

The Randomness Complexity of Differential Privacy

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October 28, 2024

Abstract

We initiate the study of the *randomness complexity* of differential privacy, i.e., how many random bits an algorithm needs in order to generate accurate differentially private releases. As a test case, we focus on the task of releasing the results of d counting queries, or equivalently all one-way marginals on a d -dimensional dataset with boolean attributes. While standard differentially private mechanisms for this task have randomness complexity that grows linearly with d , we show that, surprisingly, only $\log_2 d + O(1)$ random bits (in expectation) suffice to achieve an error that depends polynomially on d (and is independent of the size n of the dataset), and furthermore this is possible with pure, unbounded differential privacy and privacy-loss parameter $\epsilon = 1/\text{poly}(d)$. Conversely, we show that at least $\log_2 d - O(1)$ random bits are also necessary for nontrivial accuracy, even with approximate, bounded DP, provided the privacy-loss parameters satisfy $\epsilon, \delta \leq 1/\text{poly}(d)$. We obtain our results by establishing a close connection between the randomness complexity of differentially private mechanisms and the geometric notion of “secluded partitions” of \mathbb{R}^d recently introduced and studied by Vander Woude et al. (2022, 2023).

*Supported by an ARC DECRA (DE230101329).

[†]Work done in part while visiting and supported by the University of Sydney Department of Computer Science and the Sydney Mathematical Research Institute. Also supported in part by Cooperative Agreement CB20ADR0160001 with the U.S. Census Bureau and a Simons Investigator Award.

1 Introduction

Differential privacy [Dwo+06] is a widely accepted theoretical framework for protecting the privacy of individuals in a database while analysts query the database for statistical information. Differentially private (DP) mechanisms provide quantitative guarantees and tradeoffs on the level of privacy afforded to individuals and the accuracy of answers to queries. In order to provide these guarantees, DP mechanisms rely on the use of carefully calibrated “random noise” to protect privacy. Thus, large-scale deployments of differential privacy can require a massive amount of high-quality random (or cryptographically pseudorandom) bits. Indeed, Garfinkel and LeClerc [GL20] estimate that the U.S. Census Bureau’s differentially private TopDown Algorithm as used for the 2020 Decennial Census required at least 90 terabytes of random bits, and described major engineering challenges in generating those bits with sufficient efficiency and security. As they write in their conclusion,

“The need to generate a large number of high-quality random numbers is a largely unrecognized requirement of a production differential privacy system.”

Motivated by these challenges, and following the long line of inquiry in theoretical computer science on the role and necessity of randomness in computation, we initiate the study of the *randomness complexity of differential privacy*:

What is the minimum amount of randomness required by differentially private mechanisms to achieve a specific level of accuracy?

We will quantify this “minimal amount of randomness” using either the maximum or expected *number of random bits* used by a differentially private algorithm, as a function of the dataset dimensions, privacy-loss parameters, and accuracy. For the sake of concreteness, we focus in this work on a specific task, *summation* (or *one-way marginal*) queries, which asks to provide an estimate of the sum of d -dimensional (binary) vectors, each corresponding to a different individual in the dataset.

In more detail, the task of summation is as follows: the dataset x consists of data from n individuals, each contributing a d -dimensional binary vector x_i . We can think of x as a $n \times d$ matrix with rows x_1, \dots, x_n . The mechanism $M(x)$ must output an estimate $\hat{x} \in \mathbb{R}^d$ of the sum $\text{sum}(x) = \sum_{i=1}^n x_i$, such that $\|\hat{x} - \text{sum}(x)\|_\infty \leq \alpha$ with probability at least $1 - \beta$. We call such a mechanism (α, β) -accurate. (See Definition 2.3 for a formal definition.)

We require that the mechanism M also satisfies (ϵ, δ) -differential privacy $((\epsilon, \delta)$ -DP) for some parameters $\epsilon \geq 0, \delta \in [0, 1]$, which means that for every pair of datasets x, x' that differ on one row, we have

$$\forall S \quad \Pr[M(x) \in S] \leq e^\epsilon \cdot \Pr[M(x') \in S] + \delta.$$

When $\delta = 0$, this is called *pure differential privacy*, and we say that M is ϵ -DP. Our algorithm will work in the so-called *unbounded DP* setting, where the size n of the dataset

is private information and thus needs to be protected by differential privacy like any other statistic. In contrast, our lower bound applies to the (easier) bounded DP setting, where n is public and fixed. (See Definitions 2.2 and 2.3 for formal definitions.)

We define the *maximum randomness complexity* $R_0(M)$ of a mechanism $M: (\{0, 1\}^d)^n \rightarrow \mathbb{R}^d$ as the maximum over databases $x \in (\{0, 1\}^d)^n$ of the maximum number of random bits used by M on input x . We define the *expected randomness complexity* $R(M)$ of a mechanism $M: (\{0, 1\}^d)^n \rightarrow \mathbb{R}^d$ as the maximum over databases $x \in (\{0, 1\}^d)^n$ of the expected number of random bits used by M on input x .

Differentially private summation is a well-studied question, for which many approximately optimal (in terms of accuracy) DP mechanisms have been proposed and analyzed. One of the simplest is the Laplace mechanism, which consists in adding d -dimensional Laplace noise with scale parameter d/ε to the true value $\text{sum}(x)$. This can be shown to have ℓ_∞ error $\tilde{O}(d)/\varepsilon$ with high probability, which is optimal up to log factors. (Here $\tilde{O}(f)$ is shorthand for a function that is $O(f \cdot \log^c f)$ for an unspecified constant $c > 0$.) However, this comes at a significant cost, as adding continuous Laplace noise would technically require an infinite number of random bits. Instead, one can choose to add (independent) geometric noise to each coordinate of the true count, using a symmetrized Geometric random variable. This similarly will achieve nearly optimal ℓ_∞ error, but now with a finite expected randomness complexity. Unfortunately, the expected number of random bits required, $\tilde{O}_\varepsilon(d)$, still scales at least linearly with the dimension. (Here the \tilde{O}_ε means that ε is treated as a constant, on which the hidden constants in the \tilde{O} can depend.)

At first, this linear scaling seems inherent: For $d = 1$, to achieve non-trivial accuracy every DP mechanism must have entropy $\Omega(1)$:

Lemma 1.1. *For every $\alpha < n/2$ and $\beta < 1/2$ and every (α, β) -accurate ε -DP mechanism $M: \{0, 1\}^n \rightarrow \mathbb{R}$ for binary counts, there is some database $x \in \{0, 1\}^n$ such that $H(M(x)) \geq 1 - \frac{\varepsilon}{2 \ln 2}$.*

Here $H(M(x))$ denotes the Shannon entropy of the output distribution $M(x)$, which is a lower bound on the number of expected number of random bits used by M . (We provide a simple proof of Lemma 1.1 in Appendix A.) Given that, in the d -dimensional summation task, the d dimensions are totally independent, one might expect the entropy required to be additive across dimensions, leading to an $\Omega(d)$ lower bound on expected randomness complexity.

Our results. Surprisingly, the above intuition turns out to be false: by leveraging recent work on *deterministic rounding schemes*, we show that the expected randomness complexity can be made as low as $\log_2 d + O(1)$, while still achieving good accuracy (*i.e.*, an error that is polynomial in the dimension d , independent of the size n of the database):

Theorem 1.2 (Informal; see Corollary 3.2). *For every $\ell \geq 1$ and $\varepsilon > 0$, there is an ε -DP mechanism $M: (\{0, 1\}^d)^* \rightarrow \mathbb{R}^d$ (in the unbounded DP setting) such that the expected randomness complexity of M satisfies*

$$R(M) \leq \left\lceil \frac{d}{\ell} \right\rceil \cdot \log_2 \ell + O(1)$$

and for every $\beta \geq 1/\text{poly}(d)$, M is (α, β) -accurate for summation with

$$\alpha = \frac{\tilde{O}(d) \cdot \ell}{\varepsilon}.$$

Taking $\ell = d$ gives expected randomness complexity $\log_2 d + O(1)$ as claimed. Furthermore, with this setting of ℓ and $\varepsilon \geq 1/\text{poly}(d)$, the accuracy is $\alpha = \text{poly}(d)$, independent of n . If we instead take $\ell = 1$, we get near-optimal accuracy $\alpha = \tilde{O}(d)/\varepsilon$, but then the expected randomness complexity becomes $d + O(1)$. Choosing $1 < \ell < d$ provides a tradeoff between these two extremes.

For bounding the *maximum* randomness complexity, we necessarily¹ relax to approximate DP:

Theorem 1.3 (Informal; see Corollary 3.4). *For every $\ell \geq 1$, $\varepsilon > 0$, $\delta \in (0, 1/d)$, there is an (ε, δ) -DP mechanism $M : (\{0, 1\}^d)^* \rightarrow \mathbb{R}^d$ (in the unbounded DP setting) such that the maximum randomness complexity of M satisfies*

$$R_0(M) \leq \left\lceil \frac{d}{\ell} \right\rceil \cdot \log_2 \ell + \log_2(1/\delta) + O(1)$$

and for every $\beta \geq 1/\text{poly}(d)$, M is (α, β) -accurate for summation with

$$\alpha = O\left(\frac{\sqrt{d} \cdot \ell \cdot \log(1/\delta)}{\varepsilon}\right).$$

Again, the randomness complexity is minimized at $\ell = d$, which gives $R_0(M) \leq \log_2 d + \log_2(1/\delta) + O(1)$ and $\alpha = O(d^{3/2}) \cdot \log(1/\delta)/\varepsilon$, and the latter is again factor of $\Theta(d \cdot \sqrt{\log(1/\delta)})$ larger than the error achievable with unlimited randomness. Typically, δ is taken to be cryptographically negligible, so $\delta \leq d^{-\omega(1)}$ and our bound maximum randomness complexity becomes $R_0(M) \leq (1 + o(1)) \cdot \log_2(1/\delta)$.

