's differentially private. Even if the BCL source is degenerated into the SV-source, our proof is much more intuitive and simpler than that of Dodis et al. Further, we construct explicit mechanisms using a new truncation technique as well as arithmetic coding. We also propose its concrete results for differential privacy and utility. While the results of Dodis and Yao (CRYPTO'15) imply that if there exist differentially private mechanisms for imperfect randomness, then the parameters should have some constraints, we show an explicit construction of such mechanisms, whose parameters match the prior constraints.

1 Introduction

Traditional cryptographic models take for granted the availability of perfect randomness, i.e., sources that output unbiased and independent random bits. However, in many settings this assumption seems unrealistic, and one must deal with various imperfect sources of randomness. Some well known examples of such imperfect random sources are physical sources, biometric data, secrets with

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partial leakage, and group elements from Diffie-Hellman key exchange. To abstract this concept, several formal models of realistic imperfect sources have been described (see [DY14] for a summary). Roughly speaking, they can be divided into extractable and non-extractable. Extractable sources allow for deterministic extraction of nearly perfect randomness. Moreover, while the question of optimizing the extraction rate and efficiency has been very interesting, from the qualitative perspective such sources are good for any application where perfect randomness is sufficient. Unfortunately, it was quickly realized that many realistic sources are non-extractable [SV86, CG88, Dod01]. The simplest example is Santha-Vazirani (SV) source [SV86], which produces an infinite sequence of bits r_1, r_2, \ldots , with the property that $\Pr[r_i = 0 \mid r_1 \ldots r_{i-1}] \in [\frac{1-\delta}{2}, \frac{1+\delta}{2}]$, for any setting of the prior bits r_1, \ldots, r_{i-1} . Santha and Vazirani [SV86] showed that there exists no deterministic extractor Enc: $\{0,1\}^n \to \{0,1\}$ capable of extracting even a single bit of bias strictly less than δ from the δ -SV source, irrespective of how many SV bits r_1, \ldots, r_n it is willing to wait for.

Despite this pessimistic result, ruling out the "black-box compiler" from perfect to imperfect (e.g., SV) randomness for all applications, people still hope that specific "non-extractable" sources (e.g., SV sources) are sufficient for concrete applications. Indeed, there are already a series of positive results for simulating probabilistic polynomial-time algorithms [VV85, SV86, CG88, Zuc96, ACRT99] and authentication applications [MW97, DOPS04, DKRS06, ACM+14]. Unfortunately, the situation appears to be much less bright when dealing with privacy applications, such as encryption, commitment, zero-knowledge, and some others. Please see [DLMV12,DY14] for a survey. While a series of negative results seem to strongly point in the direction that privacy inherently requires extractable randomness, a recent work of Dodis et al. [DLMV12] put a slight dent into this consensus, by showing that SV sources are provably sufficient for achieving a more recent notion of privacy, called differential privacy (DP) [DMNS06].

The motivating scenario of differential privacy is a statistical database. The purpose of a privacy-preserving statistical database is to enable the user to learn released statistical facts without compromising the privacy of the individual users whose data is in the database. Differential privacy ensures the removal or addition of a single database item does not (substantially) affect the outcome of any analysis [Dwo08]. More formally, a differentially private mechanism $M(D,f;\mathbf{r})$ uses its randomness \mathbf{r} to "add enough noise" to the true answer f(D), where D is some sensitive database of users, and f is some useful aggregate information (query) about the users of D. On one hand, to preserve individual users' privacy, we want M to satisfy ξ -differential privacy, that is, for any neighboring databases D_1 and D_2 (i.e., D_1 and D_2 differ on a single record), and for any possible output z, $e^{-\xi} \leq \Pr[M(D_1,f;\mathbf{r})=z]/\Pr[M(D_2,f;\mathbf{r})=z] \leq e^{\xi}$ for small $\xi>0$. On the other hand, to keep ρ -utility (or accuracy) of M, we hope the expected value of $|f(D)-M(D,f;\mathbf{r})|$ over random \mathbf{r} to be upper bounded by ρ . Usually, we should make a tradeoff between differential privacy and utility.

Additive-noise mechanisms [DMNS06,GRS09,HT10] have the form $M(D, f; \mathbf{r}) = f(D) + X(\mathbf{r})$, where X is an appropriately chosen "noise" distribution added to

guarantee ξ -DP. For instance, for counting queries, the right distribution is the Laplace distribution [DMNS06]. However, we can't generate a "good enough" sample of the Laplace distribution with SV sources. In fact, any differentially private and accurate additive-noise mechanism for a source \mathcal{R} implies the existence of a randomness extractor for \mathcal{R} , essentially collapsing the notion of differential privacy to that of traditional privacy, and showing the impossibility of differentially private and accurate additive-noise mechanisms for SV sources [DLMV12]. From another perspective, an additive-noise mechanism must satisfy $T_1 \cap T_2 = \emptyset$, where T_i is the set of coins \mathbf{r} with $M(D_i, f; \mathbf{r}) = z$ for i = 1, 2, based on which an SV adversary can always succeed in amplifying the ratio $\Pr[\mathbf{r} \in T_1] / \Pr[\mathbf{r} \in T_2]$ (see [DLMV12]), or $|\Pr[\mathbf{r} \in T_1] - \Pr[\mathbf{r} \in T_2]$ (see [DY14]).

Dodis et al. [DLMV12] observed a necessary condition, called consistent sampling (i.e., informally, $|T_1 \cap T_2| \approx |T_1| \approx |T_2|$), to build SV-robust mechanisms. They also introduced another condition to match the bit-by-bit property of SV sources. The combination of the above two conditions is called SV-consistent sampling (see Definition 8). They built differentially private and accurate Laplace mechanisms using some truncation and arithmetic coding techniques. Such mechanisms are capable to work with all such distributions, provided that ρ -utility is now relaxed to be polynomial of $1/\xi$, whose degree and coefficients depend on δ , but not on the size of the database D. Coupled with the impossibility of traditional privacy with SV sources, this result suggested a qualitative gap between traditional and differential privacy, but left open the question below.

OPEN QUESTION. Is differential privacy possible with more realistic (i.e., less structured) sources than SV sources?

Dodis et al. [Dod01] introduced a new source, called Bias-Control Limited (BCL) source, denoted as $\mathcal{BCL}(\delta,b)$, which generates a sequence of bits r_1, r_2, \ldots , where for $i=1,2,\ldots$, the value of r_i can depend on r_1,\ldots,r_{i-1} in one of the following two ways: (A) r_i is determined by r_1,\ldots,r_{i-1} , but this happens for at most b bits, or (B) $\frac{1-\delta}{2} \leq \Pr[r_i=1 \mid r_1\ldots r_{i-1}] \leq \frac{1+\delta}{2}$, where $0 \leq \delta < 1$. (See Definition 2.) In particular, when b=0, it degenerates into SV source of [SV86]; when $\delta=0$, it yields the bit-fixing source of [LLS89]; when b=0 and $\delta=0$, it corresponds to the perfect randomness. If $b \neq 0$ and $\delta \neq 0$, we say the BCL source is non-trivial. The BCL source models the problem that each of the bits produced by a streaming source is unlikely to be perfectly random: slight errors (due to noise, measurement errors, and imperfections) of the source are inevitable, and the situation that some of the bits could have non-trivial dependencies on the previous bits (due to internal correlations, poor measurement or improper setup), to the point of being completely determined by them. Hence, compared with SV source, the BCL source appears much more realistic, especially if the number of interventions b is somewhat moderate.

As the BCL source naturally (and realistically!) relaxes SV source, for which non-trivial differential privacy is possible, it will be interesting and meaningful to see whether existing results can be extended to BCL sources (especially for reasonably high b raised by Dodis [Dod14]). Recently, Dodis and Yao [DY14] have shown an impossibility result for BCL source: when $b \ge \Omega((\log(\xi \rho) + 1)/\delta)$, it's

impossible to achieve $(\mathcal{BCL}(\delta, b), \xi)$ -differentially private (see Definition 3) and (\mathcal{U}, ρ) -accurate (see Definition 4) mechanism for Hamming weight queries. In other words, if there exists a $(\mathcal{BCL}(\delta, b), \xi)$ -differentially private and (\mathcal{U}, ρ) -accurate mechanism for Hamming weight queries, then $b < O((\log(\xi \rho) + 1)/\delta)$. This result gives us a bit hope to design differentially private and accurate mechanisms for some b.

OUR RESULTS AND TECHNIQUES.

Essentially, to achieve differential privacy, we need to restrict $\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} \in T_1 \backslash T_2]/\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} \in T_2]$. We attempt to naturally extend SV-consistent sampling (see Definition 8) to BCL sources, but can't get positive results. It's not surprising, as the "interval" property (see Definition 8) is crucial to achieve SV-differential privacy, while the mechanism based on $\mathcal{BCL}(\delta,b)$ with $b \neq 0$ can't be an "interval" mechanism.

We will start by extending consistent sampling in [DLMV12] to the BCL source: for every distribution $Y \in \mathcal{BCL}(\delta,b,n)$ with $S_0 \stackrel{def}{=} \{\mathbf{r} \in \{0,1\}^n \mid \Pr[Y=\mathbf{r}] \neq 0\}, |(T_1 \setminus T_2) \cap S_0|/|T_2 \cap S_0|$ has a constant upper bound. Similar to [DLMV12], the extended consistent sampling is still a necessary condition for building BCL-robust, differentially private mechanisms. Moreover, from the generation procedure of $BCL(\delta,b,n)$, we can upper bound the numerator and lower bound the denominator by introducing the common prefix \mathbf{u} of T_1 and T_2 . Let SUFFIX(\mathbf{u},n) be the set of all length n binary strings having \mathbf{u} as a prefix. Unlike Dodis et al. [DLMV12] that limited $|SUFFIX(\mathbf{u},n)|/|T_1 \cup T_2| = 2^{n-|\mathbf{u}|}/|T_1 \cup T_2|$ (see Definition 8), we upper bound $n-|\mathbf{u}|$ by a certain constant. Correspondingly, the concept of compact BCL-consistent sampling (see Definition 9) emerges.

