Error Estimation of Practical Convolution Discrete Gaussian Sampling

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Abstract. Discrete Gaussian Sampling is a fundamental tool in lattice cryptography which has been used in digital signatures, identity-based encryption, attribute-based encryption, zero-knowledge proof and fully homomorphic cryptosystem. How to obtain integers under discrete Gaussian distribution more accurately and more efficiently with a more easily implementable procedure is a core problem in discrete Gaussian Sampling. In 2010, Peikert first formulated a convolution theorem for sampling discrete Gaussian and demonstrated its theoretical soundness. Several improved and more practical versions of convolution based sampling have been proposed recently. In this paper, we improve the error estimation of convolution discrete Gaussian sampling by considering different types of errors (including some types that are missing from previous work) and expanding the theoretical result into a practical analysis. Our result provides much more accurate error bounds which are tightly matched by our experiments. Furthermore, we analyze two existing practical convolution sampling schemes under our framework. We observed that their sets of parameters need to be modified in order to achieve their preset goals. These goals can be met using the suggested parameters based on our estimation results and our experiments show the consistence as well. In this paper, we also prove some improved inequalities for discrete Gaussian measure.

Key words: Discrete Gaussian Sampling, convolution theorem, lattice, error estimation

1 Introduction

In recent years, research in lattice-based cryptography has attracted considerable attention. This is mainly because mathematical and computational properties of lattices provide basis for advanced schemes, such as digital signatures, identity-based and attribute-based encryption, zero-knowledge proof and fully...
homomorphic schemes, and some of the lattice-based cryptosystems are likely
to be effective against quantum computing attacks in the future. Many of these
lattice-based schemes rely on a polynomial-time algorithm which samples from
a discrete Gaussian distribution over a lattice. Thus discrete Gaussian sampling
is one of the fundamental tools of lattice cryptography.

Discrete Gaussian over lattices has been well studied in mathematics [1, 2]
and becomes an exceedingly useful analytical tool in discussing the computa-
tional complexity of lattice problems [3, 4, 11]. A discrete Gaussian sampling
algorithm takes a basis of the lattice $\Lambda$, a vector $c \in \mathbb{R}^n$, and a width parameter
$s > 0$ as inputs, and outputs a vector $v$ that obeys the distribution $D_{\Lambda + c, s}$ which
assigns a probability proportional to $e^{-\pi \|v - c\|^2 / s^2}$. Two of the most influential
discrete Gaussian sampling algorithms are Babai’s nearest-plane algorithm [5]
and the sampling algorithm of Gentry, Peikert and Vaikuntanathan [9]. Babai’s
algorithm was proposed in 1986 and Gentry, Peikert and Vaikuntanathan im-
proved it by replacing the deterministic rounding process in each iteration by
a probabilistic rounding process which is determined by its distance from the
target point [5]. The work [9] also provided an analysis of the sample distribution
using smoothing parameter of Micciancio and Regev [6], in terms of statistical
distance. A further improvement and extension of the sampling algorithm of
[9] was obtained by Peikert [12] in 2010, where a parallelizable Gaussian sam-
pling algorithm is established based the famous convolution theorem of discrete
Gaussian as well as its theoretical bound. The convolution theorem of discrete
Gaussian allows the generation of a sample with relatively large standard devia-
tion $s$ by combining results of different samples with small standard deviation $s'$. 
This technique greatly improves the efficiency for sampling with large standard
deviation. Many practical improvements about Gaussian sampling have been
made based on the convolution theorem. For example, Pöppelmann, Ducas and
Güneysu proposed a highly efficient lattice-based signatures on reconfigurable
hardware in 2014 [13] and Micciancio and Walter provided a generic Gaussian
sampling algorithm with high efficiency and constant-time in 2017 [8]. Improve-
ments have been reported in recent work [10, 14], where results of [8] were further
utilized and expanded.

The error estimation of convolution theorem of discrete Gaussian sampling
is one of the key issues in employing convolution theorem of discrete Gaussian
sampling. Peikert [12] gave a theoretical error estimation as $2\varepsilon$ ($\varepsilon \leq 1/2$ is
bounded by smoothing parameter ) without consideration about floating-point
errors and truncation errors. Pöppelmann, Ducas and Güneysu [13] adapted
Peikert’s analysis by scaling the standard deviation $s'$ of one of the base sam-
pers by a factor of 11 and provided an error estimation as $32\varepsilon^2$ which is still a
theoretical result without consideration about floating-point errors and trunca-
tion errors. Micciancio and Walter [8] made a more practical analysis about error
estimation of convolution theorem by involving floating-point errors and using a novel notion of “max-log” distance. However, there seems to be a problem without considering truncation errors which might result in a bigger deviation.

In this paper, we concentrate on the practical error estimation of convolution theorem of discrete Gaussian sampling. By considering the floating-point errors and truncation errors, we provide a more accurate practical bound for convolution theorem. More specifically, we combine Peikert’s theoretical result with the analysis of floating-point errors and truncation errors and present our estimation under several different distances (divergences). Our extensive experiments agree very well with our estimation results. Furthermore, we use these new error estimation results to analyse the sampling schemes proposed in [8, 13] and provide suggested parameters under which their intended goals can be achieved. Our experiments show a tight match with our theoretical bounds. The experiments also indicate that convolution results from the existing work may have larger error range and fail to be within their preset error bounds if their original parameters are used and the truncation error is missing from the consideration. This paper also contains some improved inequalities concerning discrete Gaussian measure.

The rest of the paper is organized as follows. In section 2, we introduce some background about lattice, discrete Gaussian sampling, as well as error estimation results for convolution theorem from [8, 12, 13]. Our practical estimation and its analysis are presented in section 3. In section 4, we describe experiment results and discuss applications of our work. Finally, a conclusion is given in section 5.

2 Preliminaries

2.1 Error Estimation

Statistical Distance. Statistical distance is defined as the sum of absolute errors, let \( P \) and \( Q \) be two distributions over a common countable set \( S \), the statistical distance between distributions \( P \) and \( Q \), denoted as \( \Delta_{SD} \), is:

\[
\Delta_{SD}(P, Q) = \frac{1}{2} \sum_{x \in S} |P(x) - Q(x)|
\]

Relative Distance. Relative distance is defined as the maximum ratio between absolute error and corresponding probability, let \( P \) and \( Q \) be two distributions over a common countable set \( S \), the relative distance, denoted as \( \Delta_{RE} \) between distributions \( P \) and \( Q \), is:

\[
\Delta_{RE}(P, Q) = \max_{x \in S} \delta_{RE}(P(x), Q(x))
\]

where \( \delta_{RE}(P(x), Q(x)) = \frac{|P(x) - Q(x)|}{P(x)} \).
Kullback-Leibler Divergence. Let $P$ and $Q$ be two distributions over a common countable set $\Omega$, and let $S \subset \Omega$ be the strict support of $P$ ($P(i) > 0$ iff $i \in S$). The Kullback-Leibler divergence, denoted as $\Delta_{KL}$ of $Q$ from $P$, is defined as:

$$\Delta_{KL}(P, Q) = \sum_{x \in S} \ln \frac{P(x)}{Q(x)} P(x)$$

where $\ln(x/0) = +\infty$ for any $x > 0$.

Max-log Distance. This metric is first introduced in [8]. Given two distributions $P$ and $Q$ over a common countable set $S$, their max-log distance $\Delta_{ML}$ is defined as:

$$\Delta_{ML}(P, Q) = \max_{x \in S} \delta_{ML}(P(x), Q(x))$$

where $\delta_{ML}(P(x), Q(x)) = |\ln(P(x)) - \ln(Q(x))|$.

Relationship between Closeness Metrics. For a real number $x$ and its $p$-bit approximation $\tilde{x}$ which stores the $p$ most significant bits of $x$ in binary, we have:

$$\delta_{RE}(x, \tilde{x}) < 2^{-p+1}$$

A relation that links statistical distance and $\Delta_{KL}$ is described by the following Pinsker’s inequality:

$$\Delta_{KL}(P, Q) \geq 2\Delta_{SD}^2(P, Q).$$

For $\Delta_{KL}$ and $\Delta_{RE}$, the inequality

$$\Delta_{KL}(P, Q) \leq 2\Delta_{RE}^2(P, Q)$$

was proved in [13] under the condition that $\Delta_{RE}(P, Q) < 1/4$. Actually, this argument is a special case of a general result: assume that for any $i \in S$, there exists some $\delta(i) \in (0, 1/4)$ such that $|P(x) - Q(x)| \leq \delta(x)P(x)$, then $\Delta_{KL}(P, Q) \leq 2\sum_{x \in S} \delta^2(x)P(x)$ holds. The relationship between $\Delta_{KL}$ and $\Delta_{RE}$ follows by setting $\delta(i) = \Delta_{RE}(P, Q)$.