Next, we prove lower bounds showing that the randomness complexity we achieve is nearly optimal (in certain parameter regimes):

Theorem 1.4 (Informal; see Corollary 4.2). *Suppose that $M : (\{0, 1\}^d)^n \rightarrow \mathbb{R}^d$ is an (ε, δ) -DP mechanism (in the bounded DP setting) that is (α, β) -accurate for summation, where $\alpha \leq n/2 - 1$. Then the maximum randomness complexity of M satisfies*

$$R_0(M) \geq \min\{d, \log_2(1/\delta)\}.$$

If in addition, $\beta \leq 1/d$, $\varepsilon \leq 1/d$, and $\delta \leq 1/O(d^2)$. Then both the maximum and expected randomness complexities of M satisfy:

$$R_0(M) \geq R(M) \geq \log_2 d - O(1).$$

¹If M uses at most r random bits, then for every database x , the support of the distribution $M(x)$ is of size at most 2^r . However, a pure DP algorithm must have the same support on every input database. A summation mechanism with nontrivial accuracy on datasets of size n should at least distinguish the 2^d datasets where all n rows are the same, and thus must have $r \geq d$.

Let’s examine the constraint on the parameters. The constraint on α essentially just requires that M has nontrivial accuracy. Indeed, accuracy $n/2$ on datasets of size n can trivially be achieved by the deterministic mechanism that always outputs $(n/2, n/2, \dots, n/2) \in \mathbb{R}^d$; this mechanism is $(n/2, 0)$ -accurate, 0-DP, and has randomness complexity 0. The constraint on δ is quite mild, since δ is intended to be cryptographically small, and in particular subpolynomial in input size parameters like d and n . The constraints on β and ε are more nontrivial. They match our upper bound, in the sense that Theorem 1.2 achieves expected randomness complexity $\log_2 d + O(1)$ even when $\beta, \varepsilon = 1/d$. However, it would be interesting to know whether even smaller randomness complexity is possible when ε and β are constants.

Connection to geometry. The key ingredient in our results is a two-way connection to the notion of *deterministic rounding schemes* recently introduced and studied by Vander Woude, Dixon, Pavan, Radcliffe, and Vinodchandran [Wou+22; Wou+23]. Deterministic rounding schemes provide methods for rounding data in \mathbb{R}^d to nearby points so that any ball of small enough radius rounds to only a small number of points. As discussed in [Wou+22; Wou+23], such rounding schemes are equivalent to the geometric notion of a *secluded partition*, which is a partition of \mathbb{R}^d into sets of bounded radius such that balls of a sufficiently small radius do not intersect too many sets of the partition. We tie these ideas to the randomness complexity of accurate DP algorithms. In particular, our $\log_2 d \pm \Theta(1) = \log_2(d+1) \pm \Theta(1)$ upper and lower bounds on randomness complexity are intimately tied to the fact that in d dimensions, bounded-radius sets that cover \mathbb{R}^d must contain intersections of at least size $d+1$ at certain points, and it is possible that to find covers where no more than $d+1$ sets ever jointly intersect. In the theory of set intersections, these ideas are closely related to KKM covers of bounded polyhedra and the Polytopal Sperner lemma [DPS02], and in fact our initial proofs of our results (not included here) came through these connections.

Related work on replicability. Recent work [Dix+23; Hop+23] has obtained similarly-flavored results on the randomness complexity of *replicable algorithms* using some similar geometric techniques. There are conversions between replicable algorithms and differentially private algorithms [Bun+23] for problems about “population statistics,” where the dataset consists of iid samples from an unknown distribution and the goal is to estimate statistics about the distribution. In contrast, our focus is on “empirical statistics,” where there is no iid assumption on the dataset and the goal is to estimate statistics of the dataset itself (as in the motivating use case of the 2020 U.S. Census). One can convert differentially private algorithms for population statistics into ones for empirical statistics (see, e.g. [Bun+15]), but this conversion incurs a high cost in randomness complexity (running the DP algorithm for population statistics on a dataset formed by sampling n rows from the input dataset independently with replacement). Thus our results do not appear to follow from these works on replicability, but it will be interesting to explore whether their techniques can be used to improve or extend any of our results, or conversely.

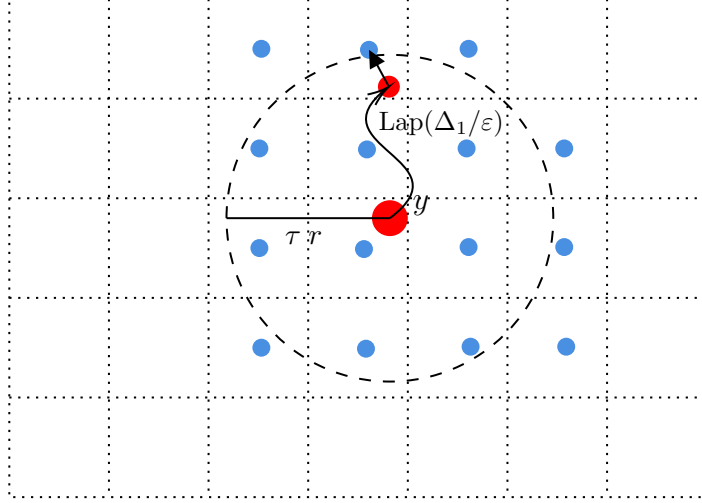


Figure 1: An illustration of the rounding idea, using a standard “round-to-nearest-gridpoint” scheme f : here, the ℓ_∞ ball of radius $r \cdot \tau$ centered at the “true” value $y = \text{sum}(x)$ (big red point) is mapped by the deterministic rounding scheme f to a set of $k = 15$ points (in blue), which are the possible outcomes in the (high-probability) support of the mechanism on input x .

Overview of the proofs. The high-level idea of our upper bound (algorithmic result) starts with the following observation: if we could post-process the output of a DP mechanism M to only allow a small number of outcomes on every database without hurting its accuracy too much, then we would be in good shape: for every database x , having $|\text{supp}(M(x))| \leq k$ implies that $H(M(x))$ is at most $\log_2 k$, and so we obtain a new mechanism M' with low entropy but similar accuracy. Now, M' could still have very high randomness complexity $R(M')$ (since M itself could have been using a lot of random bits), but it is a standard fact in information theory (based on Huffman coding) that any discrete random variable Y can be generated using at most $H(Y) + O(1)$ random bits on average. Thus, there is yet another mechanism M'' with randomness complexity at most $\log_2 k + O(1)$.

Unfortunately, if we want to achieve pure DP as in Theorem 1.2, it is too much to hope for bounding the randomness complexity via support size. (See Footnote 1.) Instead, we will ensure that there is a set S_x of size at most k such that $M(x) \in S_x$ with probability at least $1 - \gamma$, for a small $\gamma > 0$; we’ll take $\gamma = 1/d$. If we can also ensure that the entropy of $M(x)$ conditioned on $M(x) \notin S_x$ is bounded by $O(1/\gamma)$, then this suffices to achieve an overall entropy of at most $\log_2 k + O(1)$.

To implement the above plan, we start with any good ε -DP mechanism M , say one based on the Laplace mechanism. The crucial step is then how to achieve the post-processing step. This we do with a deterministic rounding scheme f . Such a scheme will take the output $M(x)$ and round it to a nearby point $f(M(x))$, say at ℓ_∞ distance at most r from $M(x)$. We choose r to be large enough so that the noise in $M(x)$ will be of magnitude

(in ℓ_∞ norm) at most $r \cdot \tau$ with high probability, for a sufficiently small τ . f is called a (k, τ) deterministic rounding scheme of radius r if on every ℓ_∞ ball of radius $r \cdot \tau$, f takes on at most k distinct values. With such a scheme, we get that $f(M(x))$ lies in a set of size k with high probability.

So then the question becomes what parameters (k, τ) are possible, and this is exactly what is addressed in the work of Vander Woude et al. [Wou+23]. In particular, they construct a scheme with $k = (d + 1)^\ell$ and $\tau = 1/(2\ell)$, which is what we use in Theorem 1.2. As noted above, completing the proof of the theorem requires controlling the entropy of $M(x)$ also conditioned on the event that the noise is large. This we achieve by an additional coarsening of the output of $M(x)$, via a standard rounding of every coordinate to a multiple of $r \cdot \tau/2$, before applying the deterministic rounding scheme f .