However, to construct explicit differentially private mechanisms, we are confronted with some difficulties. According to the method of yielding finite precision mechanisms in [DLMV12], we can't upper bound $n - |\mathbf{u}|$ as a constant! To solve this problem, we propose a new truncation trick. Combining this with arithmetic coding, we design a new mechanism (see Section 4.1). Our contributions are as follows.

- We introduce a new concept, called compact BCL-consistent sampling (see Definition 9), to study differentially private mechanisms. It should be noted that if b = 0, the degenerated BCL-consistent sampling is not the same as the SV-consistent sampling (see Definition 8) given in [DLMV12].
- We prove that if the BCL source satisfies this property, then the corresponding mechanism is differentially private (see Theorem 1). Even if the BCL source is degenerated into SV source, compared with [DLMV12], our proof is much more intuitive and simpler (see Theorem 1 with b=0 and Theorem 4.4 of [DLMV12]).
- We use a new truncation technique and arithmetic coding in the design of a finite-precision mechanism to satisfy compact BCL-consistent sampling (see Section 4.1).
- We also give rigorous proofs about differential privacy and utility of this kind of mechanism (Theorems 2 and 3).

- While the result of [DY14] implies if there exists a $(\mathcal{BCL}(\delta, b), \xi)$ -differentially private and (\mathcal{U}, ρ) -accurate mechanism for the Hamming weight queries, then it should satisfy $\rho > \frac{2^{b \cdot \log(1+\delta)-9}}{\xi}$, we build such explicit mechanisms with the parameters matching the above condition (Theorem 4).

2 Preliminaries

In this section, we present some notations and definitions that will be used later. Let $\{0,1\}^* \stackrel{def}{=} \bigcup_{m \in \mathbb{Z}^+} \{0,1\}^m$. We consider a distribution over $\{0,1\}^*$ as continuously outputting (possibly correlated) bits. We call a family \mathcal{R} of distributions

uously outputting (possibly correlated) bits. We call a family \mathcal{R} of distributions over $\{0,1\}^*$ a source. Denote \mathcal{U} as the uniform source, which is the set containing only the distribution U on $\{0,1\}^*$ that samples each bit independently and uniformly at random. For a set S, we write U_S to denote the uniform distribution over S. For simplicity, denote U_n as the uniform distribution over $\{0,1\}^n$. For a distribution or random variable R, let $\mathbf{r} \leftarrow R$ denote the operation of sampling a random \mathbf{r} according to R. Denote $\lfloor \cdot \rfloor$ as the nearest integer function.

For a positive integer m (i.e., $m \in \mathbb{Z}^+$), let $[m] \stackrel{def}{=} \{1, 2, ..., m\}$. For $m \in \mathbb{Z}^+$ and $\mathbf{x} = x_1 ... x_m \in \{0, 1\}^m$, denote SUFFIX(\mathbf{x}) $\stackrel{def}{=} \{\mathbf{y} = y_1 y_2 ... \in \{0, 1\}^* \mid x_i = y_i \text{ for all } i \in [m]\}$ as the set of all bit strings having \mathbf{x} as a prefix. For $n \in \mathbb{Z}^+$ where $n \geq m$, let SUFFIX(\mathbf{x} , n) $\stackrel{def}{=}$ SUFFIX(\mathbf{x}) $\cap \{0, 1\}^n$. For any sequence $\mathbf{r} = r_1 r_2 ... \in \{0, 1\}^*$, define the real representation of \mathbf{r} to be the real number $REAL(\mathbf{r}) \stackrel{def}{=} 0.r_1 r_2 ... \in [0, 1]$. For any interval $I \subseteq [0, 1]$, let |I| be the length of I, and let $STR(I, n) \stackrel{def}{=} \{\mathbf{r} \in \{0, 1\}^n \mid REAL(\mathbf{r}) \in I\}$ be the set of all n-bit strings whose real representation lies in I.

Definition 1. ([SV86]) Let $r_1, r_2, ...$ be a sequence of Boolean random variables and $0 \le \delta < 1$. A probability distribution $R = r_1 r_2 ...$ over $\{0, 1\}^*$ is a δ -Santha-Vazirani (SV) distribution, denoted by $SV(\delta)$, if for all $i \in \mathbb{Z}^+$ and for every string s of length i-1, we have $\frac{1-\delta}{2} \le \Pr[r_i = 1 \mid r_1 r_2 ... r_{i-1} = s] \le \frac{1+\delta}{2}$.

We define the δ -Santha-Vazirani source $\mathcal{SV}(\delta)$ to be the set of all δ -SV distributions. For $SV(\delta) \in \mathcal{SV}(\delta)$, we define $SV(\delta, n)$ as $SV(\delta)$ restricted to the first n coins r_1, r_2, \ldots, r_n . We let $\mathcal{SV}(\delta, n)$ be the set of all distributions $SV(\delta, n)$.

Definition 2. ([Dod01]) Let r_1, r_2, \ldots be a sequence of Boolean random variables and $0 \le \delta < 1$. A probability distribution $R = r_1 r_2 \ldots$ over $\{0,1\}^*$ is a (δ,b) -Bias-Control Limited (BCL) distribution, denoted by $BCL(\delta,b)$, if for all $i \in \mathbb{Z}^+$ and for every string s of length i-1, the value of r_i can depend on $r_1, r_2, \ldots, r_{i-1}$ in one of the following two ways:

(A) r_i is determined by r_1, \ldots, r_{i-1} , but this happens for at most b bits. This process of determining a bit is called intervention.

(B) $\frac{1-\delta}{2} \le \Pr[r_i = 1 \mid r_1 r_2 \dots r_{i-1} = s] \le \frac{1+\delta}{2}$.

We define the (δ, b) -BCL source $\mathcal{BCL}(\delta, b)$ to be the set of all (δ, b) -BCL distributions. For a distribution $BCL(\delta, b) \in \mathcal{BCL}(\delta, b)$, we define $BCL(\delta, b, n)$

as the distribution $BCL(\delta, b)$ restricted to the first n coins r_1, r_2, \ldots, r_n . We let $\mathcal{BCL}(\delta, b, n)$ be the set of all distributions $BCL(\delta, b, n)$.

This source models the facts that physical sources can never produce completely perfect bits and some of the bits generated by a physical source could be determined from the previous bits.

Remark 1. In particular, if b=0, the BCL source degenerates into SV source (i.e., $\mathcal{BCL}(\delta, b, n)$ and $\mathcal{BCL}(\delta, b)$ degenerate into $\mathcal{SV}(\delta, n)$ and $\mathcal{SV}(\delta)$ respectively) [SV86]; if $\delta=0$, it yields the sequential-bit-fixing source of Lichtenstein, Linial, and Saks [LLS89]. The definitions and results in the reminder can be degenerated into the counterparts for SV and sequential bit-fixing sources.

Consider a statistical database as an array of rows from some countable set. Two databases are neighboring if they differ in exactly one row. Let \mathcal{D} be the space of all databases. For simplicity, we only consider query functions $f: \mathcal{D} \to \mathbb{Z}$. Recall some concepts mentioned in [DLMV12] as follows.

Definition 3. Let $\xi \geq 0$, \mathcal{R} be a source, and $\mathcal{F} = \{f : \mathcal{D} \to \mathbb{Z}\}$ be a family of functions. A mechanism M is (\mathcal{R}, ξ) -differentially private for \mathcal{F} if for all neighboring databases $D_1, D_2 \in \mathcal{D}$, all $f \in \mathcal{F}$, all possible outputs $z \in \mathbb{Z}$, and all distributions $R \in \mathcal{R}$:

$$\Pr_{\mathbf{r} \leftarrow R}[M(D_1, f; \mathbf{r}) = z] / \Pr_{\mathbf{r} \leftarrow R}[M(D_2, f; \mathbf{r}) = z] \le 1 + \xi.$$

In what follows we employ the upper bound of the ratio of probabilities introduced in [DLMV12] other than the traditional upper bound " e^{ξ} " to make later calculations a little simpler. It is reasonable since when $\xi \in [0,1]$, which is the main useful range, we have $e^{\xi} \approx 1 + \xi$, and when $\xi \geq 0$, we always have $1 + \xi \leq e^{\xi}$.

Remark 2. As observed by Dodis et al. [DLMV12], here we assume that the randomness $\bf r$ as input of the mechanism M is in $\{0,1\}^*$, i.e., M has at its disposal a possibly infinite number of random bits, but for each database D, query $f \in \mathcal{F}$, and fixed outcome z, M needs only a finite number of coins $\bf r \in 2^{\tau(f(D),z)}$, where τ is a function, to determine whether $M(D,f;\bf r)=z$. Furthermore, we assume that if $M(D,f;\bf r)=z$, then providing M with extra coins doesn't change the output. Namely, for any $\bf r'$ with $\bf r$ as its prefix, we still have $M(D,f;\bf r')=z$. Hence, for any two neighboring databases $D_1,D_2\in\mathcal{D}$, query $f\in\mathcal{F}$, and fixed outcome z, M needs only a finite number of coins $\bf r\in 2^n$, where $n\stackrel{def}{=}\max\{\tau(f(D_1),z),\tau(f(D_2),z)\}$, to determine whether $M(D_1,f;\bf r)=z$ and $M(D_2,f;\bf r)=z$.