Recently in [8], the above relation was further improved to

$$\Delta_{KL}(P, Q) \leq (8/9)\Delta_{RE}^2(P, Q).$$

In fact, [8] established a more general inequality $\Delta_{KL}(P, Q) \leq \frac{\Delta_{RE}^2(P, Q)}{2(1-\Delta_{RE}(P, Q))^2}$ for the case $\Delta_{RE}(P, Q) < 1$.

\[5\] When we store an infinite-bit real number $x = 2^k \sum_{i=1}^{+\infty} x_i 2^{-i}$ as a $p$-most-significant-bit real number $\tilde{x} = 2^k \sum_{i=1}^{p} x_i 2^{-i}$ where $k$ is a scaler that ensures $x_1 = 1$ and $x_i \in \{0, 1\}$ for all $i > 1$, the relative error $\mu = |\tilde{x} - x|/\tilde{x} = 2^k \sum_{i=p+1}^{+\infty} x_i 2^{-i}/(2^k \sum_{i=1}^{p} x_i 2^{-i}) < 2^{-p}/2^{-1} = 2^{-p+1}$. 
Lemma 4.2 of [8] sets up a relation between $\Delta_{ML}$ and $\Delta_{RE}$. We shall prove a slightly more precise inequality for these two quantities. It should be pointed out that we assume that $P$ and $Q$ share exactly the same strict support $S$. This is always true if the condition $\Delta_{RE}(P,Q) < 1$ holds.

**Lemma 2.1** If $\Delta_{RE}(P,Q) < 1$, then

$$\left|\Delta_{ML}(P,Q) - \Delta_{RE}(P,Q)\right| \leq \frac{\Delta_{RE}^2(P,Q)}{2(1 - \Delta_{RE}(P,Q))}.$$ 

**Proof.** Note that for $|t| < 1$, we have $\ln(1-t) = |t + \frac{t^2}{2} + \frac{t^3}{3} + \cdots|$. For $x \in S$, we set $t_x = \frac{P(x) - Q(x)}{P(x)}$. On the one hand, we have

$$|\ln \frac{Q(x)}{P(x)}| = |\ln(1 - t_x)| = |t_x + \frac{t_x^2}{2} + \frac{t_x^3}{3} + \cdots| \leq |t_x| + \frac{|t_x|^2}{2} + \frac{|t_x|^3}{3} + \cdots \leq \Delta_{RE}(P,Q) + \frac{\Delta_{RE}^2(P,Q)}{2} + \frac{\Delta_{RE}^3(P,Q)}{3} + \cdots \leq \Delta_{RE}(P,Q) + \frac{\Delta_{RE}^2(P,Q)}{2(1 - \Delta_{RE}(P,Q))}.$$ 

This gives $\Delta_{ML}(P,Q) \leq \Delta_{RE}(P,Q) + \frac{\Delta_{RE}^2(P,Q)}{2(1 - \Delta_{RE}(P,Q))}$.

On the other hand, $|\ln \frac{Q(x)}{P(x)}| = |\ln(1 - t_x)| \geq |t_x| - \frac{|t_x|^2}{2} + \frac{|t_x|^3}{3} + \cdots$. So

$$|t_x| \leq \left|\ln \frac{Q(x)}{P(x)}\right| + \left|\frac{t_x^2}{2} + \frac{t_x^3}{3} + \cdots\right| \leq \max_{x \in S} \left|\ln \frac{Q(x)}{P(x)}\right| + \frac{\Delta_{RE}^2(P,Q)}{2} + \frac{\Delta_{RE}^3(P,Q)}{3} + \cdots \leq \Delta_{ML}(P,Q) + \frac{\Delta_{RE}^2(P,Q)}{2(1 - \Delta_{RE}(P,Q))}.$$ 

This yields $\Delta_{RE}(P,Q) \leq \Delta_{ML}(P,Q) + \frac{\Delta_{RE}^2(P,Q)}{2(1 - \Delta_{RE}(P,Q))}$ and the lemma is proved. 

It should be pointed out that the result of the lemma is also true if we use $\delta_{RE}$ and $\delta_{ML}$.

For distribution $P_i$ and $Q_i$ over support $\prod_i S_i$, [8] also proved that if $\Delta_{ML}(P_i|a_i,Q_i|a_i) \leq 1/3$ for all $i$ and $a_i \in \prod_{j<i} S_j$, then

$$\Delta_{SD}((P_i)_i, (Q_i)_i) \leq \|\max_{a_i} \Delta_{ML}(P_i|a_i,Q_i|a_i)_i\|_2 \quad (1)$$
2.2 Discrete Gaussian Sampling

Given $x \in \mathbb{R}^n$ and a countable set $A \subset \mathbb{R}^n$, we define the Gaussian function $\rho_{s,c}(x) = e^{-\pi \|x - c\|^2 / s^2}$ and Gaussian sum $\rho_{s,c}(A) = \sum_{x \in A} \rho_{s,c}(x)$, then $Pr(x) = \rho_{s,c}(x) / \rho_{s,c}(A)$ gives a discrete (Gaussian) probability distribution on $A$ which we call $D_{A,c,s}$. The subindexes $c$ or/and $s$ are omitted if $c = 0$ or/and $s = 1$. Gaussian function can be defined in terms of a positive definite matrix instead of $s$.

The insight-conveying concept of smoothing parameter of Micciancio and Regev [6] for an $n$-dimensional lattice $\Lambda$ is with respect to an $\varepsilon > 0$ and given by $\eta_\varepsilon(\Lambda) = \min\{r : \rho_{1/r}(\Lambda^\ast) \leq 1 + \varepsilon\}$. One of the bounds given in [6] states $\eta_\varepsilon(\Lambda) \leq \sqrt{\ln(2n(1 + 1/\varepsilon)) / \pi} \cdot \lambda_n(\Lambda)$.

For the special case of $\Lambda = \mathbb{Z}$, we have $\eta_\varepsilon(\mathbb{Z}) \leq \sqrt{\ln 2(1 + 1/\varepsilon)} / \pi$.

This, together with the fact that $2e^{-\pi \eta_\varepsilon(\mathbb{Z})^2} < \rho_{1/\eta_\varepsilon(\mathbb{Z})}(\mathbb{Z} \setminus \{0\}) \leq \varepsilon$, yields

$$2e^{-\pi \eta_\varepsilon(\mathbb{Z})^2} < \rho_{1/\eta_\varepsilon(\mathbb{Z})}(\mathbb{Z} \setminus \{0\}) < e^\pi(\eta_\varepsilon(\mathbb{Z}))^2 - 2.

We shall assume that $\eta_\varepsilon(\mathbb{Z}) \geq 1$ since $\varepsilon$ is small. Note that $\rho(\mathbb{Z}) < 1.086435$, it is thus meaningful to choose $\varepsilon < 0.086$ in the rest of our discussion.

Next, we will prove a little tighter tail bound about discrete Gaussian probability which improves Lemma 4.1 of [9]. To this end, we also need to develop a slightly more precise estimation over Banaszczyk lemma [2] for the case of $\mathbb{Z}$.

**Lemma 2.2** Let $s, t$ be positive numbers such that $ts \geq 1$ and $c \in [0, 1)$. We have
d

1. $\sum_{k \in \mathbb{Z}, |k - c| \geq ts} \rho_s(k - c) \leq 2e^{-\pi t^2} \left(1 + \frac{e^{-\frac{2\pi t}{2}}}{2} (\rho_s(\mathbb{Z}) - 1)\right). \tag{2}$

2. If $s \geq \eta_\varepsilon(\mathbb{Z})$, then

$$\sum_{x \in \mathbb{Z}, |x - c| \geq ts} Pr_{x \sim D_{\mathbb{Z},c,s}}(x) \leq 2e^{-\pi t^2} \cdot \frac{1 + \varepsilon}{1 - \varepsilon} \left(1 + \frac{e^{-\frac{2\pi t}{2}}}{2} (\rho_s(\mathbb{Z}) - 1) / \rho_s(\mathbb{Z})\right). \tag{3}$$

**Remark 2.3** 1. We include a proof of the lemma in the appendix.

2. We remark that the proof of equation (2) can be easily extended to get an alternative proof of Banaszczyk lemma (Lemma 2.4 in [2]) for a general lattice $L \subset \mathbb{R}^n$. 
3. Our new bound (2) improves the original bound $2e^{-\pi t^2} \rho_s(\mathbb{Z})$ to $Ce^{-\pi t^2} \rho_s(\mathbb{Z})$ with
$$ C = \frac{2}{\rho_s(\mathbb{Z})} + e^{-\pi t^2} \left( 1 - \frac{1}{\rho_s(\mathbb{Z})} \right). $$
Obviously under the natural condition $s \geq 1$ we have that $C \leq 2^6$. This $C$ can be much smaller. For example, in our later application, we will choose $s = 34, t = 6$, so $C < 0.38$.