For our upper bound on maximum randomness complexity (Theorem 1.3), we apply the same strategy as above to the Gaussian mechanism for differential privacy. In this case, we replace our use of Huffman coding with the fact that if we have a random variable Y that lies in a set S of size at most k with probability at least $1 - \gamma$, then for every $\eta > 0$, using at most $\log_2 k + \log_2(1/\eta) + O(1)$ random bits, we can generate a random variable Y' that is at total variation distance at most $\eta + \gamma$ from Y .

To prove our lower bound of $\log_2 d - O(1)$ (second part of Theorem 1.4) on expected randomness complexity, we show how randomness-efficient DP mechanisms for summation with good accuracy imply the existence of deterministic rounding schemes with good parameters: where the parameters k, τ of the rounding schemes are directly related to the randomness complexity of the DP mechanism M . This allows us to invoke impossibility results from [Wou+22; Wou+23] on the existence of “too-good-to-be-true” deterministic rounding schemes to rule out DP mechanisms which are simultaneously accurate and randomness-efficient. In more detail, the main steps of the lower bound are as follows: given a purported ε -DP mechanism M for summation with low randomness complexity, (1) we embed the hypergrid $[n]^d$ into the space of d -dimensional datasets of size n , $(\{0, 1\}^d)^n$, such that ℓ_1 distance in the former maps to Hamming distance in the latter and computing summation on a given dataset $x = x^{(v)}$ allows one to retrieve the original hypergrid vector $v \in [n]^d$. (2) We use the randomness guarantees of M to extract, from its output distribution on a given database $x^{(v)}$, the highest-probability representative output $y^{(v)}$, which defines a deterministic rounding scheme f :

$$\underbrace{v \in [n]^d \rightsquigarrow x^{(v)} \xrightarrow{M} y^{(v)} \in \mathbb{R}^d}_f$$

(3) we leverage the accuracy guarantees of M to argue that this rounding y is indeed close to v ; and, finally, (4) we invoke the (group) privacy guarantee of M to show that the image of any given ℓ_∞ ball by our newly-defined rounding scheme cannot contain too many “representatives” $y^{(v)}$. There is one last step required, as the rounding scheme f outline above is only defined on $[n]^d$: to conclude, we need to “lift” this rounding scheme to the whole of \mathbb{R}^d while preserving its properties, which we do by a careful tiling of the space \mathbb{R}^d with translations and reflections of the hypergrid.

The lower bound of $\min\{d, \log_2(1/\delta)\}$ on maximum randomness complexity follows from observing that any (ε, δ) -DP mechanism that uses less than $\log_2(1/\delta)$ random bits is ε' -DP for some finite ε' , and then we can apply the argument of Footnote 1 to deduce $R_0(M) \geq d$.

Directions for Future Work. We conclude this introduction by mentioning some open questions, and directions for future work.

The first question is whether one can close the gap between our upper and lower bounds. Our upper bounds show that randomness complexity $\log_2 d + O(1)$ can be achieved with accuracy $\alpha = \text{poly}(d)/\varepsilon$, but to achieve near-optimal accuracy $\alpha = \tilde{O}(d)/\varepsilon$, we only achieve randomness complexity $d + O(1)$. Can our algorithm be improved to achieve logarithmic randomness complexity with near-optimal accuracy? Or can our lower bound be improved to show that linear randomness complexity is necessary for near-optimal accuracy? As discussed earlier, another question is to remove some of the constraints on parameters, like ε and β , in our lower bound, or else show that sub-logarithmic randomness complexity is possible when these parameters are constant.

Another question is whether one can obtain *efficient* low-randomness DP mechanisms, e.g., running in time $\text{poly}(n, d)$. Recall that our mechanisms from Theorem 1.2 and Theorem 1.3 rely on computationally inefficient procedures (e.g. Huffman coding) to convert a mechanism with low output entropy into one with low randomness complexity. For this reason, as well as the aforementioned accuracy loss, we would not recommend using our mechanisms in practice (even though our work was inspired by the practical concerns raised in [GL20]). Still, it raises the hope for practical DP mechanisms that are much more randomness-efficient than ones currently used.

Finally, as a test case we focused in this paper on the task of differentially private summation: extending our study of the randomness requirement of DP mechanisms to other statistical releases, or attempting to provide a general treatment of the randomness complexity of differential privacy, would be an interesting direction.

2 Preliminaries

2.1 Differential Privacy

Consider a database x consisting of n entries chosen from some domain \mathcal{X} : that is, x is an element of \mathcal{X}^n . If each entry of the database consists of d numerical attributes, then \mathcal{X} might be \mathbb{R}^d or \mathbb{N}^d (for discrete data) or $\{0, 1\}^d$ (for binary data). It is convenient to think of x as an $n \times d$ matrix, with each row of the matrix being the vector $x_i = (x_{ij})_{1 \leq j \leq d}$. In general, when the size of the database n is unknown, or allowed to grow, we will denote it by $|x|$, and accordingly consider databases in $\mathcal{X}^* = \cup_{n=0}^{\infty} \mathcal{X}^n$.

Definition 2.1 (Database metrics and adjacency). For two databases $x, x' \in \mathcal{X}^*$, their *insert-delete distance* (aka LCS distance) $d_{\text{ID}}(x, x')$ is the number of insertions and deletions of

elements of \mathcal{X} to transform x into x' . For two databases $x, x' \in \mathcal{X}^*$ such that $|x| = |x'|$, their *Hamming distance* $d_{\text{Ham}}(x, x')$ is the number of rows i such that $x_i \neq x'_i$. If $|x| \neq |x'|$, we define $d_{\text{Ham}}(x, x') = \infty$. For a database metric d , we say that x and x' are *adjacent* with respect to d , denoted $x \sim_d x'$ if $d(x, x') \leq 1$.

We use d_{ID} to capture *unbounded differential privacy*, where the size n of the dataset is unknown and considered private information that needs to be protected. d_{Ham} captures *bounded differential privacy*, where the size n is public information, known to a potential adversary. Since $d_{\text{ID}}(x, x') \leq 2 \cdot d_{\text{Ham}}(x, x')$ for databases x, x' of the same size, unbounded-DP algorithms are also bounded DP, up to a factor of 2 in the privacy-loss parameters. We state our positive result in the unbounded-DP setting and our negative result in the bounded-DP setting, making both results stronger.

Definition 2.2 (Differential privacy). Fix $\varepsilon > 0$ and $\delta \in [0, 1]$. A randomized algorithm $M: \mathcal{X}^* \rightarrow \mathcal{Y}$ is (ε, δ) -*differentially private* (or (ε, δ) -DP) with respect to database metric d if for every pair of adjacent databases $x \sim_d x'$ in \mathcal{X}^* and every measurable $S \subseteq \mathcal{Y}$, we have

$$\Pr[M(x) \in S] \leq e^\varepsilon \cdot \Pr[M(x') \in S] + \delta.$$

If $\delta = 0$, we simply say M is ε -DP.

We restrict our attention in this article to databases where each record has d binary attributes, so $\mathcal{X} = \{0, 1\}^d$, and to mechanisms that output an estimate of the sum of the attributes. This motivates the following definition:

Definition 2.3 (Accuracy). Given $\alpha \geq 0$ and $\beta \in [0, 1]$, a randomized algorithm $M: (\{0, 1\}^d)^n \rightarrow \mathbb{R}^d$ is said to be (α, β) -*accurate for summation* if for every $x \in (\{0, 1\}^d)^*$, we have

$$\Pr[\|M(x) - \text{sum}(x)\|_\infty > \alpha] \leq \beta,$$

where

$$\text{sum}(x) = \sum_{i=1}^{|x|} x_i \in \mathbb{R}^d.$$

Note that we used $(\{0, 1\}^d)^n$ rather than $(\{0, 1\}^d)^*$ as the domain of M . This allows for the possibility that, even in the unbounded DP setting, the accuracy of the mechanism depends on the size n of the dataset, as well as the dimension d and the privacy parameters ε and δ .

Two key features of differential privacy are its *immunity to post-processing* and its *group privacy* property:

Lemma 2.4 (Postprocessing). Let $M: \mathcal{X} \rightarrow \mathcal{Y}$ be an (ε, δ) -DP mechanism, and $f: \mathcal{Y} \rightarrow \mathcal{Z}$ be any (possibly randomized) function. Then $f \circ M$ is (ε, δ) -DP.