Definition 4. Let $\rho > 0$, \mathcal{R} be a source, and $\mathcal{F} = \{f : \mathcal{D} \to \mathbb{Z}\}$ be a family of functions. A mechanism M has (\mathcal{R}, ρ) -utility (or accuracy) if for all databases $D \in \mathcal{D}$, all queries $f \in \mathcal{F}$, and all distributions $R \in \mathcal{R}$:

$$\mathbb{E}_{\mathbf{r} \leftarrow R}[|M(D, f; \mathbf{r}) - f(D)|] \le \rho.$$

Definition 5. We say a function family \mathcal{F} admits accurate and private mechanisms w.r.t. \mathcal{R} if there exists function $g(\cdot)$ s.t. for all $\xi > 0$ there exists mechanism $M_{(\xi)}$ that is (\mathcal{R}, ξ) -differentially private and has $(\mathcal{R}, g(\xi))$ -utility. $\mathcal{M} = \{M_{(\xi)}\}$ is called a class of accurate and private mechanisms for \mathcal{F} w.r.t. \mathcal{R} .

One core problem in the area of differential privacy is to design accurate and private mechanisms. Though there are already some infinite additive mechanisms based on gaussian, binomial, and Laplace distributions, we must specify how to approximate them under finite precision in practice. Under the assumption of the availability of perfect randomness, we can simply approximate a continuous sample within some "good enough" finite precision, which is omitted in most differential privacy papers. Unfortunately, the above assumption is unrealistic in many situations. In fact, Dodis et al. [DLMV12] built finite-precision mechanisms with imperfect randomness $\mathcal{SV}(\delta)$.

Definition 6. For query $f: \mathcal{D} \to \mathbb{Z}$, the sensitivity of f is defined as $\Delta f \stackrel{def}{=} \max_{D_1,D_2} ||f(D_1) - f(D_2)||$ for all neighboring databases $D_1, D_2 \in \mathcal{D}$. For $d \in \mathbb{Z}^+$, denote $\mathcal{F}_d = \{f: \mathcal{D} \to \mathbb{Z} \mid \Delta f \leq d\}$.

For clarity, in this paper we only consider the case d=1. It is straightforward to extend all our results to any sensitivity bound d.

Definition 7. The Laplace (or double exponential) distribution with mean μ and standard deviation $\frac{\sqrt{2}}{\varepsilon}$, denoted as $\mathsf{Lap}_{\mu,\frac{1}{\varepsilon}}$, has probability density function $\mathsf{PDF}^{\mathsf{Lap}}_{\mu,\frac{1}{\varepsilon}}(x) = \frac{\varepsilon}{2} \cdot e^{-\varepsilon|x-\mu|}$. The cumulative distribution function is given by $\mathsf{CDF}^{\mathsf{Lap}}_{\mu,\frac{1}{\varepsilon}}(x) = \frac{1}{2} + \frac{1}{2} \cdot sgn(x-\mu) \cdot (1-e^{-\varepsilon \cdot |x-\mu|})$.

If a random variable X has this distribution, denote $X \sim \mathsf{Lap}_{\mu,\frac{1}{2}}$.

In this paper, suppose that $\frac{1}{\varepsilon} \in \mathbb{Z}^+$, as otherwise there exists a smaller ε to achieve.

3 Compact BCL-Consistent Sampling

Dodis et al. [DLMV12] introduced SV-consistent sampling. However, the proof of "SV-consistent sampling implies differential privacy" (see Theorem 4.4 in [DLMV12] for details) is complex. In addition, its natural extension to BCL sources is unknown to achieve differential privacy, as the proof of Theorem 4.4 in [DLMV12] relies on the fact that the values in T_2 (resp. T_1) constitutes consecutive integers, while it may not be the case for BCL sources.

In this section, we introduce the concept of compact (ζ, c) -BCL-consistent sampling. Then we observe that it is sufficient to design finite-precision accurate and private mechanisms based on BCL sources.

Consider a mechanism M with randomness space $\{0,1\}^*$. For $i \in \{1,2\}$, let $\{\mathbf{r} \in \{0,1\}^* \mid z = M(D_i, f; \mathbf{r})\}$ be the set of all coins such that M outputs z when

running on two neighboring databases D_1 and D_2 , query f, and randomness \mathbf{r} . It should be noted that in our model only a finite number of coins $\mathbf{r} \in 2^n$, where $n \stackrel{def}{=} \max\{\tau(f(D_1), z), \tau(f(D_2), z)\}$, need to be sampled to determine if $M(D_1, f; \mathbf{r}) = z$ and $M(D_2, f; \mathbf{r}) = z$ (see also Remark 2). Therefore, for $i \in \{1, 2\}$ and $n \stackrel{def}{=} \max\{\tau(f(D_1), z), \tau(f(D_2), z)\}$, denote

$$T(D_i, f, z) \stackrel{def}{=} \{ \mathbf{r} \in \{0, 1\}^n \mid z = M(D_i, f; \mathbf{r}) \}.$$

Let $T_1 \stackrel{def}{=} T(D_1, f, z)$ and $T_2 \stackrel{def}{=} T(D_2, f, z)$. Denote

$$\mathbf{u} \stackrel{def}{=} \operatorname{argmax}\{|\mathbf{u}'| \mid \mathbf{u}' \in \{0,1\}^{\leq n} \text{ and } T_1 \cup T_2 \subseteq \operatorname{SUFFIX}(\mathbf{u}',n)\}.$$

Then the ratio is

$$\frac{\Pr_{\substack{\mathbf{r} \leftarrow BCL(\delta,b,n)}}[\mathbf{r} \in T_1 \backslash T_2]}{\Pr_{\substack{\mathbf{r} \leftarrow BCL(\delta,b,n)}}[\mathbf{r} \in T_2]} = \frac{\Pr_{\substack{\mathbf{r} \leftarrow BCL(\delta,b,n)}}[\mathbf{r} \in T_1 \backslash T_2 \mid \mathbf{r} \in \mathrm{SUFFIX}(\mathbf{u})]}{\Pr_{\substack{\mathbf{r} \leftarrow BCL(\delta,b,n)}}[\mathbf{r} \in T_2 \mid \mathbf{r} \in \mathrm{SUFFIX}(\mathbf{u})]}.$$

Since the BCL source generates strings bit by bit, the calculation of the ratio can be simplified.

Recall the concept of SV-consistent sampling [DLMV12] as follows.

Definition 8. Let $\tilde{c} > 1$ and $\tilde{\zeta} > 0$. We say a mechanism M is an interval mechanism if for all $f \in \mathcal{F}$, all $D \in \mathcal{D}$, and all possible outcomes $z \in \mathbb{Z}$, the set $\{\sum_{i=1}^n r_i \cdot 2^{n-i} \mid \mathbf{r} = r_1, r_2, \dots, r_n \in T(D, f, z)\}$ contains consecutive integers.

An <u>interval</u> mechanism has $(\tilde{\zeta}, \tilde{c})$ -SV-consistent sampling if for all queries $f \in \mathcal{F}$, all neighboring databases $D_1, D_2 \in \mathcal{D}$, all possible outcomes $z \in \mathbb{Z}$, which define T_1, T_2 , and \mathbf{u} as above, the following two properties hold: (1) $\frac{|T_1 \setminus T_2|}{|T_2|} \leq \tilde{\zeta}$; (2) $\frac{|SUFFIX(\mathbf{u}, n)|}{|T_1 \cup T_2|} \leq \tilde{c}$.

Note that when $b \neq 0$, $\mathcal{BCL}(\delta, b, n)$ can't generate all n-bit strings, thus the corresponding mechanism cannot be an interval mechanism. Though Dodis et al. [DLMV12] proposed that if M has $(\tilde{\zeta}, \tilde{c})$ -SV-consistent sampling, then M is $(\mathcal{SV}(\delta), \xi)$ -differentially private (see Theorem 4.4 of [DLMV12]). In that proof, the "interval" property is a crucial condition (see Appendix A for details), so we cannot follow that thought. Instead, we resort to a new property as follows.

Definition 9. Let c be a constant and $\zeta > 0$. A mechanism is a compact (ζ, c) -BCL-consistent sampling mechanism with $\mathcal{BCL}(\delta, b)$ if for all queries $f \in \mathcal{F}$, all neighboring databases D_1 , $D_2 \in \mathcal{D}$, all possible outcomes $z \in \mathbb{Z}$, which define T_1, T_2 and \mathbf{u} as above, and all distributions $Y \in \mathcal{BCL}(\delta, b, n)$ with $S_0 \stackrel{def}{=} \{\mathbf{r} \in \{0, 1\}^n \mid \Pr[Y = \mathbf{r}] \neq 0\}$, the following two properties hold:

(1) $\frac{|(T_1 \setminus T_2) \cap S_0|}{|T_2 \cap S_0|} \leq \zeta$; (2) $n - |\mathbf{u}| \leq c$.

Now we show that compact (ζ, c) -BCL-consistent sampling is sufficient to achieve $(\mathcal{BCL}(\delta, b), \xi)$ -differential privacy where ξ can be arbitrarily small as long as ζ is small enough.

Theorem 1. If M is a compact (ζ, c) -BCL-consistent sampling mechanism for (δ, b) -BCL-sources, then M is $(\mathcal{BCL}(\delta, b), \xi)$ -differentially private, where $\xi \leq (\frac{1+\delta}{1-\delta})^c \cdot [\frac{1}{2}(1+\delta)]^{-b} \cdot \zeta$. In particular, for $\delta \in [0,1)$, and c = O(1), we have $\lim_{\xi \to 0} (\frac{1+\delta}{1-\delta})^c \cdot [\frac{1}{2}(1+\delta)]^{-b} \cdot \zeta = 0$.