### 2.3 Convolution Theorem and its Improvements

In 2010, a convolution theorem for discrete Gaussian was formulated and proved by Peikert [12] which utilizes smoothing parameter. The convolution theorem states

**Theorem 2.4 (Convolution Theorem [12])** Let $\Sigma_1, \Sigma_2 > 0$ be positive definite matrices and set $\Sigma = \Sigma_1 + \Sigma_2$ and $\Sigma^{-1} = \Sigma_1^{-1} + \Sigma_2^{-1}$. Let $\Lambda_1, \Lambda_2$ be lattices such that $\sqrt{\Sigma_1} \geq \eta_\varepsilon(\Lambda_1)$ and $\sqrt{\Sigma_2} \geq \eta_\varepsilon(\Lambda_2)$ for some positive $\varepsilon \leq 1/2$, and let $c_1, c_2 \in \mathbb{R}^n$ be arbitrary. Choose $x_2 \leftarrow D_{\Lambda_1 + c_2, \sqrt{\Sigma_2}}$ and $x_1 \leftarrow x_2 + D_{\Lambda_1 + c_1 - x_2, \sqrt{\Sigma_1}}$. If $\tilde{D}_{c_1 + c_2, \sqrt{\Sigma}}$ is the distribution of $x_1$, then

$$ \delta_{RE}(Pr_{\tilde{D}_{c_1+c_2,\sqrt{\Sigma}}}[x = \tilde{x}], Pr_{D_{\Lambda_1+c_1,\sqrt{\Sigma}}}[x = \tilde{x}]) \leq \frac{1 + \varepsilon}{1 - \varepsilon} - 1. $$

This convolution theorem was strengthened by Micciancio and Peikert in 2013 (Theorem 3.3 of [7]). We observe that the proof in [7] can be modified so that an improved version of Theorem 3.3 of [7] can be stated. For a vector $\mathbf{z} \in \mathbb{Z}^m$, we denote $z_{\text{max}}$ and $z_{\text{min}}$ to be the largest and smallest components (in absolute values) of $\mathbf{z}$ respectively, then our form of the theorem is:

**Theorem 2.5** Let $\Lambda$ be an $n$-dimensional lattice, $\mathbf{z} \in \mathbb{Z}^m$ a nonzero integer vector, $\mathbf{s} \in \mathbb{R}^m$ with $s_i \geq \sqrt{z_{\text{max}}^2 + z_{\text{min}}^2} \eta_\varepsilon(\mathbb{Z})$ for all $i \leq m$ and $c_i + \Lambda$ arbitrary cosets. Let $\mathbf{y}_i$ be independent samples from $D_{c_i + \Lambda, s_i}$, respectively. Let $\mathbf{y} = \sum z_i \mathbf{c}_i + \gcd(\mathbf{z}) \Lambda$ and $\mathbf{s} = \sqrt{\sum_i (z_i s_i)^2}$. Then $\tilde{D}_Y, s$, the distribution of $\mathbf{y} = \sum z_i \mathbf{y}_i$, is close to $D_Y, s$. More precisely,

$$ \delta_{RE}(Pr_{\tilde{D}_Y, s}[x = \tilde{x}], Pr_{D_Y, s}[x = \tilde{x}]) \leq \frac{1 + \varepsilon}{1 - \varepsilon} - 1. $$

**Remark.** We note that the assumption of Theorem 3.3 of [7] was $s_i \geq \sqrt{2} \sqrt{\mathbf{z}} \cdot \eta_\varepsilon(\mathbb{Z})$. Our version is more efficient as $\sqrt{z_{\text{max}}^2 + z_{\text{min}}^2} \leq \sqrt{2} \sqrt{\mathbf{z}} \cdot \eta_\varepsilon(\mathbb{Z})$. Notice that in applications, one often requires $\gcd(\mathbf{z}) = 1$, so $z_{\text{max}} > z_{\text{min}}$ and hence $\sqrt{z_{\text{max}}^2 + z_{\text{min}}^2} < \sqrt{2} \sqrt{\mathbf{z}} \cdot \eta_\varepsilon(\mathbb{Z})$. The proof just modifies the last part of that given in [7] and we include that part in the appendix.

\footnote{Note that by the Poisson Summation formula we get $s < \rho_s(\mathbb{Z}) < s + \frac{2 \sqrt{\pi} \varepsilon}{1 - e^{-\pi t^2}}$.}
Poppellmann, Ducas and Guneysu considered one-dimensional case in [13]. Using $\Delta_{KL}$ instead of $\Delta_{SD}$ and with one lattice being sampled to be $k\mathbb{Z}$, their improved convolution theorem states:

**Theorem 2.6 (Convolution Theorem [13])** Let $x_1 \leftarrow D_{\mathbb{Z},s_1}$, $x_2 \leftarrow D_{k\mathbb{Z},s_2}$ for some positive reals $s_1, s_2$, and let $s_3^{-2} = s_1^{-2} + s_2^{-2}$ and $s_3^2 = s_1^2 + s_2^2$. For any $\varepsilon \in (0, 1/2)$ if $s_1 \geq \eta_e(k\mathbb{Z})$ and $s_3 \geq \eta_e(k\mathbb{Z})$, to the distribution of $x = x_1 + x_2$, denoted as $D_x$, is close to $D_{\mathbb{Z},s}$ under KL-divergence:

$$\Delta_{KL}(D_x, D_{\mathbb{Z},s}) \leq 2(1 - (\frac{1 + \varepsilon}{1 - \varepsilon})^2).$$

Another useful bound in studying error estimation of convolution theorem is also proposed in [8] which describes errors when continuously using approximated output results as inputs of the next round.

**Theorem 2.7** Let $\Delta$ be a useful or efficient metric. Let $A^P$ be an algorithm querying a distribution ensemble $P_\theta$ at most $q$ times. Then:

$$\Delta(A^Q, R) \leq \Delta(A^P, R) + q \cdot \Delta(P_\theta, Q_\theta)$$

for any distribution $R$ and any ensemble $Q_\theta$.

Micciancio and Walter are the first to analyze error estimation of convolution discrete Gaussian sampling using the metric $\Delta_{ML}$ by combining equation (1), theorem 2.4, theorem 2.5, and theorem 2.7. Their result is also the first practical refinement of convolution theorem that takes float-point errors into account. The following two corollaries from [8] give error estimation under max-log distance.

**Corollary 2.8** (Corollary 4.1 of [8]) Let $z \in \mathbb{Z}^m$ be a nonzero integer vector with $\gcd(z) = 1$ and $s \in \mathbb{R}^m$ with $s_i \geq \sqrt{2\|z\|_\infty \eta_e(z)}$ for all $i \leq m$. Let $y_i$ be independent samples from $\tilde{D}_{\mathbb{Z},s_i}$, respectively, with $\Delta_{ML}(D_{\mathbb{Z},s_i}, \tilde{D}_{\mathbb{Z},s_i}) \leq \mu_i$ for all $i$. Let $\tilde{D}_{\mathbb{Z},s}$ be the distribution of $y = \sum z_i y_i$ and $s^2 = \sum s_i^2$. Then $\Delta_{ML}(D_{\mathbb{Z},s}, \tilde{D}_{\mathbb{Z},s}) \lesssim 2\varepsilon + \sum_i \mu_i$.

**Remark.** The assumption of $s_i \geq \sqrt{2\|z\|_\infty \eta_e(z)}$ can be replaced by $s_i \geq \sqrt{2\max z_i^2 + \min z_i^2 \eta_e(z)}$ according to Theorem 2.5.

**Corollary 2.9** (Corollary 4.2 of [8]) Let $s_1, s_2 > 0$ with $s^2 = s_1^2 + s_2^2$ and $s_3^{-2} = s_1^{-2} + s_2^{-2}$. Let $A = k\mathbb{Z}$ be a copy of the integer lattice $\mathbb{Z}$ scaled by a constant $K$. For any $c_1$ and $c_2 \in \mathbb{R}$, denote the distribution of $x_1 \leftarrow x_2 + \tilde{D}_{c_1, x_2, z, s_1}$, where $x_2 \leftarrow \tilde{D}_{c_2, x_2, s_2}$, by $\tilde{D}_{c_1, c_2, z, s_1, s_2}$. If $s_1 \geq \eta_e(\mathbb{Z})$, $s_3 \geq \eta_e(A) = K\eta_e(\mathbb{Z})$, $\Delta_{ML}(D_{c_2, x_2, s_2}, \tilde{D}_{c_2, x_2, s_2}) \leq \mu_1$ and $\Delta_{ML}(D_{c_1, c_2, z, s_1, s_2}, \tilde{D}_{c_1, c_2, z, s_1, s_2}) \leq \mu_2$ for any $c \in \mathbb{R}$, then $\Delta_{ML}(D_{c_1, c_2, z, s_1, s_2}, \tilde{D}_{c_1, c_2, z, s_1, s_2}) \lesssim 4\varepsilon + \mu_1 + \mu_2$. 
3 Our Refinement of Practical Convolution Theorem

In this section, we consider convolution discrete Gaussian sampling. We will use the relaxed version of Convolution Theorem (Theorem 2.5) for dealing with two random variables, and analyse three types of errors, namely, convolution errors, truncation errors, as well as float-point errors. The effectiveness of convolutions are evaluated by statistical distance, KL-divergence, relative difference and max-log distance. We will use the tail bound from Lemma 2.2 to control truncation errors. For a real number \( t > 1 \), we denote \( \varepsilon_t = \rho_1(t) - 1 = 2 \sum_{i=1}^{\infty} e^{-\pi^2 i^2} \in (2e^{-\pi^2}, \frac{2e^{-\pi^2}}{1-e^{-\pi^2}}) \). We will use \( \varepsilon_t \) to control the truncation error with respect to \( t \), it can be verified that \( \varepsilon_t < 0.086463 \) for all \( t > 1 \).

**Notations.** To simplify our presentation, we shall use the following notations in our discussion. Let \( a, b \) be positive integers and \( s_1, t \) positive real numbers, we denote \( \eta = \sqrt{a^2 + b^2}, \psi = \sqrt{a^2 + b^2 - 2a} \) and \( \omega = 1 - \frac{n}{\psi t} \).