Lemma 2.5 (Group privacy). Let $M: \mathcal{X} \rightarrow \mathcal{Y}$ be an (ε, δ) -DP mechanism with respect to database metric d , and $x, x' \in \mathcal{X}^*$ be two databases at distance $d(x, x') \leq k$. Then, for every measurable $S \subseteq \mathcal{Y}$, we have

$$\Pr[M(x) \in S] \leq e^{k\varepsilon} \cdot \Pr[M(x') \in S] + ke^{(k-1)\varepsilon}\delta.$$

We refer the reader to, e.g., [DR14; Vad17] for more background on differential privacy and the proof of these properties. We also briefly recall the definition and guarantees of two of the standard noise mechanisms used in differential privacy, the Laplace and Gaussian mechanisms:

Lemma 2.6 (Laplace mechanism; see e.g., [DR14, Theorems 3.6 and 3.8]). *Suppose $f: \mathcal{X}^* \rightarrow \mathbb{R}^d$ has ℓ_1 sensitivity $\Delta_1(f)$, that is, $\Delta_1(f) = \max_{x \sim_d x'} \|f(x) - f(x')\|_1$. Then, for every $\varepsilon > 0$, the mechanism $M: \mathcal{X}^* \rightarrow \mathbb{R}^d$ defined by*

$$M(x) = f(x) + \text{Lap}(\Delta_1(f)/\varepsilon)^d$$

is ε -DP, where $\text{Lap}(b)^d$ denotes the product distribution over \mathbb{R}^d with i.i.d. marginals distributed as a Laplace with scale parameter $b > 0$ (i.e., probability density function $f(x) = \frac{1}{2b}e^{-|x|/b}$). Moreover, its accuracy satisfies the following: for every $\beta \in (0, 1]$,

$$\Pr \left[\|M(x) - f(x)\|_\infty \geq \frac{\Delta_1(f)}{\varepsilon} \ln \frac{d}{\beta} \right] \leq \beta.$$

Lemma 2.7 (Gaussian mechanism; see e.g., [DR14, Theorems 3.22 and A.1]). *Suppose $f: \mathcal{X}^* \rightarrow \mathbb{R}^d$ has ℓ_2 sensitivity $\Delta_2(f)$, that is, $\Delta_2(f) = \max_{x \sim_d x'} \|f(x) - f(x')\|_2$. Then, for every $\varepsilon \in (0, 1]$ and $\delta \in (0, 1]$, the mechanism $M: \mathcal{X}^* \rightarrow \mathbb{R}^d$ defined by*

$$M(x) = f(x) + \mathcal{N} \left(0, \left(\frac{\Delta_2(f)}{\varepsilon} \cdot \sqrt{2 \ln \frac{1.25}{\delta}} \right)^2 \right)^d$$

is (ε, δ) -DP, where $\mathcal{N}(0, \sigma^2)^d$ denotes the product distribution over \mathbb{R}^d with i.i.d. marginals distributed as a Normal distribution with mean 0 and variance σ^2 . Moreover, its accuracy satisfies the following: for every $\beta \in (0, 1]$,

$$\Pr \left[\|M(x) - f(x)\|_\infty \geq \frac{\Delta_2(f)}{\varepsilon} \cdot 2 \sqrt{\ln \frac{1.25}{\delta} \cdot \ln \frac{2d}{\beta}} \right] \leq \beta.$$

2.2 Randomness Complexity

We work with a model of randomized algorithms where the algorithm has access to a coin-tossing oracle that returns an independent, unbiased random bit on each invocation. The *number of random bits* used by M on a particular execution is defined to be the number of the calls to the coin-tossing oracle (which is a random variable, as the algorithm could adaptively decide whether to call the oracle again or not depending on the results of prior coin tosses). We require that on all inputs, the algorithm halts with probability 1 over the coin tosses received.

We define below two natural measures of randomness complexity. Like with accuracy, we will use \mathcal{X}^n as the domain rather than \mathcal{X}^* to allow the possibility that the randomness complexity depends on the size n of the dataset.

Definition 2.8 (randomness complexity). For a randomized algorithm $M: \mathcal{X}^n \rightarrow \mathcal{Y}$ and $\gamma \in [0, 1]$, we define:

- $R(M)$ = the maximum over $x \in \mathcal{X}^n$ of the expected number of random bits used by M on input x , where the expectation is taken over the coin tosses of M .
- $R_0(M)$: the maximum over x of the maximum number of random bits used by M on input x .

Rather than work directly with randomness complexity, it is more convenient for us to work with measures of *output entropy*:

Definition 2.9. For a randomized algorithm $M: \mathcal{X}^n \rightarrow \mathcal{Y}$, we define

- $H(M) = \max_x H(M(x))$, where $H(Y)$ denotes the Shannon entropy of random variable Y (in bits), defined as $\mathbb{E}_{y \leftarrow Y} [\log_2(1/\Pr[Y = y])]$.
- $H_\infty(M) = \max_x H_\infty(M(x))$, where $H_\infty(Y)$ denotes the min-entropy of random variable Y , defined as $\log_2[1/(\max_y \Pr[Y = y])]$.
- $H_0(M) = \max_x H_0(M(x))$, where $H_0(Y)$ denotes the max-entropy of random variable Y , defined as $\log_2 |\text{supp}(Y)|$.
- $H_0^\gamma(M) = \max_x H_0^\gamma(M(x))$, where $H_0^\gamma(Y)$ denotes the γ -smoothed max-entropy of random variable Y , which is defined to be the minimum of $H_0(Y | E)$ over (probabilistic) events $E = E(Y)$ of probability at least $1 - \gamma$.

Some basic relations between the randomness complexity measures and the output entropy measures are as follows:

Lemma 2.10. For any randomized algorithm $M: \mathcal{X}^n \rightarrow \mathcal{Y}$, the following hold:

1. $H_\infty(M) \leq H(M) \leq H_0(M)$, $H_0^\gamma(M) \leq H_0(M)$, $R(M) \leq R_0(M)$.
2. $H(M) \leq R(M)$ and $H_0(M) \leq R_0(M)$.
3. For every M , there is an M' such that $R(M') \leq H(M) + O(1)$ and on every input x , $M'(x)$ is identically distributed to x' .
4. For every M and $\gamma, \eta > 0$, there is an M' such that $R_0(M') \leq \lceil H_0^\gamma(M) + \log_2(1/\eta) \rceil$ and for every x , $M'(x)$ is at total variation distance at most $\gamma + \eta$ from $M(x)$.

In particular, Item 2 says that a lower bound on output entropy is also a lower bound on randomness complexity. Items 3 and 4 say that we can go in the other direction as well, by modifying the mechanism.

Proof. The first two items follow from monotonicity of Rényi entropy, and standard facts about the entropy of a random variables and its support size. Item 3 is the standard result in information theory that any random variable Y can be sampled using $H(Y) + O(1)$ random bits on average, which is proven by Huffman coding (see, e.g., [CT06, Theorem 5.11.3]).

To establish Item 4, fix any x , and let S_x be the set corresponding the the event E in the definition of $h_x := H_0^\gamma(M(x))$: that is, S_x is a set of size 2^{h_x} , such that $\Pr[M(x) \in S_x] \geq 1 - \gamma$. Now, for any integer $r > 0$, consider the mechanism M' defined on x by rounding down the probabilities of every element in S_x to the nearest multiple of 2^{-r} :

$$\Pr[M'(x) = y] = \lfloor 2^r \Pr[M(x) = y] \rfloor \cdot 2^{-r}, \quad y \in S_x$$

and setting all probabilities outside of S_x to 0: $\Pr[M'(x) \notin S_x] = 0$. This does not (yet) necessarily sum to one, as there is a total $\gamma' = 1 - \sum_{y \in S_x} \lfloor 2^r \Pr[M(x) = y] \rfloor \cdot 2^{-r}$ of probability mass up to $h_x/2^r + \gamma$ still missing. Note that γ' is a multiple of $1/2^r$. By redistributing this γ' as uniformly as possible over the elements of S_x by increments of $1/2^r$, $M'(x)$ defines a probability distribution supported on S_x , where each probability is a multiple of $1/2^r$ (and so one can sample from $M(x)$ with r uniformly random bits), and at total variation distance at most $h_x \cdot 2^{-r} + \gamma$ of the distribution of $M(x)$. Setting $r = \lceil H_0^\gamma(M(x)) + \log_2(1/\eta) \rceil$ concludes the proof. \square

2.3 Deterministic Rounding Schemes and Secluded Partitions

A crucial building block for our results is the notion of *deterministic rounding scheme*, recently introduced by Vander Woude, Dixon, Pavan, Radcliffe, and Vinodchandran. Although they defined such a scheme as a function $f : \mathbb{R}^d \rightarrow \mathbb{R}^d$, we generalize their definition slightly to include functions $f : S \rightarrow \mathbb{R}^d$ on an arbitrary domain S and a radius parameter ρ that becomes necessary when S is not all of \mathbb{R}^d :

Definition 2.11 ([Wou+23]). For $k \in \mathbb{N}$, $\rho, \tau \in \mathbb{R}^{\geq 0}$, and $S \subseteq \mathbb{R}^d$, a function $f : S \rightarrow \mathbb{R}^d$ is said to be a (k, τ) -deterministic rounding scheme of radius ρ on S if the following two conditions hold:

1. for all $z \in S$, $\|f(z) - z\|_\infty \leq \rho$;
2. for all $z \in \mathbb{R}^d$, $|\{f(y) : y \in B_\infty(z, 2\tau \cdot \rho) \cap S\}| \leq k$.

where $B_\infty(z, r)$ denotes the closed ℓ_∞ ball of radius r centered at z . That is, each f “rounds” inputs to nearby points (within ρ), and inputs that are close (in a $2\tau \cdot \rho$ -ball) can only be rounded to a small number k of representatives.

When $S = \mathbb{R}^d$, the parameter ρ is not important; if f is a (k, τ) deterministic rounding scheme of radius ρ , then for every $c > 0$, we see that $f'(x) = cf(x/c)$ is a (k, τ) deterministic rounding scheme of radius $c\rho$. When ρ is not specified, its default value is $\rho = 1/2$, matching the radius of “round-to-the-nearest-integer.” However, we will also consider deterministic rounding schemes on $S = [0, 1]^d$; then the choice of ρ is more important.