Proof. Assume that $\frac{|(T_1 \setminus T_2) \cap S_0|}{|T_2 \cap S_0|} \leq \zeta$ and $n - |\mathbf{u}| \leq c$. For any $\mathbf{r}, \mathbf{r}' \in \{0, 1\}^n$, denote $\mathbf{r} = r_1 \dots r_n$ and $\mathbf{r}' = r_1' \dots r_n'$ where $r_i, r_i' \in \{0, 1\}$ for $i \in [n]$. Then

$$\frac{\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} \in T_1 \backslash T_2]}{\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} \in T_2]} = \frac{\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} \in (T_1 \backslash T_2) \cap S_0 \mid \mathbf{r} \in \text{SUFFIX}(\mathbf{u})]}{\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} \in T_2 \cap S_0 \mid \mathbf{r} \in \text{SUFFIX}(\mathbf{u})]}$$

$$= \frac{\sum_{\mathbf{r}' \in (T_1 \backslash T_2) \cap S_0} \Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} = \mathbf{r}' \mid \mathbf{r}' \in \text{SUFFIX}(\mathbf{u})]}{\sum_{\mathbf{r}' \in T_2 \cap S_0} \Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} = \mathbf{r}' \mid \mathbf{r}' \in \text{SUFFIX}(\mathbf{u})]}$$

Since the BCL source generates strings bit by bit, for any fixed $\mathbf{r}' \in \{0,1\}^n$, $\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} = \mathbf{r}' \mid \mathbf{r}' \in \text{SUFFIX}(\mathbf{u})] = \Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[r_{|\mathbf{u}|+1} = r'_{|\mathbf{u}|+1} \mid r_1 \dots r_{|\mathbf{u}|}]$ $= \mathbf{u}] \times \dots \times \Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[r_n = r'_n \mid r_1 \dots r_{|\mathbf{u}|}r_{|\mathbf{u}|+1} \dots r_{n-1}] = \mathbf{u}r'_{|\mathbf{u}|+1} \dots r'_{n-1}].$ Therefore, $\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} \in T_2] \geq [\frac{1}{2}(1-\delta)]^{n-|\mathbf{u}|} \cdot |T_2 \cap S_0|$ and $\Pr_{\mathbf{r} \leftarrow BCL(\delta,b,n)}[\mathbf{r} \in T_1 \setminus T_2] \leq [\frac{1}{2}(1+\delta)]^{n-|\mathbf{u}|-b} \cdot |(T_1 \setminus T_2) \cap S_0|.$ Correspondingly,

$$\frac{\Pr_{\mathbf{r}\leftarrow BCL(\delta,b,n)}[\mathbf{r}\in T_1\backslash T_2]}{\Pr_{\mathbf{r}\leftarrow BCL(\delta,b,n)}[\mathbf{r}\in T_2]} \leq \frac{\left[\frac{1}{2}(1+\delta)\right]^{n-|\mathbf{u}|-b}}{\left[\frac{1}{2}(1-\delta)\right]^{n-|\mathbf{u}|}} \cdot \frac{|(T_1\backslash T_2)\cap S_0|}{|T_2\cap S_0|}$$

$$\leq \left(\frac{1+\delta}{1-\delta}\right)^{n-|\mathbf{u}|} \cdot \left[\frac{1}{2}(1+\delta)\right]^{-b} \cdot \zeta \leq \left(\frac{1+\delta}{1-\delta}\right)^c \cdot \left[\frac{1}{2}(1+\delta)\right]^{-b} \cdot \zeta$$

Remark 3. When b=0, Theorem 1 holds for SV sources, while Theorem 4.4 of [DLMV12] cannot be naturally extended to BCL sources, mainly because of the "consecutive strings" requirement in Theorem 4.4 of [DLMV12]. Further, the proof here is much simpler and more intuitive than that of [DLMV12].

4 Accurate and Private Mechanisms with BCL sources

In this section, we show an explicit construction of finite-precision accurate and private mechanisms with BCL sources. Then we analyze differential privacy and utility with BCL sources (and uniform source as a special case). An extra fruit is the improvement of a Lemma in [DLMV12]. Finally, we show some comparisons of our results with prior work.

4.1 Explicit Construction

We construct an infinite-precision mechanism, called $M_\varepsilon^{\sf CBCLCS}$, then modify it to a finite precision one, denoted as $\overline{M}_\varepsilon^{\sf CBCLCS}$. Recall that some truncation method and arithmetic coding were shown in [DLMV12] in order to get a finite mechanism, which leads to the non-intuitive notion of SV-consistent sampling. However, it cannot be transplanted to BCL sources. In this section, we develop another truncation technique. Other than choosing $n \stackrel{def}{=} \log(\frac{1}{|I_y'(k)|}) + 3$ shown in [DLMV12],

here we propose $n \stackrel{def}{=} \lfloor \log \frac{2}{|I_y(k)|} + \log(2^b + 1) \rfloor$ as seen in Step 2 below. The finite-precision mechanism is designed as follows.

Explicit Construction of the Mechanism:

- Step 1 On input database $D \in \mathcal{D}, f \in \mathcal{F}$, the infinite-precision mechanism $M_{\varepsilon}^{\textit{CBCLCS}}$ computes f(D). Assume that f(D) = y. $M_{\varepsilon}^{\textit{CBCLCS}}(D, f)$ outputs $z \leftarrow \frac{1}{\varepsilon} \cdot \lfloor \varepsilon \cdot (y + \mathsf{Lap}_{0,\frac{1}{\varepsilon}}) \rceil$. Denote Z_y as the output distribution of $M_{\varepsilon}^{\textit{CBCLCS}}(D, f)$. Step 2 Let $s_y(k) \stackrel{def}{=} \textit{CDF}_{y,\frac{1}{\varepsilon}}^{\textit{Lap}}(\frac{k+\frac{1}{2}}{\varepsilon})$ for all $k \in \mathbb{Z}$. Denote $I_y(k) = [s_y(k-1), s_y(k))$. Let $\bar{s}_y(k-1)$ (resp. $\bar{s}_y(k)$) be $s_y(k-1)$ (resp. $s_y(k)$) rounded to the first
- $n \stackrel{def}{=} \tau(y,k/\varepsilon) \stackrel{def}{=} \lfloor \log \frac{2}{|I_y(k)|} + \log(2^b + 1) \rfloor \text{ bits after the binary point, where}$ $\tau \text{ is a certain function. Denote } \bar{I}_y(k) = [\bar{s}_y(k-1), \bar{s}_y(k)).$ Step 3 Denote \overline{Z}_y as the output distribution of $\overline{M}_\varepsilon^{CBCLCS}(D,f)$, which approximates
- Z_y . We obtain distribution \overline{Z}_y in the following way. For all $k \in \mathbb{Z}$, let $n \stackrel{def}{=} \lfloor \log \frac{2}{|I_y(k)|} + \log(2^b + 1) \rfloor$. Sample a sequence of bits $\mathbf{r} \in \{0, 1\}^{\tau(y, k/\varepsilon)}$ from a distribution $BCL(\delta, b, \tau(y, k/\varepsilon))$ and output $\frac{k}{\varepsilon}$ where $k \in \mathbb{Z}$ is the unique integer such that $REAL(\mathbf{r}) \in \bar{I}_{u}(k)$.

It is easy to prove that $I_{y-1}(k) \cap I_y(k) \neq \emptyset$. The set of points $\{s_y(k)\}_{k \in \mathbb{Z}}$ partitions the interval [0, 1] into infinitely many intervals $\{I_y(k) \stackrel{def}{=} [s_y(k-1), s_y(k))\}_{k \in \mathbb{Z}}$. Similarly, the set of points $\{s_{y-1}(k)\}_{k \in \mathbb{Z}}$ partitions the interval [0, 1] into infinitely many intervals $\{I_{y-1}(k) \stackrel{def}{=} [s_{y-1}(k-1), s_{y-1}(k))\}_{k \in \mathbb{Z}}$. From the above construction, for all $k \in \mathbb{Z}$, and any neighbouring databases

 D_1, D_2 , where $f(D_1) = y$ and $f(D_2) = y - 1$, we have

$$\frac{\Pr[\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_1,f) = \frac{k}{\varepsilon}]}{\Pr[\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_2,f) = \frac{k}{\varepsilon}]} = \frac{\Pr[\overline{Z}_y = \frac{k}{\varepsilon}]}{\Pr[\overline{Z}_{y-1} = \frac{k}{\varepsilon}]} = \frac{|\bar{I}_y(k)|}{|\bar{I}_{y-1}(k)|}.$$

Remark 4. We need to make sure that $n \stackrel{\text{def}}{=} \max\{\tau(f(D_1), k/\varepsilon), \tau(f(D_2), k/\varepsilon)\}$ is legal. Namely, it needs to be guaranteed that rounding the endpoints in $I_{u-1}(k)$ and $I_y(k)$ with respect to n will neither cause intervals to "disappear" nor make consecutive intervals "overlap".

Remark 5. Note that we can view $I_{y-1}(k)$ as having "shifted" $I_y(k)$ slightly to the right. Hence the truncation methods for the endpoints of $I_y(k)$ and $I_{y-1}(k)$ are different in order to guarantee BCL-consistent sampling.

4.2 Concrete Results for Differential Privacy and Utility

In this section, we improve a useful lemma of [DLMV12] as a "warm up". Then we prove that our construction satisfies compact $(\zeta, O(1))$ -BCL-consistent sampling and hence it is differentially private. We also show that it has "good enough" utility.

Improvement of Lemma A.1. of [DLMV12] Lemma 2 is one core step to achieve consistent sampling. Though it has essentially been proved by Dodis et al. [DLMV12], there still exist some typos there and the upper bound is not optimal. Hence, we modify the Lemma A.1 of [DLMV12] and get Lemma 2. More concretely, recall that Lemma A.1. of [DLMV12] and its partial proof are as follows.

Lemma 1. For all $y, k \in \mathbb{Z}$, $|I'_y(k)|/|I_{y-1}(k)| \leq 6\varepsilon$.

Proof.