**Theorem 3.1** Let \( a > b \in \mathbb{Z} \) be nonzero integers with \( \gcd(a, b) = 1 \) and \( s \in \mathbb{R}^2 \) with \( s_1 = s_2 \geq \sqrt{a^2 + b^2} \). Let \( x_i \in [-ts_1, ts_1] \) be independent samples from \( D_{Z, s} \), respectively, with float-point error \( \mu_i \leq \mu \) for \( i = 1, 2 \). Let \( \tilde{D}_{Z, s} \) be the distribution of \( x = ax_1 + bx_2 \in S = [-ts, ts] \) where \( s = \sqrt{a^2 s_1^2 + b^2 s_2^2} \). Then

\[
\begin{align*}
\Delta_{SD}(\tilde{D}_{Z, s}, D_{Z, s}) &\leq C_1 \varepsilon_t + \mu + \varepsilon + O(\varepsilon^2 + \mu \varepsilon + \varepsilon_t \varepsilon + \varepsilon_1 \mu), \\
\Delta_{RE}(\tilde{D}_{Z, s}, D_{Z, s}) &\leq C_3 \varepsilon_t^2 \varepsilon^2 + 2 \mu + O(\varepsilon_t^2 \psi^2 + \mu \varepsilon + \varepsilon_1^2 \varepsilon + \varepsilon_1^2 \mu), \\
\Delta_{ML}(\tilde{D}_{Z, s}, D_{Z, s}) &\leq C_2 \varepsilon_t \varepsilon^2 \psi^2 + 2 \mu + O(\varepsilon_t \varepsilon^2 \psi^2 + \mu^2 + \varepsilon^2 + \mu \varepsilon + \varepsilon_1 \varepsilon + \varepsilon_1 \mu), \\
\Delta_{KL}(\tilde{D}_{Z, s}, D_{Z, s}) &\leq (2C_1 + C_4) \varepsilon_t + 2 \mu + O(\varepsilon^2 + \mu^2 + \varepsilon^3 + \mu \varepsilon + \varepsilon_1 \varepsilon + \varepsilon_1 \mu).
\end{align*}
\]

Especially when \( t = \eta_t(Z) \) and \( \varepsilon_t = \varepsilon \)

\[
\begin{align*}
\Delta_{SD}(\tilde{D}_{Z, s}, D_{Z, s}) &\leq (C_1 + 1) \varepsilon + \mu + O(\varepsilon^2 + \mu \varepsilon), \\
\Delta_{RE}(\tilde{D}_{Z, s}, D_{Z, s}) &\leq C_3 \varepsilon_t^2 \varepsilon^2 + 2 \mu + O(\varepsilon^2 + \varepsilon_1 \varepsilon^2 \mu), \\
\Delta_{ML}(\tilde{D}_{Z, s}, D_{Z, s}) &\leq C_2 \varepsilon_t \varepsilon^2 \psi^2 + 2 \mu + O(\varepsilon^2 \psi^2 + \mu^2 + \varepsilon^2 \psi^2 \mu), \\
\Delta_{KL}(\tilde{D}_{Z, s}, D_{Z, s}) &\leq (2C_1 + C_4) \varepsilon + 2 \mu + O(\varepsilon^2 + \mu^2 + \varepsilon \mu).
\end{align*}
\]

where

\[
C_1 = \frac{1 - \frac{1}{e^{\frac{2\pi t}{s_1}}}}{s_1} + \frac{1}{2} e^{-\frac{2\pi t}{s_1}}, \quad C_3 = \frac{2}{(1 - e^{-\frac{2\pi t}{s_1}}) (1 + e^{-2\pi t} (1 + e^{-4\pi t}))}, \quad \text{and}
\]

\[
C_4 = \frac{1 - \frac{1}{e^{\frac{2\pi t}{s}}}}{s} + \frac{1}{2} e^{-\frac{2\pi t}{s}}.
\]

\footnote{It is noted that our discussion can be extended to the case of \( s_1 \neq s_2 \). We choose \( s_1 = s_2 = 1 \) for the purpose of simplifying our discussion. This is also a very common set used in practice.}
We would like to remark that $C_1, C_3, C_4$ are considered as constants because the parameters of convolution theorem are selected as $s_1 = s_2 \geq \sqrt{a^2 + b^2} \etae(Z) \gg 1, t \geq \etae(Z) \gg 1$. It is obvious that $C_1, C_4 \in (0, 1)$ and $C_1 = O(e^{-2\pi t/s_1}), C_4 = O(e^{-2\pi t/s})$. We also have $\varepsilon_t = O(e^{-2\pi t^2}) \leq \varepsilon = O(e^{-2\pi t^2})$ and $\mu \leq 2^{-p+1}$ ($p \in [53, 200]$), note that $e^{-2\pi t^2} \leq e^{-2\pi t^2} \leq e^{-2\pi t} \leq e^{-2\pi t/s} \leq e^{-2\pi t/s_1}$ (i.e. when takes $s_1 = 34, t = \etae(Z) = 6, \varepsilon_t = \varepsilon \approx 2^{-160}$ and $C_1 \geq \varepsilon^{1/(ts_1)} \approx 2^{-0.78}$ and there are similar cases for $C_3$ and $C_4$). So $C_1, C_3, C_4$ can be viewed as constants that do not affect the analysis of $\varepsilon_t, \varepsilon$ and $\mu$.

We would also like to remark that our result is quite different from the existing ones, even compared with the practical result of [8]. It is noted that the relationships between $\Delta_{ML}$ and other metrics are presented in [8], but the influence of truncation error, which acts as a dominant term in computing $\Delta_{ML}$, seems to be ignored.

Our analysis of practical convolution theorem can be divided into three parts by the nature of errors, i.e., convolution errors, float-point errors and truncation errors. Details of our analysis will be given in the following subsections. Our version of convolution theorem (Theorem 2.5) will be used.

### 3.1 Error Analysis–Proof of Theorem 3.1

We start the analysis by considering two base samplers which samples $x_1 \leftarrow \tilde{D}_{c_1,s_1}$ and $x_2 \leftarrow \tilde{D}_{c_2,s_2}$ respectively. As the practical precision as well as the set of $x_1, x_2$ cannot be infinite, there exists both truncation errors and float-point errors for base samplers. Without loss of generality, we assume $c = c_1 = c_2 = 0, s_1 = s_2$. The truncation ranges for $x_1$ and $x_2$ are denoted by $S_1 = [-ts_1, ts_1]$ and $S_2 = [-ts_2, ts_2]$ respectively. As mentioned earlier, we set $\varepsilon_t = 2 \sum_{i=1}^{+\infty} e^{-\pi t^2}$ to be the truncation error and we know that $\varepsilon_t < 0.086463$ for all $t > 1$. Denote float-point errors as $\mu_1, \mu_2$ with $\mu_1 \leq \mu_2 \leq \mu$. We first treat truncation errors:

$$Pr_{\tilde{D}_{c_1}}(x = x_1) = \frac{\rho_{s_1}(x_1)}{\sum_{x \in S_1} \rho_{s_1}(x)}$$

$$Pr_{\tilde{D}_{c_2}}(x = x_1) = \frac{\rho_{s_1}(x_1)}{\sum_{x \in S_2} \rho_{s_1}(x)}$$

From Lemma 2.2 and the fact that $\rho_{s_1}(Z) > s_1$ we get

$$\sum_{x_1 \in S_1 \atop |x_1| \geq \sqrt{s_1}} \rho_{s_1}(x) \leq 2e^{-\pi t^2} \left( 1 + \frac{1}{2} e^{-\frac{2\pi t}{s_1}} (\rho_{s_1}(Z) - 1) \right) \leq \varepsilon_t \left( 1 + \frac{1}{2} e^{-\frac{2\pi t}{s_1}} (\rho_{s_1}(Z) - 1) \right)$$

$$\leq \varepsilon_t \left( 1 + \frac{1}{2} e^{-\frac{2\pi t}{s_1}} + \frac{1}{2} e^{-\frac{2\pi t}{s_1}} \right) \rho_{s_1}(Z) = C_1 \cdot \varepsilon_t \rho_{s_1}(Z)$$
where \( C_1 = \frac{1 - e^{-\frac{3\pi^2}{s_1}}}{s_1} + \frac{1}{2} e^{-\frac{2\pi^2}{s_1}}. \)

From the fact that \( \rho_s(Z) < s_1 + \frac{2s_1 e^{-\pi^2}}{1-e^{-3\pi^2}} \) and \( \varepsilon_t \in (2e^{-\pi^2}, 2e^{-\pi^2}) \), we get

\[
\sum_{x_1 \in S} \rho_{s_1}(x) \geq \frac{2e^{-\pi^2}}{1-e^{-\frac{2\pi^2}{s_1}}} \geq \varepsilon_t \frac{1 - e^{-3\pi^2}}{1 - e^{-\frac{3\pi^2}{s_1}}}
\]

\[
\geq \varepsilon_t \left( \frac{1 - e^{-3\pi^2}}{s_1 + 2s_1 e^{-\pi^2}} \right) \rho_{s_1}(Z) = C_2 \cdot \varepsilon_t \rho_{s_1}(Z)
\]

where \( C_2 = \frac{1 - e^{-3\pi^2}}{s_1 + 2s_1 e^{-\pi^2}}. \)