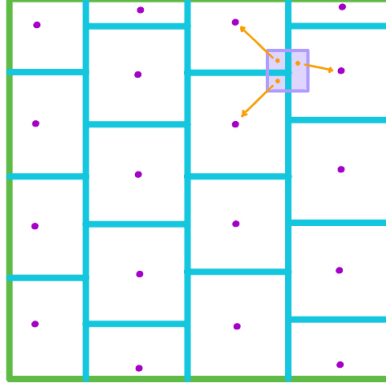


Figure 2: A (k, τ) -deterministic rounding scheme of radius $\rho \approx 0.15$ on $S = [0, 1]^2$, where $k = 3$ and $\tau = \frac{1}{4}$. Points in each cell round to one point inside that cell, never moving more than ρ in ℓ_∞ -distance. The shaded box is a ℓ_∞ ball of radius $2\tau \cdot \rho$, and all balls of this size will round to at most $k = 3$ points.

Indeed, $[0, 1]^d$ has a trivial $(1, \infty)$ -deterministic rounding scheme of radius $1/2$, where all points get rounded to the center of $[0, 1]^d$, but it has no $(1, \infty)$ -deterministic rounding scheme of radius $1/4$.

As pointed out by Vander Woude et al. [Wou+23, Observation 1.3], deterministic rounding schemes have a nice geometric interpretation as (k, τ) -secluded partitions: partitions of S by sets of ℓ_∞ radius at most ρ such that every ℓ_∞ ball of radius $2\tau \cdot \rho$ intersects at most k sets in the partition. Using this geometric perspective, Vander Woude et al. prove the following upper and lower bounds:

Theorem 2.12 ([Wou+22; Wou+23]). *For every $d \in \mathbb{N}$, there exists a $(d + 1, \frac{1}{2d})$ -deterministic rounding scheme $f : \mathbb{R}^d \rightarrow \mathbb{R}^d$. More generally, for every $\ell \in \mathbb{N}$, there exists a $((\ell + 1)^{\lceil d/\ell \rceil}, \frac{1}{2\ell})$ -deterministic rounding scheme $f : \mathbb{R}^d \rightarrow \mathbb{R}^d$.*

Theorem 2.13 ([Wou+22; Wou+23]). *If $f : \mathbb{R}^d \rightarrow \mathbb{R}^d$ is a (k, τ) -deterministic rounding scheme and $\tau > 0$, then*

$$k \geq \max\{d + 1, (1 + 2\tau)^d\}.$$

3 Upper bounds for summation

In this section, we establish our upper bound results, which state that good deterministic rounding schemes imply differentially private mechanisms for summation with low randomness complexity (Theorem 3.1).

We begin with our upper bound on expected randomness complexity.

Theorem 3.1. Suppose there exists a (k, τ) -deterministic rounding scheme $f: \mathbb{R}^d \rightarrow \mathbb{R}^d$. Then for every $\varepsilon > 0$, there is a mechanism $M: (\{0, 1\}^d)^* \rightarrow \mathbb{R}^d$ that is ε -DP with respect to d_{ID} satisfying

$$\begin{aligned} H_0^{1/d}(M) &\leq \log_2 k \quad \text{and} \\ H(M) &\leq \log_2 k + O(1), \end{aligned}$$

such that, for every $\beta \in (0, 1]$, M is (α, β) -accurate for summation for

$$\alpha = O\left(\frac{d \cdot \log(d/\beta)}{\varepsilon} + \frac{d \cdot \log d}{\tau \varepsilon}\right).$$

Combining this with Theorem 2.12 and the conversion from output entropy to randomness complexity (Lemma 2.10, Item 3), we get:

Corollary 3.2. For every $d, \ell, \varepsilon > 0$, there is a mechanism $M: (\{0, 1\}^d)^* \rightarrow \mathbb{R}^d$ that is ε -DP with respect to d_{ID} satisfying

$$R(M) \leq \left\lceil \frac{d}{\ell} \right\rceil \cdot \log_2(\ell + 1) + O(1),$$

such that, for every $\beta \in (0, 1]$, M is (α, β) -accurate for summation for

$$\alpha = O\left(\frac{d \cdot \log(d/\beta)}{\varepsilon} + \frac{\ell \cdot d \cdot \log d}{\varepsilon}\right).$$

In particular, taking $\ell = d$, we obtain $H(M) \leq \log_2 d + O(1)$ and

$$\alpha = O\left(\frac{d \cdot \log(d/\beta)}{\varepsilon} + \frac{d^2 \cdot \log d}{\varepsilon}\right).$$

Proof of Theorem 3.1. Let $f: \mathbb{R}^d \rightarrow \mathbb{R}^d$ be a (k, τ) -deterministic rounding scheme. Without loss of generality, by scaling, we can assume that f has radius $r/2$, for a parameter $r > 0$ to be determined later in the proof. Then we have that for every $z \in \mathbb{R}^d$,

1. $\|f(z) - z\|_\infty \leq r/2$, and
2. $|\{f(y) : y \in B_\infty(z, r \cdot \tau)\}| \leq k$.

Now define this mechanism M on a database x :

Mechanism $M(x)$:

1. Draw $\eta \sim \text{Lap}(d/\varepsilon)^d$, and let $y = \text{round}_{r, \tau}(\text{sum}(x) + \eta)$, where $\text{round}_q(z)$ denotes rounding every coordinate of z to the nearest integer multiple of q .
2. Output $f(y)$.

By the post-processing property of differential privacy and the ε -DP guarantees of the Laplace mechanism, M is itself ε -DP: it remains to argue about its accuracy and randomness complexity. By the accuracy of the Laplace mechanism (Lemma 2.6), we have that, with probability at least $1 - \beta$, the noise infusion introduces an error of at most

$$\|\eta\|_\infty \leq \frac{\ln(d/\beta) \cdot d}{\varepsilon}.$$

Rounding the coordinates of $\text{sum}(x) + \eta$ to the nearest multiple of $r \cdot \tau$ and replacing y with $f(y)$ increase the ℓ_∞ error by at most $r \cdot \tau/2 + r/2$, so we have (α, β) -accuracy for

$$\alpha = (1 + \tau) \frac{r}{2} + \frac{\ln(d/\beta) \cdot d}{\varepsilon}.$$

For the randomness complexity, by the same analysis as in the accuracy above (but replacing β with $1/d$), we have that with probability at least $1 - 1/d$, the following event E holds:

$$\text{event } E : \|\eta\|_\infty \leq r_0 \text{ for } r_0 := \frac{2d \ln d}{\varepsilon}.$$

Conditioned on E , the point y lies in an ℓ_∞ ball of radius $r_0 + r \cdot \tau/2$ around $\text{sum}(x)$. By setting $r = 2r_0/\tau$, y lies in a ball of radius $2r_0 = r \cdot \tau$, and the fact that f is a (k, τ) deterministic rounding scheme of radius r tell us that, conditioned on E , the support size of $M(x)$ is at most k , and in particular has entropy at most $\log_2 k$. Thus, we have $H_0^{1/d}(M(x)) \leq \log_2 k$.

To bound $H(M(x))$ overall, we also need to bound the entropy of $M(x)$ conditioned on $\neg E$, which is upper bounded by the entropy of $y = \text{round}_{r,\tau}(\text{sum}(x) + \eta)$ conditioned on $\neg E$. $\neg E$ is the event that at least one coordinate of η has magnitude larger than r_0 ; the remainder may or may not have magnitude larger than r_0 . Conditional on $\neg E$, coordinate i of y is distributed as $\text{round}_{r,\tau}(\text{sum}(x)_i + \eta_i)$, where η_i is a mixture of $\text{Lap}(d/\varepsilon)$ conditioned on having magnitude at most r_0 and $\text{Lap}(d/\varepsilon)$ conditioned on having magnitude greater than r_0 . Provided that $r \cdot \tau/2 = \Omega(d/\varepsilon)$, such a distribution has entropy $O(1)$, similarly to how a geometric distribution with parameter $p = \Omega(1)$ has entropy $H(p)/p = O(1)$.² By our setting of r above, $r \cdot \tau/2$ is larger than d/ε by a factor of $2 \ln(d) = \Omega(1)$. With $O(1)$ entropy contributed from each coordinate, we get $O(d)$ entropy overall conditioned on $\neg E$. (The coordinates of y are not independent conditioned on $\neg E$, but entropy is subadditive even for dependent random variables.)