It should be noted that: (1) It is obvious that " $s_{y-1}(k-1) < \frac{1}{2} \le s_{y-1}(k-1)$ " never holds. (2) " $\frac{|I_y'(k)|}{|I_{y-1}(k)|} \le \frac{1-e^{-\varepsilon}}{2(e-1)}$ " is wrong! Since $-1 - \frac{1}{\varepsilon} \le v < -1$, without loss of generality, assume that $\frac{1}{\varepsilon}$ is an even integer and $v = -1 - \frac{1}{2\varepsilon}$. Then

$$\frac{|I_y'(k)|}{|I_{y-1}(k)|} = \frac{e^\varepsilon-1}{2\cdot e^{-\varepsilon v}-e^{-2\varepsilon v-\varepsilon-1}-e^\varepsilon} = \frac{1-e^{-\varepsilon}}{2(e^{\frac{1}{2}}-1)} > \frac{1-e^{-\varepsilon}}{2(e-1)},$$

which stands in contradiction to the inequality $\frac{|I_y'(k)|}{|I_{y-1}(k)|} \leq \frac{1-e^{-\varepsilon}}{2(e-1)}$. A further analysis yields the following result:

Lemma 2. Denote $I_y'(k) \stackrel{def}{=} I_y(k) \setminus I_{y-1}(k) = [s_y(k-1), s_{y-1}(k-1))$. For all $y, k \in \mathbb{Z}$ and $\varepsilon \in (0, 1)$, we have $|I_y'(k)|/|I_{y-1}(k)| < e \cdot \varepsilon$ and $|I_y'(k)|/|I_y(k)| < e \cdot \varepsilon$.

Proof. In the following, we only prove that $|I_y'(k)|/|I_{y-1}(k)| < e \cdot \varepsilon$. $|I_y'(k)|/|I_y(k)| < e \cdot \varepsilon$ can be proven similarly. Note that if x < y, then $\mathsf{CDF}^{\mathsf{Lap}}_{y,\frac{1}{\varepsilon}}(x) < \frac{1}{2}$; otherwise, $\mathsf{CDF}^{\mathsf{Lap}}_{y,\frac{1}{\varepsilon}}(x) \geq \frac{1}{2}$.

$$\frac{|I_y'(k)|}{|I_{y-1}(k)|} = \frac{s_{y-1}(k-1) - s_y(k-1)}{s_{y-1}(k) - s_{y-1}(k-1)} = \frac{\mathsf{CDF}^{\mathsf{Lap}}_{y-1,\frac{1}{\varepsilon}}(\frac{k-\frac{1}{2}}{\varepsilon}) - \mathsf{CDF}^{\mathsf{Lap}}_{y,\frac{1}{\varepsilon}}(\frac{k-\frac{1}{2}}{\varepsilon})}{\mathsf{CDF}^{\mathsf{Lap}}_{y-1,\frac{1}{\varepsilon}}(\frac{k+\frac{1}{2}}{\varepsilon}) - \mathsf{CDF}^{\mathsf{Lap}}_{y-1,\frac{1}{\varepsilon}}(\frac{k-\frac{1}{2}}{\varepsilon})}.$$

We consider four cases:

Case 1: If
$$\frac{1}{2} \le s_y(k-1) < s_{y-1}(k-1) < s_{y-1}(k)$$
, then $\frac{|I_y'(k)|}{|I_{y-1}(k)|} = \frac{e^{\varepsilon+1}-e}{e-1}$. Case 2: If $s_y(k-1) < \frac{1}{2} \le s_{y-1}(k-1) < s_{y-1}(k)$, then

$$\frac{|I_y'(k)|}{|I_{y-1}(k)|} = \frac{1 - \frac{1}{2} \cdot e^{-\varepsilon[\frac{k - \frac{1}{2}}{\varepsilon} - (y-1)]} - \frac{1}{2} \cdot e^{\varepsilon(\frac{k - \frac{1}{2}}{\varepsilon} - y)}}{1 - \frac{1}{2} \cdot e^{-\varepsilon[\frac{k + \frac{1}{2}}{\varepsilon} - (y-1)]} - \left\{1 - \frac{1}{2} \cdot e^{-\varepsilon[\frac{k - \frac{1}{2}}{\varepsilon} - (y-1)]}\right\}}.$$

For simplicity, denote $v \stackrel{def}{=} \frac{k-\frac{1}{2}}{\varepsilon} - y$. By the assumption, we have that $-1 \le v < 0$. Correspondingly,

$$\frac{|I_y'(k)|}{|I_{y-1}(k)|} = \frac{1 - \frac{1}{2}e^{-\varepsilon(v+1)} - \frac{1}{2}e^{\varepsilon v}}{-\frac{1}{2}e^{-\varepsilon(v+1+\frac{1}{\varepsilon})} + \frac{1}{2}e^{-\varepsilon(v+1)}} = \frac{-(e^{\varepsilon v} - 1)^2 - e^{-\varepsilon} + 1}{-e^{-1-\varepsilon} + e^{-\varepsilon}} \leq \frac{e^{\varepsilon + 1} - e}{e - 1}.$$

Case 3: If
$$s_y(k-1) < s_{y-1}(k-1) < \frac{1}{2} \le s_{y-1}(k)$$
, then

$$\frac{|I_y'(k)|}{|I_{y-1}(k)|} = \frac{\frac{\frac{1}{2}\cdot e^{\varepsilon[\frac{k-\frac{1}{2}}{\varepsilon}-(y-1)]} - \frac{1}{2}\cdot e^{\varepsilon(\frac{k-\frac{1}{2}}{\varepsilon}-y)}}{1 - \frac{1}{2}\cdot e^{-\varepsilon[\frac{k+\frac{1}{2}}{\varepsilon}-(y-1)]} - \frac{1}{2}\cdot e^{\varepsilon[\frac{k-\frac{1}{2}}{\varepsilon}-(y-1)]}}.$$

For simplicity, denote $v \stackrel{def}{=} \frac{k-\frac{1}{2}}{\varepsilon} - y$. By the assumption, we have that $-1 - \frac{1}{\varepsilon} \le v < -1$. Correspondingly,

$$\begin{split} \frac{|I_y'(k)|}{|I_{y-1}(k)|} &= \frac{\frac{1}{2} \cdot e^{\varepsilon(v+1)} - \frac{1}{2} \cdot e^{\varepsilon v}}{1 - \frac{1}{2} \cdot e^{-\varepsilon(v + \frac{1}{\varepsilon} + 1)} - \frac{1}{2} \cdot e^{\varepsilon(v+1)}} \\ &= \frac{e^{\varepsilon} - 1}{-(e^{-\varepsilon v - \frac{1+\varepsilon}{2}} - e^{\frac{1+\varepsilon}{2}})^2 + e^{1+\varepsilon} - e^{\varepsilon}} \\ &< \frac{e^{\varepsilon} - 1}{-(e^{\frac{\varepsilon-1}{2}} - e^{\frac{1+\varepsilon}{2}})^2 + e^{1+\varepsilon} - e^{\varepsilon}} \\ &= \frac{1 - e^{-\varepsilon}}{1 - e^{-1}}. \end{split}$$

Case 4: If $s_y(k-1) < s_{y-1}(k-1) < s_{y-1}(k) < \frac{1}{2}$, then

$$\frac{|I_y'(k)|}{|I_{y-1}(k)|} = \frac{\frac{1}{2} \cdot e^{\varepsilon[\frac{k-\frac{1}{2}}{\varepsilon} - (y-1)]} - \frac{1}{2} \cdot e^{\varepsilon(\frac{k-\frac{1}{2}}{\varepsilon} - y)}}{\frac{1}{2} \cdot e^{\varepsilon[\frac{k+\frac{1}{2}}{\varepsilon} - (y-1)]} - \frac{1}{2} \cdot e^{\varepsilon[\frac{k-\frac{1}{2}}{\varepsilon} - (y-1)]}} = \frac{1 - e^{-\varepsilon}}{e - 1}.$$

For $\varepsilon \in (0,1)$, we have

$$\frac{1-e^{-\varepsilon}}{e-1} < \frac{1-e^{-\varepsilon}}{1-e^{-1}} = \frac{e-e^{1-\varepsilon}}{e-1} < \frac{e^{\varepsilon} \cdot (e-e^{1-\varepsilon})}{e-1} = \frac{e^{\varepsilon+1}-e}{e-1} < e \cdot \varepsilon.$$

The last inequality holds because (1) $g_1(x) \stackrel{def}{=} \frac{e^{x+1}-e}{e-1}$ is a convex function; (2) $g_2(x) \stackrel{def}{=} e \cdot x$ is a linear function; (3) $g_1(0) = g_2(0)$ and $g_1(1) = g_2(1)$.

The upper bound of $|I'_{y}(k)|/|I_{y-1}(k)|$ is 6ε according to [DLMV12] while it is $e\varepsilon$ according to our proof. Hence, compared with Lemma 1 as shown in [DLMV12], the result here is much better.

Remark 6. Let $I_y''(k) \stackrel{def}{=} I_{y-1}(k) \setminus I_y(k) = [s_y(k), s_{y-1}(k))$. Similarly, we obtain that there exists a constant C s.t. $\frac{|I_y''(k)|}{|I_y(k)|} < C \cdot \varepsilon$ for $y, k \in \mathbb{Z}$ and $\varepsilon \in (0, 1)$. We'll omit this case in the remainder due to space limitations.

Analysis of Differential Privacy and Utility We will show that the construction in Section 4.1 achieves "good enough" differential privacy and utility with both BCL and uniform sources below.