These yield that for all \( x_1 \in S_1 \)

\[
\frac{\Pr_{D_{s_1}}(x = x_1)}{1 - C_2 \varepsilon_t} \leq \Pr_{\tilde{D}_{s_1}}(x = x_1) \leq \frac{\Pr_{D_{s_1}}(x = x_1)}{1 - C_1 \varepsilon_t}
\]

Since the probabilities of base samplers are stored with finite precision \( p \) which may introduce relative errors as large as \( \mu \leq 2^{-p+1} \), for a base sampler which samples \( x_1 \leftarrow \tilde{D}_{s_1} \) (or \( x_2 \leftarrow \tilde{D}_{s_2} \)), we have

\[
\frac{\Pr_{D_{s_1}}(x = x_1)}{1 - C_2 \varepsilon_t} \leq (1 - \mu, 1 + \mu] \cdot \Pr_{\tilde{D}_{s_1}}(x = x_1) \leq \frac{\Pr_{D_{s_1}}(x = x_1)}{1 - C_1 \varepsilon_t}
\]

\[
\frac{\Pr_{D_{s_1}}(x = x_1)}{1 - C_2 \varepsilon_t + \mu + O(\varepsilon_t \mu)} \leq \Pr_{\tilde{D}_{s_1}}(x = x_1) \leq \frac{\Pr_{D_{s_1}}(x = x_1)}{1 - C_1 \varepsilon_t - \mu + O(\varepsilon_t \mu)}
\]

As \( C_1 > C_2 \), the relative error is bounded by:

\[
\delta_{RE}(\Pr_{D_{s_1}}(x = x_1), \Pr_{\tilde{D}_{s_1}}(x = x_1)) \leq C_1 \varepsilon_t + \mu + O(\varepsilon_t \mu)
\]

Next, let us analyze the joint distribution of the two independent base samplers. Recall that we set \( s_1 = s_2 \) and \( c = c_1 = c_2 = 0 \), and \( S_1 = [-ts_1, ts_1], S_2 = [-ts_2, ts_2], S = [-ts, ts] \) with \( s = \sqrt{a_1^2 s_1^2 + b_2^2 s_2^2} \).

The Convolution Theorem (Theorem 2.5) proves that

\[
\delta_{RE}(\Pr_{\tilde{D}_{Y,s}[x = \tilde{x}], \Pr_{D_{Y,s}}(x = \tilde{x})}) \leq \frac{1 + \varepsilon}{1 - \varepsilon} - 1.
\]

It should be noted that Theorem 2.5 applies to the ideal situation where we can obtain all possibilities with neither truncation errors nor float-point errors, thus for all \( x_c \in S = [-ts, ts], \Pr_{\tilde{D}_{Y,s}}(x = x_c) = \sum_{x_1, x_2} \varepsilon_{x_1} \varepsilon_{x_2} \Pr_{D_{s_1}}(x = x_1) \cdot \Pr_{D_{s_2}}(x = x_2) \). As a result, we have
where \((1 + a(x_c)) \in \left[\frac{1 - \rho}{\rho}, \frac{1 + \rho}{\rho}\right]\) for all \(x_c \in \mathbb{Z}\). On the other hand, we know the probability of convolution of two base samples is given by

\[
Pr_{\tilde{D}_s}(x = x_c) = \sum_{x \in S_1, y \in S_2 \atop x_c = ax_1 + bx_2} Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2)
\]

According to the previous analysis about relative error of base samplers, it is clear that

\[
Pr_{\tilde{D}_s}(x = x_c) = C_t \cdot \sum_{x \in S_1, y \in S_2 \atop x_c = ax_1 + bx_2} Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2)
\]

for some \(C_t \in \left[\frac{1}{(1 - \rho_1 + \rho_2)}, \frac{1}{(1 - \rho_1 + \rho_2)}\right]\), where \(C_1, C_2\) as previously defined. Reorganizing this, we get

\[
Pr_{\tilde{D}_s}(x = x_c) = C_t \cdot \sum_{x \in S_1, y \in S_2 \atop x_c = ax_1 + bx_2} Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2)
\]

\[
= C_t \left( \sum_{(x_1, x_2) \in \mathbb{Z}^2 \atop x_c = ax_1 + bx_2} Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2) - \sum_{(x_1, x_2) \in \mathbb{Z}^2 \atop x_c = ax_1 + bx_2} Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2) \right)
\]

\[
= C_t \cdot (1 - b(x_c)) \cdot \sum_{(x_1, x_2) \in \mathbb{Z}^2 \atop x_c = ax_1 + bx_2} Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2)
\]

\[
= C_t \cdot (1 - b(x_c)) \cdot Pr_{\tilde{D}_s}(x = x_c)
\]

\[
= g(x_c) \cdot Pr_{\tilde{D}_s}(x = x_c)
\]

where \(g(x_c) = C_t \cdot \frac{1 - b(x_c)}{1 + a(x_c)}, \) with \(b(x_c) = \frac{\beta(x_c)}{\alpha(x_c)} = \frac{\sum_{(x_1, x_2) \in \mathbb{Z}^2 \atop x_c = ax_1 + bx_2} Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2)}{\sum_{(x_1, x_2) \in \mathbb{Z}^2 \atop x_c = ax_1 + bx_2} Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2)} \).

Now we shall analyse \(b(x_c)\). Given \(x_c\), we denote \(\ell_{x_c}\) the line defined by the equation \(x_c = ax_1 + bx_2\) in the \((x_1, x_2)\)-plane. We are concerned with the integral point \((x_1, x_2) \in \mathbb{Z}^2\) on the line \(\ell_{x_c}\). Note that

\[
Pr_{\tilde{D}_s}(x = x_1) \cdot Pr_{\tilde{D}_s}(x = x_2) = \frac{(e^{-\pi/\rho^2}(x_1^2 + x_2^2))}{(\rho_{\tilde{D}_s}(\mathbb{Z}))^2} = \frac{1}{\rho_{\tilde{D}_s}(\mathbb{Z})} e^{-\pi x_1^2 + x_2^2}.
\]
$x = ax_1 + bx_2$ in the plane of $(x_1, x_2)$, the Horizontal Axis is for $x_1$ and the Vertical Axis for $x_2$.

So we can connect the convolution probabilities with the distances from the origin of the $(x_1, x_2)$-plane, as it is shown in Fig 1.

Since $\gcd(a, b) = 1$, we may assume $a > b$ without loss of generality. By the extended Euclidean algorithm, there are positive integers $u < b, v < a$ such that

$$au - bv = 1.$$ 

Let $ST_0 = \{k(b, -a) : k \in \mathbb{Z}\}$ denote the set of integral solutions of $ax_1 + bx_2 = 0$. Then the set of integral solutions of $\ell_{xc} : ax_1 + bx_2 = xc$ is

$$ST_{xc} = xc(u, -v) + ST_0.$$ 

This means that a point in $ST_x$ is of the form : $(xcu + kb, -xcv - ka)$.

The point on $\ell_{xc}$ that is closest to the origin is

$$P = \left(\frac{axc}{a^2 + b^2}, \frac{bxc}{a^2 + b^2}\right) = (xcu + \xi b, -xcv - \xi a)$$

with $\xi = -\frac{ub + va}{a^2 + b^2} xc$. So the two possible shortest vectors in $ST_{xc}$ are

$$P_0 = (xcu + \lfloor \xi \rfloor b, -xcv - \lfloor \xi \rfloor a)$$

and

$$P_1 = (xcu + \lceil \xi \rceil b, -xcv - \lceil \xi \rceil a).$$
Consider a vector \((x_u + kb, -x_v - ka) \in ST_x\). Its norm relates the norms of \(P_0, P_1\) through the following:\(^8\)\(^9\)
\[
\| (x_u + kb, -x_v - ka) \|^2 = \left\{ \begin{array}{ll} |P_0|^2 + (i^2 - 2i(\xi - [\xi])), & \text{if } i = k + [\xi], \\ |P_1|^2 + (i^2 + 2i([\xi] - \xi)), & \text{if } i = k - [\xi]. \end{array} \right.
\]
(5)

The relation (5) will be used in deriving explicit formulas of \(\alpha(x_c)\) and \(\beta(x_c)\). These formulas allow us to establish a key estimation for the relative convolution error. More precisely, this estimation states

**Lemma 3.2** If \(s_1 t \geq \frac{\sqrt{\alpha^2 + \beta^2}}{\psi}\),
\[
b(x_c) = \frac{\beta(x_c)}{\alpha(x_c)} \leq C_3 e^{-\pi \omega^2 \psi^2 t^2}.
\]

The constants appearing in the lemma have been defined previously, they are \(\eta = \frac{\sqrt{\alpha^2 + \beta^2}}{s_1}, \psi = \frac{\sqrt{\alpha^2 + \beta^2}}{b}, \omega = 1 - \frac{s_1}{\psi}, \text{ and } C_3 = \left(\frac{1}{1-e^{-\pi \omega^2 \psi^2 t^2}}\right)^2\).

We include a proof of the lemma in the appendix due to space limitations.