Thus, letting I be the indicator random variable for event E , we have

²For a bit more detail: observe that, before conditioning, the distribution of $\text{round}_{r,\tau}(\text{sum}(x)_i + \eta_i)$ is a mixture of a point mass and two geometric distributions: a point mass on $m = \text{round}_{r,\tau}(\text{sum}(x)_i)$, a geometric distribution on the multiples of $r \cdot \tau/2$ smaller than m (assuming wlog that $m < \text{sum}(x)_i$), and a geometric distribution supported on the multiples of $r \cdot \tau/2$ greater than or equal to $\text{sum}(x)_i$. Under the assumption that $r \cdot \tau = \Omega(d/\varepsilon)$, the parameter p of these geometric distributions is bounded away from 1, *i.e.*, the probability mass of each point in the support is a constant factor smaller than the point in the support closer to m . This latter property is preserved under conditioning on $|\eta_i| \leq r_0$ or conditioning on $|\eta_i| > r_0$, and suffices to ensure entropy $O(1)$.

$$\begin{aligned}
H(M(x)) &\leq H(M(x), I) \\
&= H(M(x) | I) + H(I) \\
&\leq \Pr[E] \cdot H(M(x) | E) + \Pr[\neg E] \cdot H(M(x) | \neg E) + H\left(\frac{1}{d}\right) \\
&\leq 1 \cdot \log_2 k + \frac{1}{d} \cdot O(d) + 1 \\
&= \log_2 k + O(1).
\end{aligned}$$

The accuracy bound follows by plugging our setting for r_0 and $r = 2r_0/\tau$ into the expression for α above. \square

Now we turn to our upper bound on maximum randomness complexity.

Theorem 3.3. *Suppose there exists a (k, τ) -deterministic rounding scheme $f: \mathbb{R}^d \rightarrow \mathbb{R}^d$. Then for every $\varepsilon > 0$, there is a mechanism $M: (\{0, 1\}^d)^* \rightarrow \mathbb{R}^d$ that is (ε, δ) -DP with respect to d_{ID} satisfying $H_0^\gamma(M) \leq \log_2 k$ and such that, for every $\beta \in (0, 1]$, M is (α, β) -accurate for summation for*

$$\alpha = O\left(\frac{\sqrt{d \cdot \log(1/\delta) \cdot \log(d/\beta)}}{\varepsilon} + \frac{\sqrt{d \cdot \log(1/\delta) \cdot \log(d/\gamma)}}{\tau\varepsilon}\right).$$

Combining this with Theorem 2.12 and the conversion from output entropy to randomness complexity (Lemma 2.10, Item 4), we get:

Corollary 3.4. *For every $d, \ell \in \mathbb{N}$, $\varepsilon > 0$ and $\delta \in (0, 1/d)$, there is a mechanism $M: (\{0, 1\}^d)^* \rightarrow \mathbb{R}^d$ that is (ε, δ) -DP with respect to d_{ID} satisfying*

$$R_0(M) \leq \left\lceil \frac{d}{\ell} \right\rceil \cdot \log_2(\ell + 1) + \log_2\left(\frac{1}{\delta}\right) + O(1),$$

such that, for every $\beta \in (0, 1]$, M is (α, β) -accurate for summation for

$$\alpha = O\left(\frac{\sqrt{d \cdot \log(1/\delta) \cdot \log(d/\beta)}}{\varepsilon} + \frac{\ell \cdot \sqrt{d \cdot \log(1/\delta)}}{\varepsilon}\right).$$

In particular, taking $\ell = d$, we obtain $R_0(M) \leq \log_2 d + \log_2(1/\delta) + O(1)$ and

$$\alpha = O\left(\frac{\sqrt{d \cdot \log(1/\delta) \cdot \log(d/\beta)}}{\varepsilon} + \frac{d^{3/2} \cdot \log(1/\delta)}{\varepsilon}\right).$$

Proof Sketch of Theorem 3.3. Follow the proof of Theorem 3.1 but replace the use of the Laplace mechanism (Lemma 2.6) with the Gaussian mechanism (Lemma 2.7), and define the event E using the accuracy bound r_0 that holds with probability at least $1 - \gamma$ (rather than $1 - 1/d$). In this proof, there is no need to analyze $H(M(x)|\neg E)$. \square

4 Lower bound for summation

We now turn to establishing a lower bound on the randomness complexity of any accurate DP mechanism for summation. To strengthen the result, we will consider the bounded DP setting and allow approximate DP mechanisms; and our conclusion will yield a lower bound on the min-entropy $H_\infty(M)$ of any such DP mechanism.

Theorem 4.1. *Suppose that $M: (\{0, 1\}^d)^n \rightarrow \mathbb{R}^d$ is a mechanism that is a (ε, δ) -DP mechanism with respect to d_{Ham} with $H_\infty(M) \leq \log_2 K$ that is (α, β) -accurate for summation for $\beta < 1/K$ and $\alpha \leq n/2 - 1$. Then, for every $\tau > 0$, there exists a (k, τ) -deterministic rounding scheme with*

$$k \leq \frac{K \cdot e^{\varepsilon h}}{1 - hK e^{\varepsilon h} \delta}$$

where

$$h = \min \left(d \cdot \left(8(\alpha + 1) \cdot \frac{\tau}{1 - 2\tau} + 1 \right), n \right).$$

Observe that when we take $\tau \rightarrow 0$, we have $h \rightarrow \min\{d, n\} \leq d$, so, at least when $\delta = 0$ our upper bound on k becomes $k \leq K \cdot e^{\varepsilon d}$. By the lower bound on deterministic rounding schemes (Theorem 2.13), we know that $k \geq d + 1$, so we obtain an entropy lower bound of $H_\infty(M) = \log_2 K \geq \log_2(d + 1) - O(\varepsilon d)$. When $\varepsilon = O(1/d)$, this matches our best upper bound on randomness complexity up to an additive constant (the case $\ell = d$ in Corollary 3.2). For positive δ , we only lose an additive constant in the lower bound provided that $\delta \leq 1/(2dK e^{\varepsilon d})$. Using the fact that $H_\infty(M) \leq H(M) \leq R(M)$, we obtain:

Corollary 4.2. *Suppose that $M: (\{0, 1\}^d)^n \rightarrow \mathbb{R}^d$ is a mechanism that is (ε, δ) -DP mechanism with respect to d_{Ham} with $\alpha \leq n/2 - 1$, $\varepsilon \leq 1/d$, $\beta < 1/d$, and $\delta \leq 1/(6d^2)$. Then*

$$R(M) \geq \log_2 d - O(1).$$

(The conditions involving K in Theorem 4.1 disappear by doing a case analysis. If $H_\infty(M) > \log_2 d$, then we are done. Otherwise, we can set $K = d$ in Theorem 4.1.)

We will prove Theorem 4.1 by first constructing a deterministic rounding scheme for the cube $[0, 1]^d$ and then lifting it to a deterministic rounding scheme for all of \mathbb{R}^d by the following lemma (whose proof we defer to later).

Lemma 4.3. *Suppose there exists a (k, τ) -deterministic rounding scheme $f: [0, 1]^d \rightarrow \mathbb{R}^d$ of radius $\rho < 1/2$, where $\tau \in (0, 1)$. Then there exists a (k, τ') -deterministic rounding scheme $\tilde{f}: \mathbb{R}^d \rightarrow \mathbb{R}^d$, for $\tau' = \frac{\tau}{2(2+\tau)}$.*

Proof of Theorem 4.1. By Lemma 4.3, it suffices to to construct a (k, τ') -deterministic rounding scheme $f: [0, 1]^d \rightarrow \mathbb{R}^d$ for $\tau' = 4\tau/(1 - 2\tau)$ of radius $\rho < 1/2$.

Let $G = \{0, 1, 2, \dots, n\}^d$ be the d -dimensional hypergrid: we identify each point $v \in G$ of the grid with a dataset $x^{(v)} \in (\{0, 1\}^d)^n$ in the following fashion. For row $i \in [n]$ and column $j \in [d]$, we have

$$x_{ij}^{(v)} = \mathbb{1}_{\{v_j \geq i\}},$$

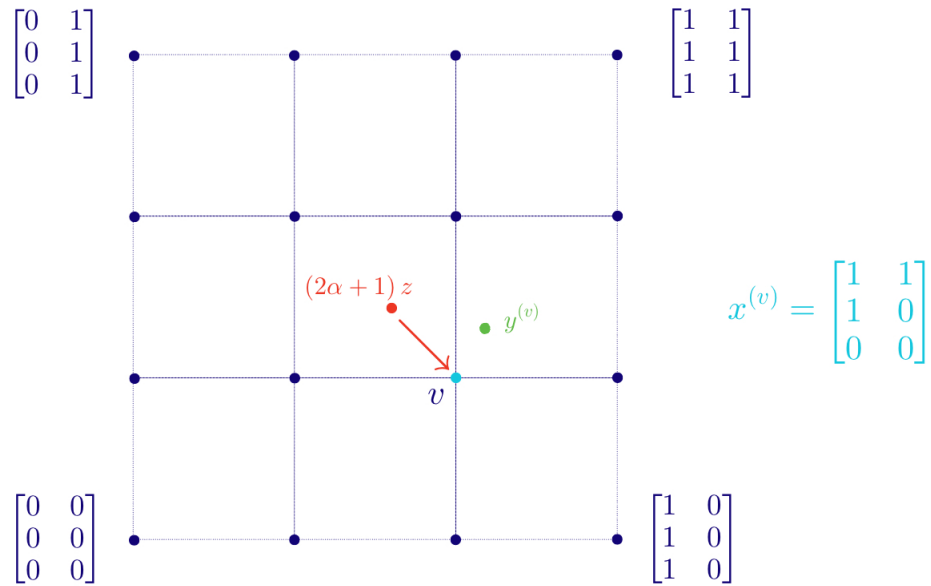


Figure 3: The hypergrid G for $d = 2$ and $n = 3$. Each integer point $v \in G = \{0, 1, 2, 3\}^2$ corresponds to a dataset $x^{(v)}$ (a 3×2 matrix) with the property that $\text{sum}(x^{(v)}) = v$ (the column sums of the matrix at v is just v). The figure shows how a point $z \in [0, 1]^2$, scaled by $(2\alpha + 1)$, is rounded to the nearest v , here $(2, 1)$. The given summation mechanism M takes $x^{(v)}$ to a nearby point $y^{(v)}$. Not shown: this grid is then scaled back down to yield the desired deterministic rounding scheme on $[0, 1]^2$.

where $\mathbb{1}$ denotes the indicator function. That is, if $v = (v_1, \dots, v_d)$, then $x^{(v)}$ is an $n \times d$ matrix where in each column j , the first v_j entries are ones and any remaining entries are zeroes. It follows that $\text{sum}(x^{(v)}) = v$, and if u, v are at ℓ_1 distance at most a , then $x^{(u)}$ and $x^{(v)}$ are at distance at most a from each other as datasets: $d_{\text{Ham}}(x^{(u)}, x^{(v)}) \leq \|u - v\|_1$.