Theorem 2. Mechanism $\overline{M}_{\varepsilon}^{\textit{CBCLCS}}$ is a compact $(2(2^b+1) \cdot e \cdot \varepsilon + 1, \log(\frac{2e \cdot (2^b+1)}{1-e^{-1}} + 1))$ -BCL-consistent sampling mechanism for (δ, b) -BCL sources. Correspondingly, $\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}$ is $(\mathcal{U}, 2e \cdot \varepsilon)$ -differentially private and $(\mathcal{BCL}(\delta, b), \xi)$ -differentially private with

$$\xi = (\frac{1+\delta}{1-\delta})^{\log(\frac{2e\cdot(2^b+1)}{1-e^{-1}}+1)}\cdot (\frac{1+\delta}{2})^{-b}\cdot [2(2^b+1)\cdot e\cdot \varepsilon + 1].$$

The high-level idea is as follows. Denote $I'_{y}(k) \stackrel{def}{=} I_{y}(k) \setminus I_{y-1}(k) = [s_{y}(k - 1)]$ 1), $s_{y-1}(k-1)$). Recall that $n \stackrel{def}{=} \tau(y, k/\varepsilon)$ in Section 4.1. Assume that Y is any distribution BCL (δ, b, n) and $S_0 \stackrel{def}{=} \{ \mathbf{r} \in \{0, 1\}^n \mid \Pr[Y = \mathbf{r}] \neq 0 \}$. By induction, it can be easily seen that $2^{n-b} \leq |S_0| \leq 2^n$. Without loss of generality, assume that $n \stackrel{def}{=} \lfloor \log \frac{2}{|I_{y-1}(k)|} + \log(2^b + 1) \rfloor$ in order to guarantee that n is legal (see Remark 4 and the proof of Proposition 1). First of all, we show Lemma 3. Based on it, we prove that for all $y, k \in \mathbb{Z}$, $|STR(\bar{I'}_y(k), n) \cap S_0|/|STR(\bar{I}_{y-1}(k), n) \cap S_0|$ $|S_0| \le 2(2^b+1) \cdot e \cdot \varepsilon + 1$ (see Proposition 1 below) and $|SUFFIX(\mathbf{u},n)| \le 2e \cdot (2^b+1)/(1-e^{-1}) + 1$ (see Proposition 2 below), where \mathbf{u} be the longest common prefix of all strings in $\bar{I} \stackrel{def}{=} \bar{I}_y(k) \cup \bar{I}_{y-1}(k)$. Let $T_1 = \text{STR }(\bar{I}_y(k), n)$ and $T_2 = \text{STR }(\bar{I}_{y-1}(k), n)$. Then $T_1 \setminus T_2 = \text{STR }(\bar{I}'_y(k), n)$. Correspondingly, by Definition 9 and Theorem 1, we obtain Theorem 2.

Proof. We start by proposing that rounding the endpoints of $I_{\nu-1}(k)$ and $I_{\nu}(k)$ can neither alter the size of the intervals $I_y(k)$ and $I_{y-1}(k)$ by much nor enlarge the size of $I'_y(k)$ as follows.

Lemma 3. For all $y, k \in \mathbb{Z}$, we have

- $\begin{aligned} &(1) \ |\bar{I}'_y(k)| \leq |I'_y(k)| + 2^{-n}, \\ &(2) \ |I_{y-1}(k)| + 2^{-n} \geq |\bar{I}_{y-1}(k)| \geq |I_{y-1}(k)| 2^{-n}, \\ &(3) \ |I_y(k)| + 2^{-n} \geq |\bar{I}_y(k)| \geq |I_y(k)| 2^{-n}. \end{aligned}$

Proof. (1) Since $s_{y-1}(k-1) \ge \bar{s}_{y-1}(k-1)$ and $\bar{s}_y(k-1) \ge s_y(k-1) - 2^{-n}$, we get $|\bar{I}'_y(k)| \le |I'_y(k)| + 2^{-n}$.

(2) From $\bar{s}_{y-1}(k) \ge s_{y-1}(k) - 2^{-n}$ and $\bar{s}_{y-1}(k-1) \le s_{y-1}(k-1)$, $|\bar{I}_{y-1}(k)| \ge s_{y-1}(k-1)$

 $|I_{y-1}(k)| - 2^{-n}$ follows. From $s_{y-1}(k) \ge \bar{s}_{y-1}(k)$ and $s_{y-1}(k-1) \le \bar{s}_{y-1}(k-1) + 2^{-n}$, $|I_{y-1}(k)| + 2^{-n} \ge |\bar{I}_{y-1}(k)|$ follows. By combining them together, we get Lemma 3 (2).

(3) Since $\bar{s}_y(k) \geq s_y(k) - 2^{-n}$ and $\bar{s}_y(k-1) \leq s_y(k-1)$, we have $|\bar{I}_y(k)| \geq |I_y(k)| - 2^{-n}$. Moreover, since $\bar{s}_y(k) \leq s_y(k)$ and $\bar{s}_y(k-1) \geq s_y(k-1) - 2^{-n}$, we have $|\bar{I}_y(k)| \leq |I_y(k)| + 2^{-n}$. Hence, Lemma 3 (3) holds.

Proposition 1. For all $y, k \in \mathbb{Z}$, denote $n \stackrel{def}{=} \lfloor \log \frac{2}{|I_{y-1}(k)|} + \log(2^b + 1) \rfloor$. Suppose that Y is any distribution $BCL(\delta, b, n)$ and $S_0 \stackrel{def}{=} \{ \mathbf{r} \in \{0, 1\}^n \mid \Pr[Y = \mathbf{r}] \neq 0 \}$. Then

$$\frac{|STR(\bar{I'}_y(k), n) \cap S_0|}{|STR(\bar{I}_{u-1}(k), n) \cap S_0|} \le 2(2^b + 1) \cdot e \cdot \varepsilon + 1.$$

Proof. We compute the upper bound of $|STR(\bar{I'}_y(k), n) \cap S_0|$, and then compute the lower bound of $|STR(\bar{I}_{y-1}(k), n) \cap S_0|$.

(1) Consider $|\bar{I'}_y(k)|$ as the probability of sampling a sequence \mathbf{r} from U_{S_0} such that $\mathbf{r} \in \mathrm{STR}\ (\bar{I'}_y(k), n) \cap S_0$, where $2^{n-b} \leq |S_0| \leq 2^n$. Hence,

$$|\bar{I'}_y(k)| = \sum_{\mathbf{r} \in STR(\bar{I'}_y(k), n) \cap S_0} \frac{1}{|S_0|} \ge \sum_{\mathbf{r} \in STR(\bar{I'}_y(k), n) \cap S_0} \frac{1}{2^n}.$$

Therefore, by Lemmas 2 and 3, we get

$$|STR (\bar{I'}_y(k), n) \cap S_0| \le 2^n \cdot |\bar{I'}_y(k)|$$

$$\le 2^n \cdot (|I'_y(k)| + 2^{-n})$$

$$\le \frac{2(2^b + 1) \cdot |I'_y(k)|}{|I_{y-1}(k)|} + 1$$

$$\le 2(2^b + 1) \cdot e \cdot \varepsilon + 1.$$

(2) From $|\bar{I}_{y-1}(k)| = \sum_{\mathbf{r} \in \text{STR } (\bar{I}_{y-1}(k), n) \cap S_0} \frac{1}{|S_0|} \le \sum_{\mathbf{r} \in \text{STR } (\bar{I}_{y-1}(k), n) \cap S_0} (\frac{1}{2})^{n-b}$ and Lemma 3, we get

$$|STR (\bar{I}_{y-1}(k), n) \cap S_0| \ge 2^{n-b} \cdot |\bar{I}_{y-1}(k)|$$

$$\ge 2^{n-b} \cdot (|I_{y-1}(k)| - 2^{-n})$$

$$> 2^{\log \frac{1}{|I_{y-1}(k)|} + \log(2^b + 1) - b} \cdot |I_{y-1}(k)| - 2^{-b}$$

$$= 1.$$

Therefore, Proposition 1 follows.

Proposition 2. For all $y, k \in \mathbb{Z}$, denote $n \stackrel{def}{=} \lfloor \log \frac{2}{|I_{y-1}(k)|} + \log(2^b + 1) \rfloor$. Let **u** be the longest common prefix of all strings in $\bar{I} \stackrel{def}{=} \bar{I}_y(k) \cup \bar{I}_{y-1}(k)$. Then

$$|SUFFIX(\mathbf{u}, n)| \le \frac{2e \cdot (2^b + 1)}{1 - e^{-1}} + 1.$$

Proof. Let \mathbf{u}' be the longest common prefix of all strings in $I \stackrel{def}{=} I_y(k) \cup I_{y-1}(k)$. Then we have $|SUFFIX(\mathbf{u}, n)| \leq |SUFFIX(\mathbf{u}', n)|$. We bound $|SUFFIX(\mathbf{u}, n)|$ by bounding the number of n-bit strings to the left or right of \bar{I} (depending on where $\bar{I}_{y}(k)$ and $\bar{I}_{y-1}(k)$ are located in the interval [0,1]).