According to Lemma 3.2, we see that
\[
g(x_c) = C_t \frac{1 - b(x_c)}{1 + a(x_c)}
\]
\[
\geq \frac{1}{(1 - C_2 \varepsilon_t + \mu)^2(1 - 2\varepsilon)(1 - C_3 e^{-\pi \omega^2 \psi^2 t^2})}
\]
\[
\geq \frac{1}{(1 - C_2 \varepsilon_t + \mu)^2(1 - 2\varepsilon)(1 - C_3 \omega^2 \psi^2)}
\]
\[
= 1 - C_3 \varepsilon_t^2 \omega^2 - 2\mu - 2\varepsilon + O(\varepsilon_t^1 + \omega^2 \psi^2) + O(\varepsilon_t \omega^2 \psi^2) + O(\varepsilon_t^2 \omega^2 \psi^2) + O(\mu) + O(\varepsilon_t)
\]

To analysis \(\Delta_{RE}\), we have
\[
\Delta_{RE}(D_{x,s}, D_{x,s}) = \max_{x \in S} \delta_{RE}(Pr_{D_x}(x), Pr_{D_x}(x))
\]
\[
= \max_{x \in S} \frac{|Pr_{D_x}(x) - Pr_{D_x}(x)|}{Pr_{D_x}(x)}
\]
\[
= \max_{x \in S} |g(x) - 1|
\]
\[
\leq C_3 \varepsilon_t^2 \omega^2 + 2\mu + 2\varepsilon + O(\varepsilon_t^1 + \omega^2 \psi^2) + O(\varepsilon_t \omega^2 \psi^2) + O(\varepsilon_t^2 \omega^2 \psi^2) + O(\mu) + O(\varepsilon_t).
\]

---

\(^8\) Here we just verify the second relation of (5), and the other is similar. \(\|(x_u + kb, -x_v - ka)\|^2 - ||P_1||^2 = (k - [\xi])(2x_eab + 2x_eva) + (k^2 - ||\xi||^2)(a^2 + b^2) = (a^2 + b^2)(k - [\xi])(2x_eab + 2x_eva) = (a^2 + b^2)i(-2\xi + i + 2[\xi]) = (a^2 + b^2)i(-2\xi + i - 2[\xi])\).

\(^9\) It should be noted that the result of (5) is obtained under the condition \(s_1 = s_2\), for the case when \(s_1 \neq s_2\), a similar result can also be derived with a small difference as \(\xi = \frac{\xi^2 k + k + \xi}{\xi^2 a + x^2 b - x_e}\).
And from lemma 2.1, we also have:

$$\left| \Delta_{ML}(\tilde{D}_{Z,s}, D_{Z,s}) - \Delta_{RE}(\tilde{D}_{Z,s}, D_{Z,s}) \right| \leq \frac{\Delta_{RE}^2(\tilde{D}_{Z,s}, D_{Z,s})}{2(1 - \Delta_{RE}(\tilde{D}_{Z,s}, D_{Z,s}))}.$$ 

So:

$$\Delta_{ML}(\tilde{D}_{Z,s}, D_{Z,s}) \leq \Delta_{RE}(\tilde{D}_{Z,s}, D_{Z,s}) \cdot \left(1 + \frac{1}{2} \Delta_{RE}^2(\tilde{D}_{Z,s}, D_{Z,s}) + \Delta_{RE}^3(\tilde{D}_{Z,s}, D_{Z,s})\right)$$

$$= C_3 \varepsilon^2 \psi^2 + 2\mu + 2\varepsilon + O(\varepsilon^2 \psi^2 + \mu^2 + \varepsilon^2 + \mu \varepsilon + \varepsilon \psi^2 + \mu \varepsilon).$$

It is seen that the truncations in the base samplers bring an extra error for the joint distribution after convolution. More specifically, the extra error is negligible when $x$ is close to the center, but it acts as the dominant term when $x$ is close to the edges. This error has a profound effect in computing max-like divergences, such as $\Delta_{ML}$ and $\Delta_{RE}$, however, when considering sum-like divergences, such as $\Delta_{SD}$ and $\Delta_{KL}$, it contributes little because the corresponding probability is very small. So we use a general bound $P_{\tilde{D}_s}(x) \leq (1 + 2C_1 \varepsilon + 2\mu + 2\varepsilon + O(\varepsilon^2 + \mu \varepsilon + \varepsilon \psi^2)) \cdot P_{D_s}(x)$ (obtained by ignoring $b(x_c)$) to make following analysis about $\Delta_{SD}, \Delta_{KL}$:

$$\Delta_{SD}(\tilde{D}_{Z,s}, D_{Z,s}) = \frac{1}{2} \sum_{x \in S} |P_{\tilde{D}_s}(x) - P_{D_s}(x)|$$

$$\leq \frac{1}{2} \cdot \left(2C_1 \varepsilon + 2\mu + 2\varepsilon + O(\varepsilon^2 + \mu \varepsilon + \varepsilon \psi^2)\right) \sum_{x \in S} P_{D_s}(x)$$

$$\leq \frac{1}{2} \cdot \left(2C_1 \varepsilon + 2\mu + 2\varepsilon + O(\varepsilon^2 + \mu \varepsilon + \varepsilon \psi^2 + \mu \varepsilon)\right)$$

$$= C_1 \varepsilon + \mu + \varepsilon + O(\varepsilon^2 + \mu \varepsilon + \varepsilon \psi^2 + \mu \varepsilon).$$

For $\Delta_{KL}$:

$$\Delta_{KL}(\tilde{D}_{Z,s}, D_{Z,s}) = \sum_{x \in S} \ln \left(\frac{P_{\tilde{D}_s}(x)}{P_{D_s}(x)}\right) \cdot P_{\tilde{D}_s}(x)$$
Let \( Pr_{\hat{D}_s}(x) = (1 + c(x))Pr_{D_s}(x) \) where \( |c(x)| \leq 2C_1\epsilon_t + 2\mu + 2\varepsilon + O(\varepsilon_t^2 + \mu \varepsilon + \varepsilon_t\varepsilon + \varepsilon_t\mu) \), we have:

\[
\Delta_{K\ell}(\hat{D}_{Z_s}, D_{Z_s}) \\
= \sum_{x \in S} \ln \left( 1 + c(x) \right) \cdot (1 + c(x))Pr_{D_s}(x) \\
= \sum_{x \in S} \left( c(x) - \frac{1}{2}c^2(x) + O(c^2(x)) \right) \cdot (1 + c(x))Pr_{D_s}(x) \\
= \sum_{x \in S} \left( c(x) + \frac{1}{2}c^2(x) + O(c^2(x)) \right) \cdot Pr_{D_s}(x) \\
\leq \sum_{x \in S} c(x)Pr_{D_s}(x) + \frac{1}{2} \left( 2C_1\epsilon_t + 2\mu + 2\varepsilon + O(\varepsilon_t^2 + \mu \varepsilon + \varepsilon_t\varepsilon + \varepsilon_t\mu) \right)^2 \sum_{x \in S} Pr_{D_s}(x) \\
+ O \left( (2C_1\epsilon_t + 2\mu + 2\varepsilon)^3 \right)
\]

It is also noted that, according to Lemma 2.2:

\[
\sum_{x \in S} Pr_{D_s}(x) = \sum_{x \in S} Pr_{D_s}(x) - \sum_{x \notin S} Pr_{D_s}(x) \geq 1 - \epsilon_t \cdot \frac{1 + \frac{2n\mu}{l} (\rho_s(Z) - 1)}{1 - \epsilon_t}
\]

According to an early analysis of Equation (4), \( \sum_{x_1 \in S_1} Pr_{\hat{D}_{s_1}}(x_1) \leq 1 + C_1\epsilon_t + \mu \) \( \left( \sum_{x_2 \in S_2} Pr_{\hat{D}_{s_2}}(x_2) \leq 1 + C_1\epsilon_t + \mu \right)^{10} \), we have:

\[
\sum_{x \in S} Pr_{\hat{D}_s}(x) = \sum_{x \in S} \left( 1 + c(x) \right) Pr_{D_s}(x) \\
= \sum_{x \in S} Pr_{D_s}(x) + \sum_{x \in S} c(x)Pr_{D_s}(x)
\]

\(^{10}\) According to the definition, it is natural to know that \( \sum_{x \in S} Pr_{\hat{D}_s}(x) \leq 1 + \mu \) with float-point error \( \mu \). It should be noted that this error can not be fixed effectively by normalization. For example, let \( \mu = 2^{-p+1}, Pr_1 = \sum_{l=1}^{p+1} 2^{-l} = 2^{-p+1}, Pr_2 = \sum_{l=p+2}^{\infty} 2^{-l}(l > 2(p + 1)) \), we have \( Pr_1 + Pr_2 = 1 \). And when we storage them with their \( p \)-most-significant bits as \( Pr_1, Pr_2, Pr_1 = 1, Pr_2 = 2^{-p+1} \), then \( Pr_1 + Pr_2 \leq 1 + \mu \). This case remains unchanged for \( Pr_1', Pr_2' \) which are computed after normalization where \( Pr_1' = \frac{Pr_1}{Pr_1 + Pr_2}, Pr_2' = \frac{Pr_2}{Pr_1 + Pr_2} \).
And
\[
\sum_{x \in S} Pr_{D_s}(x) = \sum_{x_1 \in S_1, x_2 \in S_2} Pr_{D_{s_1}}(x_1) \cdot Pr_{D_{s_2}}(x_2) = \sum_{x_1 \in S_1, x_2 \in S_2} Pr_{D_{s_1}}(x_1) \cdot Pr_{D_{s_2}}(x_2)
\]
\[
\leq \sum_{x_1 \in S_1, x_2 \in S_2} Pr_{D_{s_1}}(x_1) \cdot Pr_{D_{s_2}}(x_2)
\]
\[
\leq 1 + 2\mu + 2C_1\varepsilon_t + O(\mu^2) + O(\varepsilon_t^2) + O(\mu \varepsilon_t).
\]