Since $H_\infty(M) \leq \log_2 K$, for every $v \in G$, there is some output $y^{(v)} \in \mathbb{R}^d$ such that $\Pr[M(x^{(v)}) = y^{(v)}] \geq 1/K$.

Now we construct our function $f: [0, 1]^d \rightarrow \mathbb{R}^d$ as follows. For every $z \in [0, 1]^d$, let $v = v(z)$ be a point in G obtained by rounding all coordinates of $2(\alpha + 1) \cdot z$ to the nearest integer (choosing arbitrarily if there is more than one). The resulting v is in G because $2(\alpha + 1) \leq n$, and by construction v is at ℓ_∞ distance at most $1/2$ from $2(\alpha + 1) \cdot z$. Then $y^{(v)}$ exists as noted above. Set $f(z) = y^{(v)}/(2\alpha + 2)$.

To show that f is a deterministic rounding scheme, we analyze the two properties separately.

- To show that $\|f(z) - z\|_\infty \leq \rho < 1/2$, we use the accuracy of the mechanism. Fix any $z \in [0, 1]^d$: by construction, $2(\alpha + 1) \cdot z$ and $v = v(z)$ are at ℓ_∞ distance at most $1/2$. Recall that we have

$$\Pr[\|M(x^{(v)}) - \text{sum}(x^{(v)})\|_\infty > \alpha] \leq \beta,$$

and

$$\Pr[M(x^{(v)}) = y^{(v)}] \geq \frac{1}{K}.$$

Since $\beta < 1/K$, the outcome of $M(x^{(v)})$ has probability less than $1/K$ of being farther than α from $\text{sum}(x^{(v)})$. Since the particular outcome $y^{(v)}$ is more likely than $1/K$, then $y^{(v)}$ must be at ℓ_∞ distance at most α from $\text{sum}(x^{(v)}) = v$, and hence at ℓ_∞ distance at most $\alpha + 1/2$ from $2(\alpha + 1) \cdot z$. Hence, $f(z) = y^{(v)}/(2\alpha + 2)$ is at ℓ_∞ distance at most $\rho = \frac{1}{2\alpha+2} \cdot \frac{2\alpha+1}{2} < \frac{1}{2}$ from z .

- For the second, we use the privacy guarantee of the mechanism: suppose that there is a closed ℓ_∞ ball $B(w, \tau')$ such that there are k distinct outputs $f(z_1), \dots, f(z_k)$ for $z_1, \dots, z_k \in B(w, \tau')$. Let v_1, \dots, v_k be the corresponding gridpoints, i.e., $v_i = v(z_i)$. Recall that $f(z_i) = y^{(v_i)}/(2\alpha + 2)$, so the $y^{(v_i)}$'s are all distinct.

Since z_1, \dots, z_k are all in $B(w, \tau')$, the gridpoints v_1, \dots, v_k are all at ℓ_∞ distance at most $2(\alpha + 1)\tau' + 1/2$ from $2(\alpha + 1)w$, which is itself at ℓ_∞ distance at most $1/2$ from some gridpoint v_0 . In particular, each v_i is at ℓ_1 distance at most $d \cdot (2(\alpha + 1)\tau' + 1)$ from v_0 , so the dataset $x^{(v_i)}$ is at distance at most h from $x^{(v_0)}$ in Hamming distance, for

$$h = \min(d \cdot (2(\alpha + 1)\tau' + 1), n).$$

By (group) differential privacy, for each $1 \leq i \leq k$, we have

$$\Pr[M(x^{(v_0)}) = y^{(v_i)}] \geq e^{-\varepsilon \cdot h} \cdot \Pr[M(x^{(v_i)}) = y^{(v_i)}] - h e^{(h-1)\varepsilon} \delta \geq e^{-\varepsilon \cdot h} \cdot \frac{1}{K} - h e^{-\varepsilon} \delta.$$

Summing over $1 \leq i \leq k$, we get

$$1 \geq \sum_{i=1}^k \Pr[M(x^{(v_0)}) = y^{(v_i)}] \geq e^{-\varepsilon h} \cdot \frac{k}{K} - k h e^{-\varepsilon} \delta.$$

Reorganizing and upper bounding $e^{-\varepsilon} \leq 1$, we have

$$k \leq \frac{K \cdot e^{\varepsilon h}}{1 - h K e^{h \varepsilon} \delta}$$

as desired.

As mentioned earlier, all that remains is to invoke Lemma 4.3 to lift our deterministic rounding scheme from $[0, 1]^d$ to the whole of \mathbb{R}^d . \square

It only remains to establish Lemma 4.3.

Proof of Lemma 4.3. Fix a (k, τ) -deterministic rounding scheme $f: [0, 1]^d \rightarrow \mathbb{R}^d$ of radius $\rho < 1/2$. Although the image of f might extend to points outside $[0, 1]^d$ by ℓ_∞ -distance $\rho < 1/2$, we may assume without loss of generality that the image of f is contained in $[0, 1]^d$ because projecting the outputs of f to the nearest point in $[0, 1]^d$ preserves both properties of a deterministic rounding scheme.

We first modify f so that it behaves nicely near the faces of the cube to get a rounding scheme f' , then we show how to extend that to all of \mathbb{R}^d to get the desired rounding scheme f'' .

We define $f': [0, 1]^d \rightarrow [0, 1]^d$ by the following process, which is also illustrated in Figure 4.

1. Given $x \in [0, 1]^d$, for each $i \in [d]$, set

$$x'_i = \begin{cases} 0 & \text{if } x_i \leq \tau/2 \\ 1 & \text{if } x_i \geq 1 - \tau/2 \\ x_i & \text{otherwise.} \end{cases}$$

That is, if x is in a “moat” of width $\tau/2$ close to a face of the cube, let x' be the projection of x onto that face, and otherwise set $x' = x$. Note that x' is well-defined by our assumption that $\tau < 1$.

2. For each $i \in [d]$, set

$$y_i = \begin{cases} 0 & \text{if } 0 \leq f(x')_i \leq \frac{1}{2} \\ 1 & \text{if } \frac{1}{2} < f(x')_i \leq 1. \end{cases}$$

(Recall that we assume wlog that the image of f is in $[0, 1]^d$.) That is, we round $f(x')$ to the nearest corner of the cube.

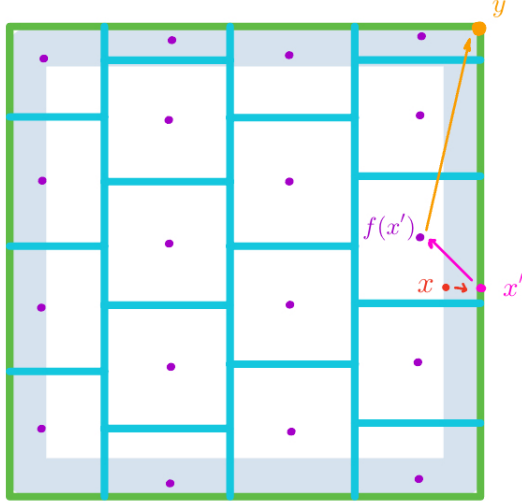


Figure 4: The trajectory of a point in $[0, 1]^2$ as it moves from x to x' to $f(x')$ to y . This composition defines the rounding scheme f' on $[0, 1]^2$, given any rounding scheme f on $[0, 1]^2$. In the case shown, f rounds points in each cell to a point inside. The shaded area is a “moat” of thickness $\tau/2$ where points get projected onto the boundary (and are otherwise not moved) before applying f . The final step is rounding to a corner of $[0, 1]^2$.

3. Set $f'(x) := (y_1, \dots, y_d) \in \mathbb{R}^d$.

Observe that, for every $x \in [0, 1]^d$,

$$\|f'(x) - x\|_\infty \leq \|f'(x) - f(x')\|_\infty + \|f(x') - x'\|_\infty + \|x' - x\|_\infty \leq \frac{1}{2} + \rho + \frac{\tau}{2} \leq 1 + \frac{\tau}{2}.$$

Thus, f' has radius at most $1 + \tau/2$. Furthermore, note that if $x_i \in \{0, 1\}$, then $x'_i = x_i$, so $\|f(x')_i - x_i\| \leq \rho < 1/2$, so $y_i = x_i$.