Now we calculate the size of the interval $[s_y(k-1), 1]$ (resp. $[0, s_{y-1}(k)]$), which is an approximation of the size of $[\bar{s}_y(k-1), 1]$ (resp. $[0, \bar{s}_{y-1}(k)]$). Then we can upper bound how many n-bit strings there are in the interval $[\bar{s}_y(k-1), 1]$

(resp. $[0, \bar{s}_{y-1}(k)]$). Let $S \stackrel{def}{=} [s_y(k-1), 1]$. Recall that $s_y(k) \stackrel{def}{=} \mathsf{CDF}^\mathsf{Lap}_{y, \frac{1}{\varepsilon}}(\frac{k+\frac{1}{2}}{\varepsilon})$ for all $k \in \mathbb{Z}$ and

$$\mathrm{CDF}^{\mathrm{Lap}}_{y,\frac{1}{\varepsilon}}(x) = \left\{ \begin{array}{ll} \frac{1}{2} \cdot e^{\varepsilon(x-y)}, & if \ x < y; \\ 1 - \frac{1}{2} \cdot e^{-\varepsilon(x-y)}, & if \ x \geq y. \end{array} \right.$$

Note that if x < y, then $\mathsf{CDF}^{\mathsf{Lap}}_{y, \frac{1}{\varepsilon}}(x) < \frac{1}{2}$; otherwise, $\mathsf{CDF}^{\mathsf{Lap}}_{y, \frac{1}{\varepsilon}}(x) \ge \frac{1}{2}$. $I'_y(k) = [s_y(k-1), s_{y-1}(k-1)]$ and $I'_{y+1}(k) = [s_{y+1}(k-1), s_y(k-1)]$. For simplicity, denote $v \stackrel{def}{=} \frac{k-\frac{1}{2}}{\varepsilon} - y$. We consider four cases. Case 1: Assume $\frac{1}{2} \leq s_{y+1}(k-1) < s_y(k-1) < s_{y-1}(k-1)$. Then $v \geq 1$.

$$\frac{|I_y'(k)|}{|I_{y+1}'(k)|} = \frac{1 - \frac{1}{2} \cdot e^{-\varepsilon[\frac{k - \frac{1}{2}}{\varepsilon} - (y - 1)]} - 1 + \frac{1}{2} \cdot e^{-\varepsilon(\frac{k - \frac{1}{2}}{\varepsilon} - y)}}{1 - \frac{1}{2} \cdot e^{-\varepsilon(\frac{k - \frac{1}{2}}{\varepsilon} - y)} - 1 + \frac{1}{2} \cdot e^{-\varepsilon[\frac{k - \frac{1}{2}}{\varepsilon} - (y + 1)]}} = \frac{1}{e^{\varepsilon}}.$$

Case 2: Assume $s_{y+1}(k-1) < s_y(k-1) < s_{y-1}(k-1) < \frac{1}{2}$. Then v < -1.

$$\frac{|I_y'(k)|}{|I_{y+1}'(k)|} = \frac{\frac{1}{2} \cdot e^{\varepsilon[\frac{k-\frac{1}{2}}{\varepsilon} - (y-1)]} - \frac{1}{2} \cdot e^{\varepsilon(\frac{k-\frac{1}{2}}{\varepsilon} - y)}}{\frac{1}{2} \cdot e^{\varepsilon[\frac{k-\frac{1}{2}}{\varepsilon} - y)} - \frac{1}{2} \cdot e^{\varepsilon[\frac{k-\frac{1}{2}}{\varepsilon} - (y+1)]}} = \frac{\frac{1}{2} \cdot e^{\varepsilon(v+1)} - \frac{1}{2} \cdot e^{\varepsilon v}}{\frac{1}{2} \cdot e^{\varepsilon v} - \frac{1}{2} \cdot e^{\varepsilon(v-1)}} = e^{\varepsilon}.$$

Case 3: Assume $s_{y+1}(k-1) < \frac{1}{2} \le s_y(k-1) < s_{y-1}(k-1)$. Then $0 \le v < 1$.

$$\frac{|I_y'(k)|}{|I_{y+1}'(k)|} = \frac{1-e^{-\varepsilon}}{-e^{-\varepsilon}(e^{\varepsilon v}-e^{\varepsilon})^2+e^{\varepsilon}-1} \Longrightarrow \frac{1}{e^{\varepsilon}} < \frac{|I_y'(k)|}{|I_{y+1}'(k)|} \le 1.$$

Case 4: Assume $s_{y+1}(k-1) < s_y(k-1) < \frac{1}{2} \le s_{y-1}(k-1)$. Then $-1 \le v < 0$.

$$\frac{|I_y'(k)|}{|I_{y+1}'(k)|} = \frac{-(e^{-\varepsilon v - \frac{\varepsilon}{2}} - e^{\frac{\varepsilon}{2}})^2 + e^{\varepsilon} - 1}{1 - e^{-\varepsilon}} \Longrightarrow 1 < \frac{|I_y'(k)|}{|I_{y+1}'(k)|} \le e^{\varepsilon}.$$

We only analyze Case 1, the other cases are analogous. Since $I'_{\nu}(k)$ and $I'_{\nu+1}(k)$ are consecutive intervals for all $y \in \mathbb{Z}$, we have

$$|S|=\sum_{j=-\infty}^y |I_j'(k)| \leq \sum_{j=-\infty}^y |I_y'(k)| (e^{-\varepsilon})^{y-j} = \frac{|I_y'(k)|}{1-e^{-\varepsilon}} \leq \frac{|I_y'(k)|}{(1-\frac{1}{e})\cdot \varepsilon}.$$

The last inequality holds because: (1) $g_1(x) \stackrel{def}{=} 1 - e^{-x}$ is a concave function; (2) $g_2(x) \stackrel{def}{=} (1 - \frac{1}{e}) \cdot x$ is a linear function; (3) $g_1(0) = g_2(0)$ and $g_1(1) = g_2(1)$. Let $\bar{S} \stackrel{def}{=} [\bar{s}_y(k-1), 1]$. Then $|\bar{S}| \leq |S| + 2^{-n} \leq \frac{|I_y'(k)|}{(1 - \frac{1}{e}) \cdot \varepsilon} + 2^{-n}$.

On the other hand, $|\bar{S}|$ can be considered as the probability of sampling a sequence \mathbf{r} from the uniform distribution U_n such that $\mathbf{r} \in \text{STR } (\bar{S}, n)$. Therefore,

$$|\bar{S}| = \sum_{\mathbf{r} \in \text{STR }(\bar{S},n)} \frac{1}{2^n} = |\text{STR }(\bar{S},n)| \cdot (\frac{1}{2})^n.$$

$$\begin{aligned} |\text{STR } (\bar{S}, n)| &= 2^n \cdot |\bar{S}| \\ &\leq 2^n \cdot (|S| + 2^{-n}) \\ &\leq 2^n \cdot \frac{|I_y'(k)|}{(1 - \frac{1}{e}) \cdot \varepsilon} + 1 \\ &= \frac{|I_y'(k)|}{|I_{y-1}(k)|} \cdot \frac{2(2^b + 1)}{(1 - \frac{1}{e}) \cdot \varepsilon} + 1 \\ &\leq \frac{2e \cdot (2^b + 1)}{1 - e^{-1}} + 1. \end{aligned}$$

Hence,
$$|SUFFIX(\mathbf{u}, n)| \le |STR(\bar{S}, n)| \le \frac{2e \cdot (2^b + 1)}{1 - e^{-1}} + 1.$$

Combining Theorem 1, Proposition 1, and Proposition 2, we get Theorem 2.

Now we show that the mechanism in Section 4.1 has "good enough" utility. The proof is similar to that in [DLMV12]. Please see Appendix B for details.

Theorem 3.
$$\overline{M}_{\varepsilon}^{\textit{CBCLCS}}$$
 has $(\mathcal{BCL}(\delta,b),O(\frac{1}{\varepsilon}\cdot\frac{1}{1-\delta}))$ -utility and $(\mathcal{U},O(\frac{1}{\varepsilon}))$ -utility.

Coupling Theorem 2 with the proof of Theorem 3, we obtain that

Theorem 4. There exists an explicit $(\mathcal{BCL}(\delta, b), \xi)$ —differentially private and (\mathcal{U}, ρ) -accurate mechanism M for the Hamming weight queries where

$$\begin{split} \rho &> \frac{2^{b \cdot \log(1+\delta) - 9}}{\xi} \cdot [(\frac{2}{1+\delta})^{b+1} \cdot \frac{2(2^b + 1)}{(1+\delta)^b} \cdot (\frac{1+\delta}{1-\delta})^{\log(\frac{2(2^b + 1)e}{1-e^{-1}} + 1)} \cdot \frac{2^{11}}{1 - (\frac{1+\delta}{2})^2} \cdot e] \\ &> \frac{2^{b \cdot \log(1+\delta) - 9}}{\xi}. \end{split}$$

4.3 Comparisons to prior work

It is known that Dodis et al. [DLMV12] presented explicit accurate and private mechanisms with SV source which is a special case of the BCL source. If we

replace the truncation method in [DLMV12] with the one in Step 2 of Section 4.1, then the modified mechanism of [DLMV12] is accurate as well as differentially private under some meaningful constrained parameters by letting b=0 in Theorem 4. Compared with the original result in [DLMV12], ours is better in the sense that we have much simpler and more intuitive proof.

In addition, recall that Dodis and Yao [DY14] observed that

Theorem 5. If $b \geq \frac{\log(\xi\rho) + 9}{\log(1+\delta)} = \Omega(\frac{\log(\xi\rho) + 1}{\delta})$, then no $(\mathcal{BCL}(\delta, b), \xi)$ —differentially private and (\mathcal{U}, ρ) -accurate mechanism for the Hamming weight queries exists.

Therefore, assume that the mechanism M is $(\mathcal{BCL}(\delta, b), \xi)$ -differentially private and (\mathcal{U}, ρ) -accurate for the Hamming weight queries, then $\rho > \frac{2^{b \cdot \log(1+\delta)-9}}{\xi}$. It implies that it is possible to construct a $(\mathcal{BCL}(\delta, b), \xi)$ -differentially private and (\mathcal{U}, ρ) -accurate mechanism for Hamming weight queries, where $\rho > \frac{2^{b \cdot \log(1+\delta)-9}}{\xi}$. In this paper, we have obtained explicit construction of such mechanisms and presented rigorous analysis. Thus we have made some progress.

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A The reason why "interval" is crucial in [DLMV12]

Recall some notions in the proof of Theorem 4.4 (Roughly speaking, Theorem 4.4 says that if M has $(\tilde{\zeta}, \tilde{c})$ -SV-consistent sampling, then M is $(\mathcal{SV}(\delta), \xi)$ -differentially private) in [DLMV12] below.