Therefore,
\[
\sum_{x \in S} c(x)Pr_{D_s}(x) = \sum_{x \in S} Pr_{D_s}(x) - \sum_{x \in S} Pr_{D_s}(x)
\]
\[
\leq 2\mu + 2C_1\varepsilon_t + \varepsilon_t \cdot \frac{1 + \varepsilon}{1 - \varepsilon} (1 + \frac{2\mu}{2\rho_s(Z) - 1}) + O(\mu^2 + \varepsilon_t^2 + \mu \varepsilon_t)
\]
\[
\leq (2C_1 + C_4)\varepsilon_t + 2\mu + O(\mu^2 + \varepsilon_t^2 + \mu \varepsilon_t + \varepsilon_t \varepsilon).
\]

where \(C_4 = \frac{1 - \frac{e^{-2\mu}}{s} + \frac{1}{2}e^{-2\mu}}{s}\).

This yields
\[
\Delta_{KL}(\tilde{D}_{Z,s}, D_{Z,s})
\]
\[
\leq \sum_{x \in S} c(x)Pr_{D_s}(x) + \frac{1}{2} (2C_1\varepsilon_t + 2\mu + 2\varepsilon)^2 \sum_{x \in S} Pr_{D_s}(x) + O((2C_1\varepsilon_t + 2\mu + 2\varepsilon)^2)
\]
\[
\leq (2C_1 + C_4)\varepsilon_t + 2\mu + 2\varepsilon^2 + O(\varepsilon_t^2 + \mu^2 + \varepsilon_t^2 + \mu \varepsilon + \varepsilon_t \varepsilon + \varepsilon_t \mu).
\]

4 Experiment Results

In this section, we describe our experiments about the practical errors of convolution discrete Gaussian sampling, followed by an analysis about experiments results.

4.1 Convolution Errors, Truncation Errors and Float-point Errors

Our first experiment is to separately show the influences of convolution errors, truncation errors and float-point errors, more specifically, we choose \(s_1 = s_2\) and compute the probability distributions for \(x_1 \leftarrow D_{Z,s_1}\) and \(x_2 \leftarrow D_{Z,s_2}\) under different precisions where \(x_1 \in [-ts_1, ts_1], x_2 \in [-ts_2, ts_2]\). Then we compute the probability distribution of the variable \(\tilde{x} = ax_1 + bx_2\), denoted as \(\tilde{D}_{Z,s} = \sqrt{a^2 + b^2}\), and compare it with a pre-computed and much more accurate probability distribution for \(x \leftarrow D_{Z,s} = \sqrt{a^2 + b^2}\) (i.e the probability distribution is computed with a much larger precision and \(t\)) to get a result of output errors.
The detailed parameters are selected as \( s_1 = s_2 = 19.53\sqrt{2\pi} \), \( a = 11, b = 1 \), 
\[ s = \sqrt{a^2 s_1^2 + b^2 s_2^2}, \quad x_1 \in [-ts_1, ts_1], x_2 \in [-ts_2, ts_2], \]
the experiment is conducted with \( t \) varies from 3 to 8 and precision varies from 53 to 200. For the contrast probability distribution, the precision is selected as 500 and \( t = 10 \) which makes truncation errors and float-point errors as small as possible. An overview result is as followed in Table 1\(^{11} \), and we will make further analysis for \( \Delta_{SD} \) and \( \Delta_{KL} \):

We have bounded \( \Delta_{SD}, \Delta_{KL} \) as 
\[ \Delta_{SD} \leq C_1 \varepsilon_t + \mu + \varepsilon \quad \text{and} \quad \Delta_{KL} \leq (2C_1 + C_4)\varepsilon_t + 2\mu + 2e^2 \]
in Section 3, where \( \mu \leq 2^{-p+1} \). As the bound of \( \varepsilon \) is limited by 
\[ s_1 = s_2 \geq \sqrt{a^2 + b^2}\eta((Z) \] according to Theorem 3.1, we have:

\[
\eta((Z) \approx \frac{19.53\sqrt{2\pi}}{\sqrt{\pi^2 + 1^2}} \Rightarrow \varepsilon \leq 2^{-88.02}
\]

\[
\Delta_{SD}(\tilde{D}_{x,s}, D_{z,s}) \leq C_1 \varepsilon_t + \mu + 2^{-88.02}
\]

\[
\Delta_{KL}(\tilde{D}_{x,s}, D_{z,s}) \leq (2C_1 + C_4)\varepsilon_t + 2\mu + 2^{-175.05}
\]

When \( t = 3, 5, 7 \) separately, \( \varepsilon_t \leq 2^{-39.79}, 2^{-112.31}, 2^{-221.09} \), \( C_1 \varepsilon_t \leq 2^{-41.29}, 2^{-114.16}, 2^{-223.28} \) and \( (2C_1 + C_4)\varepsilon_t \leq 2^{-39.38}, 2^{-112.25}, 2^{-221.37} \) with precisions vary from 53 to 200 which indicates \( \mu \leq 2^{-54}, ..., 2^{-201} \), we have:

When \( t = 3 \):

\[
\Delta_{SD}(\tilde{D}_{x,s}, D_{z,s}) \leq 2^{-41.29}
\]

\[
\Delta_{KL}(\tilde{D}_{x,s}, D_{z,s}) \leq 2^{-39.38}
\]

When \( t = 5 \):

\[
\Delta_{SD}(\tilde{D}_{x,s}, D_{z,s}) \leq 2^{-88.02} + \mu
\]

\[
\Delta_{KL}(\tilde{D}_{x,s}, D_{z,s}) \leq 2^{-112.25} + 2\mu
\]

And when \( t = 7 \):

\[
\Delta_{SD}(\tilde{D}_{x,s}, D_{z,s}) \leq 2^{-88.02} + \mu
\]

\[
\Delta_{KL}(\tilde{D}_{x,s}, D_{z,s}) \leq 2^{-175.05} + 2\mu
\]

From Fig 2, we find our theoretical bounds for \( \Delta_{SD} \) and \( \Delta_{KL} \) fit well with practical results.

As for \( \Delta_{RE} \) and \( \Delta_{ML} \), we select following parameters to conduct experiments:
\[ s_1 = s_2 = 34, \quad a = 4, \quad b = 3, \quad s = \sqrt{a^2 s_1^2 + b^2 s_2^2}, \quad x_1 \in [-ts_1, ts_1], x_2 \in [-ts_2, ts_2], \]

\(^{11} \) Due to the space limit, Table 1 only lists about 0.6% of the total results, to obtain the complete results, one can access the public codes of our experiments from https://github.com/zhengzx/Gsample or run a program by oneself. It also should be noted that \( \Delta_{KL} \) and \( \Delta_{RE} \) are not symmetric metrics, and different input orders lead to different results, however, the difference is quite small, i.e. 
\[ |\log_2(\frac{\Delta_{KL}(\tilde{D}_{x,s}, D_{z,s})}{\Delta_{KL}(\tilde{D}_{x,s}, D_{z,s})})| \leq 1 \]
Table 1. Experiment1: Practical Errors with Different Precisions and $t$

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with $t$ varies from 3 to 8 and precisions varies from 53 to 200. For the contrast probability distribution, the precision is selected as 500 and $t = 10$ which makes
truncation errors and float-point errors as small as possible, and an overview of the result is shown in Table 2 and the details can be found in Fig 3. As we analysis $\Delta RE$ and $\Delta ML$ as:

$$\Delta ML(D_{Z,s}, \tilde{D}_{Z,s}) \approx \Delta RE(D_{Z,s}, \tilde{D}_{Z,s}) \leq C_3 \varepsilon_t \omega^2 \psi^2 + 2 \mu + 2 \varepsilon$$

where $\psi = (\sqrt{4^2 + 3^2} - 4)/3 \approx 0.3333, \omega \approx 0.9265, C_3 \approx 0.9466$.

As $C_3 \varepsilon_t \omega^2 \gg \max(2\mu, 2\varepsilon)$, our analysis indicates that the practical errors may not change with different precisions from 53 to 200. And it seems the experiment result fits our result well.

**Table 2.** Experiment 2: Practical Errors with Different Precisions and $t$

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<tr>
<th>t</th>
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<th>$\log_2(\Delta ML)$</th>
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<td>-13.52</td>
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**4.2 Application of Our Practical Bound**

We have established a new bound for convolution discrete Gaussian sampling which fits well with experiments. In this section, we use this bound to reanalyse
Gaussian sampling schemes using convolution discrete Gaussian theorem, such as the sampling schemes of Pöppelmann, Ducas and Güneysu as well as Micciancio and Walter, and try to give suggested modified parameters based on our analysis.