Observe that for every ℓ_∞ ball $B_\infty(z, \tau/2)$ of radius $\tau/2$, we have

$$|f'(B_\infty(z, \tau/2) \cap [0, 1]^d)| \leq |f(B_\infty(z, \tau) \cap [0, 1]^d)| \leq k$$

This is because if $\|x - z\|_\infty \leq \tau/2$, then $\|x' - z\|_\infty \leq \tau$, and we obtain $f'(x)$ by applying f to x' and then projecting.

From f' , we construct a deterministic rounding scheme $f'' : \mathbb{R}^d \rightarrow \mathbb{R}^d$ by using f' in each unit cube, but reflected to according to different axes. See Figure 5. We define f'' as follows:

Given $x \in \mathbb{R}^d$:

1. For each $i \in [d]$, write $x_i = r_i + s_i e_i$, where $r_i \in 2\mathbb{Z}$, $s_i \in \{\pm 1\}$, and $e_i \in [0, 1]$. Note that this is not unique when $x_i \in \mathbb{Z}$, as two decompositions are then possible with

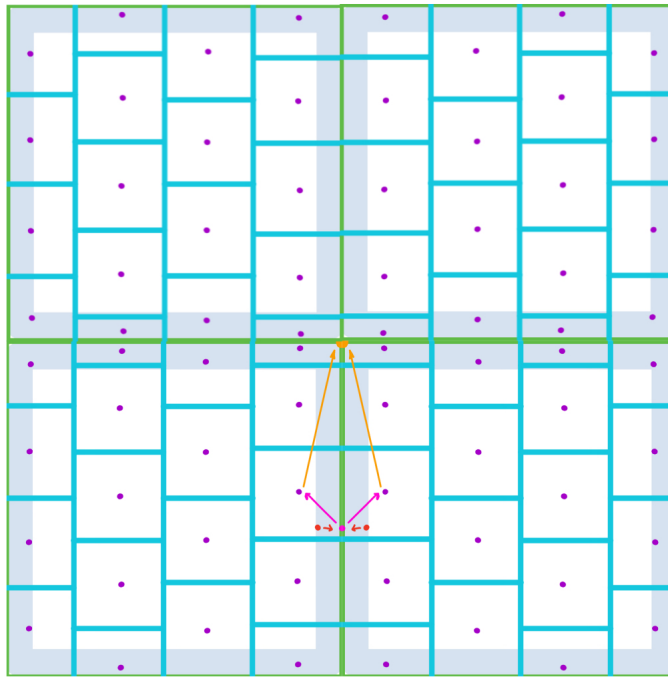


Figure 5: The construction of a rounding scheme f'' on \mathbb{R}^2 from a rounding scheme f' on the box $[0, 1]^2$, which was illustrated in Figure 4. The definition of f' is reflected across the sides of the box to fill out \mathbb{R}^2 . Points in the moats of each box have similar fates as their reflections.

either $s_i = 1$ and one with $s_i = -1$ (but both with the same value of $e_i \in \{0, 1\}$).³ We will show that the output $f''(x)$ is independent of the choice we make.

2. Let $e = (e_1, \dots, e_d) \in [0, 1]^d$.
3. For each $i \in [d]$, set $y_i = r_i + s_i f'(e)_i$.
4. Set $f''(x) = (y_1, \dots, y_d)$.

The fact that $f''(x)$ is well-defined, regardless of the non-unique decompositions when x_i is boolean follows from the facts that (a) the vector e is independent of how those choices are made (already noted above), and (b) when $e_i \in \{0, 1\}$, we always have $f'(e)_i = e_i$ (property shown earlier about f'), so $y_i = r_i + s_i f'(e)_i = r_i + s_i e_i = x_i$, regardless of whether we chose to use $s_i = 1$ or $s_i = -1$.

We can now analyze the guarantees this f'' provides. For every $x \in \mathbb{R}^d$, since $|s_i| = 1$ for all i we get

$$\|f''(x) - x\|_\infty = \|f'(e) - e\|_\infty \leq 1 + \frac{\tau}{2}$$

recalling the radius of f' established earlier. Next, consider any ℓ_∞ ball B of radius at most $\tau/2$. We claim that $|f''(B)| = |f'(B')|$ for an ℓ_∞ ball $B' \subseteq B$ that is entirely contained within a single unit hypercube whose corners are in \mathbb{Z}^d , and thus $|f''(B')| \leq k$ by the guarantees of f' . The reason is that if $x \in \mathbb{R}^d$ is within ℓ_∞ distance $\tau/2$ from a face F of a unit hypercube, $f''(x) = f''(x')$, where x' is the projection of x to F . Thus we can remove portions of B that are on the opposite side of a face from its center without changing $f(B)$. (More formally, if we write $B = [a_1, b_1] \times [a_2, b_2] \times \dots \times [a_d, b_d]$, then for any dimension i where there is an integer c_i strictly between a_i and b_i , we can replace the interval $[a_i, b_i]$ with the shorter of $[a_i, c_i]$ and $[c_i, b_i]$ without changing $f(B)$.)

Therefore, f'' is a $(k, (\tau/2)/(2(1 + \tau/2)))$ -deterministic rounding scheme of radius $1 + \tau/2$. \square

Acknowledgments

We thank Mark Bun for pointing out the connections to recent work on replicability.

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³Specifically: if x_i is an even integer, then (r_i, s_i, e_i) could be either $(x_i, 1, 0)$ or $(x_i, -1, 0)$. If x_i is an odd integer, then the two options are $(x_i - 1, 1, 1)$ and $(x_i + 1, -1, 1)$.

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A Omitted proof: entropy lower bound for $d = 1$

In this appendix, we provide the proof of Lemma 1.1, restated below:

Lemma A.1. *For any $\alpha < \frac{n}{2}$ and $\beta < 1/2$, any (α, β) -accurate ε -DP mechanism M for binary counts must have $H(M) \geq 1 - \frac{\varepsilon}{2 \ln 2}$.*

Proof. Assume that $M: \{0, 1\}^n \rightarrow \mathbb{R}$ is ε -DP, and that, for every database $x \in \{0, 1\}^n$,

$$\Pr[|M(x) - \text{sum}(x)| \leq \alpha] \geq 1 - \beta.$$

Define \widetilde{M} as the mechanism obtained by rounding M to the nearest multiple of 2α . Then \widetilde{M} is ε -DP, takes values in $\mathcal{Y}_\alpha := \{0, 2\alpha, 4\alpha, \dots, 2\alpha/\lceil 2\alpha \rceil\}$, and

$$\Pr[|\widetilde{M}(x) - \text{sum}(x)| \leq 2\alpha] \geq 1 - \beta$$

for every $x \in \{0, 1\}^n$. Moreover, $H(\widetilde{M}) \leq H(M)$ by the post-processing property of entropy, and $\Pr[\widetilde{M}(0^n) = 0] \geq 1 - \beta$, $\Pr[\widetilde{M}(1^n) = 2\alpha/\lceil 2\alpha \rceil] \geq 1 - \beta$.

Assume, by contradiction, that $H(\widetilde{M}) = \max_x H(\widetilde{M}(x)) \leq 1 - p$ for some $p > p(\varepsilon)$, with

$$p(\varepsilon) := 1 - \frac{\ln(1 + e^{-\varepsilon})}{\ln 2} \leq \frac{\varepsilon}{2 \ln 2}.$$

where the last inequality follows from $e^{-\varepsilon} > 1 - \varepsilon$. Note, for future use, that $1 + e^{-\varepsilon} = 2^{1-p(\varepsilon)}$.

This implies that $H_\infty(\widetilde{M}(x)) \leq 1 - p$ for every x , i.e., for every x , that there exists $y_x \in \mathcal{Y}_\alpha$ such that

$$\Pr[\widetilde{M}(x) = y_x] \geq \frac{1}{2^{1-p}} \geq \frac{1}{2} + \frac{\ln 2}{2} p$$

(in particular, as $\beta < 1/2$ we get $y_{0^n} = 0$, $y_{1^n} = 2\alpha/\lceil 2\alpha \rceil$). Now, for any two adjacent $x \sim x'$,

$$\Pr[\widetilde{M}(x') = y_x] \geq e^{-\varepsilon} \Pr[\widetilde{M}(x) = y_x] \geq \frac{1}{e^\varepsilon 2^{1-p}}$$

but also $\Pr[\widetilde{M}(x') = y_{x'}] \geq \frac{1}{2^{1-p}}$. Then,

$$\Pr[\widetilde{M}(x') = y_x] + \Pr[\widetilde{M}(x') = y_{x'}] \geq \frac{1}{e^\varepsilon 2^{1-p}} + \frac{1}{2^{1-p}} > \frac{1}{e^\varepsilon 2^{1-p(\varepsilon)}} + \frac{1}{2^{1-p(\varepsilon)}} = 1$$

which implies $y_x = y_{x'}$. It follows that

$$0 = y_{0^n} = y_{0^{n-1}1} = \dots = y_{01^{n-1}} = 2\alpha/\lceil 2\alpha \rceil > 0$$

a contradiction. □