Define **v** to be the longest prefix such that $T_1 \setminus T_2 \subseteq SUFFIX(\mathbf{v}, n)$. Formally,

$$\mathbf{v} \stackrel{def}{=} \operatorname{argmax}\{|\mathbf{v}'| \mid \mathbf{v}' \in \{0,1\}^{\leq n} \text{ and } T_1 \setminus T_2 \subseteq SUFFIX(\mathbf{v}',n)\}.$$

Let $I_0 \stackrel{def}{=} SUFFIX(\mathbf{v}0, n) \cap (T_1 \setminus T_2)$ and $I_1 \stackrel{def}{=} SUFFIX(\mathbf{v}1, n) \cap (T_1 \setminus T_2)$.

- Define \mathbf{v}_0 as the longest prefix such that $I_0 \subseteq SUFFIX(\mathbf{v}_0, n)$. Namely,

$$\mathbf{v}_0 \stackrel{def}{=} \operatorname{argmax}\{|\mathbf{v}_0'| \mid \mathbf{v}_0' \in \{0,1\}^{\leq n} \text{ and } I_0 \subseteq SUFFIX(\mathbf{v}_0',n)\}.$$

– Define \mathbf{v}_1 as the longest prefix such that $I_1 \subseteq SUFFIX(\mathbf{v}_1, n)$. Namely,

$$\mathbf{v}_1 \stackrel{def}{=} \operatorname{argmax}\{|\mathbf{v}_1'| \mid \mathbf{v}_1' \in \{0,1\}^{\leq n} \text{ and } I_1 \subseteq SUFFIX(\mathbf{v}_1',n)\}.$$

Since the source $SV(\delta, n)$ generates consecutive integers in $\{0, 1\}^n$,

$$|SUFFIX(\mathbf{v}_0, n)|/2 + |SUFFIX(\mathbf{v}_1, n)|/2 \le |I_0| + |I_1| = |T_1 \setminus T_2|.$$

Based on the above result and some other analyses, Theorem 4.4 of [DLMV12] holds. Thus the "interval" property is crucial in [DLMV12].

B Proof of Theorem 3

Proof. We only need to prove that for all neighboring $D_1, D_2 \in \mathcal{D}$, all $f \in \mathcal{F}$, and all $BCL(\delta, b) \in \mathcal{BCL}(\delta, b)$, $\mathbb{E}_{\mathbf{r} \leftarrow BCL(\delta, b)}[|\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_1, f; \mathbf{r}) - f(D_1)|]$ and $\mathbb{E}_{\mathbf{r} \leftarrow BCL(\delta, b)}[|\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_2, f; \mathbf{r}) - f(D_2)|]$ are both upper bounded by $O(\frac{1}{\varepsilon} \cdot \frac{1}{1-\delta})$. Without loss of generality, assume that $f(D_1) = y$ and $f(D_2) = y - 1$. Then

$$\begin{split} & \mathbb{E}_{\mathbf{r} \leftarrow BCL(\delta,b)}[|\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_1,f;\mathbf{r}) - y|] \\ &= \sum_{k=-\infty}^{\infty} \Pr_{\mathbf{r} \leftarrow BCL(\delta,b)}[\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_1,f;\mathbf{r}) = \frac{k}{\varepsilon}] \cdot |\frac{k}{\varepsilon} - y|. \end{split}$$

Let $n \stackrel{def}{=} \lfloor \log \frac{2}{|I_{y-1}(k)|} + \log(2^b + 1) \rfloor$. Let **a** be the longest common prefix of all strings in STR $(\bar{I}_y(k), n)$. Denote $I_0 \stackrel{def}{=} \text{SUFFIX}(\mathbf{a}0, n) \cap \text{STR}(\bar{I}_y(k), n)$ and $I_1 \stackrel{def}{=} \text{SUFFIX}(\mathbf{a}1, n) \cap \text{STR}(\bar{I}_y(k), n)$. Thus, $I_0 \cup I_1 = \text{STR}(\bar{I}_y(k), n)$. Hence

$$\Pr_{\mathbf{r} \leftarrow BCL(\delta,b)}[\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_1,f;\mathbf{r}) = \frac{k}{\varepsilon}] \leq (\frac{1+\delta}{2})^{|\mathbf{a}0|} + (\frac{1+\delta}{2})^{|\mathbf{a}1|} \leq 2 \cdot (\frac{1+\delta}{2})^{\log(\frac{1}{|\overline{I_{\mathcal{Y}}(k)}|})}.$$

Similarly, we can conclude that

$$\Pr_{\mathbf{r} \leftarrow BCL(\delta,b)}[\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_2,f;\mathbf{r}) = \frac{k}{\varepsilon}] \leq 2 \cdot (\frac{1+\delta}{2})^{\log(\frac{1}{|\overline{I}_{y-1}(k)|})}.$$

Claim. For all $y, k \in \mathbb{Z}$, we have $|I_y(k)| \leq \frac{1}{2} \cdot e^{-\frac{1}{2}} \cdot (e-1) \cdot e^{-|k-\varepsilon y|}$.

Proof. We consider three cases.

Case 1: Assume that $\frac{k-\frac{1}{2}}{\varepsilon}-y\geq 0$ and $\frac{k+\frac{1}{2}}{\varepsilon}-y\geq 0$. Then

$$|I_y(k)| = 1 - \frac{1}{2} \cdot e^{-\varepsilon(\frac{k+\frac{1}{2}}{\varepsilon} - y)} - [1 - \frac{1}{2} \cdot e^{-\varepsilon(\frac{k-\frac{1}{2}}{\varepsilon} - y)}] = \frac{1}{2} \cdot e^{-\frac{1}{2}} \cdot (e-1) \cdot e^{-|k-\varepsilon y|}.$$

Case 2: Assume that $\frac{k-\frac{1}{2}}{\varepsilon}-y<0$ and $\frac{k+\frac{1}{2}}{\varepsilon}-y\geq 0$. From the fact that $1-\frac{1}{2}x\leq \frac{1}{2}\cdot \frac{1}{x}$ for all x>0, we obtain

$$|I_y(k)| = 1 - \frac{1}{2} \cdot e^{-\varepsilon(\frac{k+\frac{1}{2}}{\varepsilon} - y)} - \frac{1}{2} \cdot e^{\varepsilon(\frac{k-\frac{1}{2}}{\varepsilon} - y)} \le \frac{1}{2} \cdot e^{-\frac{1}{2}} \cdot (e-1) \cdot e^{-|k-\varepsilon y|}.$$

Case 3: Assume that $\frac{k-\frac{1}{2}}{\varepsilon}-y<0$ and $\frac{k+\frac{1}{2}}{\varepsilon}-y<0$. Then

$$|I_y(k)| = \frac{1}{2} \cdot e^{-\frac{1}{2}} \cdot (e-1) \cdot e^{-|k-\varepsilon y|}.$$

By Lemma 3, $|\bar{I}_y(k)| \leq |I_y(k)| + 2^{-n} = |I_y(k)| + \frac{1}{2(2^b+1)}|I_{y-1}(k)|$. Hence,

$$\begin{split} \log(1/|\bar{I}_y(k)|) &\geq -\log(\frac{1}{2}e^{-\frac{1}{2}}(e-1)(1+\frac{1}{2(2^b+1)})) + \log(e^{\min\{|k-\varepsilon y|,|k-\varepsilon y+\varepsilon|\}}) \\ &\geq \min\{|k-\varepsilon y|,|k-\varepsilon y+\varepsilon|\} \geq |k-\varepsilon y| - 1. \end{split}$$

Similarly, $\log(\frac{1}{|\bar{I}_{y-1}(k)|}) \ge |k - \varepsilon y| - 1$. Therefore,

$$\begin{split} &\sum_{k=-\infty}^{\infty} \Pr_{\mathbf{r} \leftarrow \mathsf{BCL}(\delta,b)}[\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_1,f;\mathbf{r}) = \frac{k}{\varepsilon}] \cdot |\frac{k}{\varepsilon} - y| \\ &\leq \sum_{k=-\infty}^{0} 2 \cdot (\frac{1+\delta}{2})^{|\varepsilon y - k| - 1} \cdot |y - \frac{k}{\varepsilon}| + \sum_{k=1}^{\infty} 2 \cdot (\frac{1+\delta}{2})^{|k - \varepsilon y| - 1} \cdot |\frac{k}{\varepsilon} - y| \\ &\leq \frac{2}{\varepsilon} \cdot (\frac{1+\delta}{2})^{-1} \cdot [\sum_{k=1}^{\infty} (\frac{1+\delta}{2})^{k-1} \cdot k + \sum_{k=-\infty}^{0} (\frac{1+\delta}{2})^{-k} \cdot (-k+1)] \\ &= (\frac{1+\delta}{2})^{-1} \cdot \frac{4}{\varepsilon} \cdot \frac{1}{1 - (\frac{1+\delta}{2})^2} \\ &= \frac{32}{\varepsilon(1-\delta)(1+\delta)(3+\delta)} = O(\frac{1}{\varepsilon} \cdot \frac{1}{1-\delta}). \end{split}$$

Similarly, $\sum_{k=-\infty}^{\infty} \Pr_{\mathbf{r} \leftarrow \mathsf{BCL}(\delta,b)}[\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}(D_2,f;\mathbf{r}) = \frac{k}{\varepsilon}] \cdot |\frac{k}{\varepsilon} - (y-1)| \leq O(\frac{1}{\varepsilon} \cdot \frac{1}{1-\delta}).$ When $\delta = 0$ and b = 0, the BCL source degenerates into the uniform source. Therefore, $\overline{M}_{\varepsilon}^{\mathsf{CBCLCS}}$ has $(\mathcal{BCL}(\delta,b),O(\frac{1}{\varepsilon} \cdot \frac{1}{1-\delta}))$ -utility and $(\mathcal{U},O(\frac{1}{\varepsilon}))$ -utility.