4.2.1 Revisit the Sampling Scheme of Pöppelmann, Ducas and Güneysu

In Pöppelmann, Ducas and Güneysu’s sampling scheme [13], the parameters are selected as: $s_1 = s_2 \approx 19.53 \cdot \sqrt{2\pi}, a = 11, b = 1, \eta_\epsilon(Z) \leq 3.860$, $t \approx 5.35$ to ensure $\varepsilon_t \leq 2^{-128}$ and precision is set to 72 with $\mu \leq 2^{-71}$ (in [13], a technique was used to store probabilities with different precisions vary from 16 to 72, here we take the fixed precision of 72 which leads to a smaller practical errors than using the original setting in [13]), the goal of the design in [13] is to ensure:

$$\Delta_{KL} \leq 2^{-128}$$

Now let us analyse if the scheme can achieve this goal, the convolution theorem demands for $s_1 = s_2 \geq \sqrt{a^2 + b^2}\eta_\epsilon(Z)$, $\varepsilon$ is bounded by:

$$\eta_\epsilon(Z) \approx \frac{19.53\sqrt{2\pi}}{\sqrt{11^2 + 1^2}} \Rightarrow \varepsilon \leq 2^{-88.02}$$

Thus:

$$\Delta_{KL}(D_{Z,s}, D_{Z,s}) \leq (2C_1 + C_4)\varepsilon_t + 2\mu + 2\varepsilon^2 \approx 2^{-70}$$

The experiment results shown in Fig 4 indicate that the error fits well with our estimation. To make the convolution of sampling to satisfy equation (6), one possible way with a minor modification is to set precision larger than 128. Our
analysis results a quite different upper bound from that in [13], and the difference may be caused by two reasons: the first is that the convolution theorem that used in [13] does not consider truncation errors which contributes significantly in estimating $\Delta_{RE}$, and thus $(1+\frac{\varepsilon}{\omega})^2 - 1$ seems fail to be the dominate term for bounding $\Delta_{RE}$. The second is that when choosing precisions (section 3.4 of [13]), the technique of [13] only ensures the $\Delta_{KL}$ of base sampler is smaller than $2^{-128}$ but whether this still holds for $\Delta_{KL}$ of the output after convolution is unknown.

To validate this analysis, we also make experiments with the suggested modification and the results, which are shown in Fig 4, are consist with our estimations.

![Figure 4. $\Delta_{KL}$ of Revised Parameters for [13]'s Scheme with Different Precisions](image)

### 4.2.2 Revisit the Sampling Scheme of Micciancio and Walter

In Micciancio and Walter’s sampling scheme, the parameters are selected iteratively, takes the example in [8]:

The parameters of the first round sampling, known as the base sampling, are selected as: $s_1 = s_2 = 34, a = \lfloor \sqrt{2^{2^{t-1}}} \rfloor = 4, b = \max(1, a-1) = 3, t = \eta(Z) = 6, \varepsilon_t = \varepsilon \leq 2^{-160}$ with precision set to 60 bits, and the goal of the design in [8] is to ensure:

$$\Delta_{ML} \leq 2^{-55} \tag{7}$$

However, based on our analysis:

$$\Delta_{ML}(D_{Z,s}, \tilde{D}_{Z,s}) \approx \Delta_{RE}(D_{Z,s}, \tilde{D}_{Z,s}) \leq C_3 \varepsilon_t^2 \omega^2 + 2\mu + 2\varepsilon$$

where $\omega \approx 0.9265, \psi = (\sqrt{4^2 + 3^2} - 4) / 3 \approx 0.3333, C_3 \approx 0.0632$. Thus we have:

$$\Delta_{ML}(D_{Z,s}, \tilde{D}_{Z,s}) \approx \Delta_{RE}(D_{Z,s}, \tilde{D}_{Z,s}) \leq 2^{-19.45}$$
The experiment results shown in Fig 5 seem to be consistent with our analysis. To make $\Delta_{ML}$ satisfying the original goal of (7), one should ask $\varepsilon_t \leq 2^{-538}$. This would require $t$ to be very large and also a very large corresponding precision, i.e. $t \geq 10.90$ and precision larger than 538 which seems to be not practical as both time and space complexities of using convolution theorem are proportional to the squares of $t$ and precision. Thus one possible way with the least modification is to take $\Delta_{KL} \leq 2^{-110}$ instead of $\Delta_{ML} \leq 2^{-55}$ as the goal and set the precision larger than 110.

The differences between our analyses and that in [8] are mainly caused by the following two reasons: the first is similar with the previous one where the convolution theorem that used in [8] does not consider about truncation errors which contributes significantly in estimating $\Delta_{RE}(\Delta_{ML})$. The second reason is concerning the lower bound of relative metrics such as $\Delta_{RE}$ and $\Delta_{ML}$. Although these metrics have a lower bound that can be as larger as $O(\sqrt{\Delta_{KL}})$, it is not easy to be reached. This leads to a situation that requiring $\Delta_{RE}$ or $\Delta_{ML}$ to be less than $2^{-k/2}$ is not easier (in fact much harder at most time) than requiring $\Delta_{KL}$ or $\Delta_{SD}$ less than $2^{-k}$.

To validate our suggested parameters, experiment results are followed in Fig 5 which support our analysis well.

Figure 5. $\Delta_{ML}$ and $\Delta_{KL}$ of Revised Parameters for [8]'s Scheme with Different Precisions

## 5 Conclusion

In this paper, we focus on the practical error estimation of convolution theorem of discrete Gaussian sampling. By bringing the floating-point errors and truncation errors in consideration, we are able to provide a more accurate practical
bound for convolution theorem. Extensive experiments have been conducted and the results highly agree with our derived bound. We revisit two previous practical convolution based sampling schemes under our new error estimation. It is observed that under the parameters originally proposed, their preset goals may not be achievable due to the absence of truncation error. Our bound suggests modified sets of parameters that ensure their goals to be met. Our experiments results also support the new sets of parameters.

References

Appendix I: Proof of Lemma 2.2

Note that
\[
\sum_{k \in \mathbb{Z}} \rho_s(k - c) = e^{-\pi t^2} \sum_{k \in \mathbb{Z} \mid k - c \geq ts} e^{-\pi \frac{(k-c)^2 - x^2}{s^2}} \\
= e^{-\pi t^2} \sum_{k \geq c+ts} e^{-\frac{\pi}{s^2}((k-c)-ts)((k-c)+ts)} \\
+ e^{-\pi t^2} \sum_{k \leq c-ts} e^{-\frac{\pi}{s^2}((k-c)-ts)((k-c)+ts)}.
\]

Since
\[
\sum_{k \geq c+ts} e^{-\frac{\pi}{s^2}((k-c)-ts)((k-c)+ts)} = \sum_{k \geq [c+ts]} e^{-\frac{\pi}{s^2}(k-(c+ts))^2} e^{-\frac{2\pi}{s^2}(k-(c+ts))t} \\
\leq 1 + e^{-\frac{2\pi}{s^2}} \sum_{k = [c+ts]+1}^{\infty} e^{-\frac{\pi}{s^2}(k-(c+ts))^2} \\
\leq 1 + e^{-\frac{2\pi}{s^2}} \sum_{k = 1}^{\infty} e^{-\frac{\pi}{s^2} k^2},
\]
and
\[
\sum_{k \leq c-ts} e^{-\frac{\pi}{s^2}((k-c)-ts)((k-c)+ts)} \leq \sum_{k \leq [c-ts]} e^{-\frac{\pi}{s^2}(k-(c-ts))^2} e^{-\frac{2\pi}{s^2}(k-(c-ts))t} \\
\leq 1 + e^{-\frac{2\pi}{s^2}} \sum_{k = [c-ts]-1}^{-\infty} e^{-\frac{\pi}{s^2}(k-(c-ts))^2} \\
\leq 1 + e^{-\frac{2\pi}{s^2}} \sum_{k = -1}^{-\infty} e^{-\pi \frac{k^2}{s^2}},
\]

So we get an improved Banaszczyk bound
\[
\sum_{|k-c| \geq ts} \rho_s(k - c) \leq 2e^{-\pi t^2} \left(1 + \frac{e^{-\frac{2\pi}{s^2}}}{2} (\rho_s(\mathbb{Z}) - 1)\right).
\]

□

Appendix II: Proof of Theorem 2.5

We just include the modification part here. Readers are referred to the proof Theorem 3.2 of [7] for necessary notations.
Proof. Our goal is to show that the result holds for a larger scope of $s_i$ where
\[ s_i \geq \sqrt{z_{\max}^2 + z_{\min}^2} \eta_{\varepsilon}(Z). \]

When bounding the smoothing parameter of $L$ in [7]:
\[ \eta(L) \leq \eta((S^t)^{-1} \cdot (Z \oplus A)) \leq \eta_{\varepsilon}(Z) \cdot \tilde{b}(Z) / \min(s_i) \]
where $Z = \mathbb{Z}^m \cap \ker(z^T) = \{ v \in \mathbb{Z}^m : \langle z, v \rangle = 0 \}$ and $\tilde{b}(A)$ represents the Gram-Schmidt minimum of a lattice $A$ where $\tilde{b}(A) = \min_{B} \|B\|$, $\|B\| = \max_i \|b_i\|$ and the minimum is taken over all bases $B$ of $A$.

Micciancio and Peikert bound $\tilde{b}(Z) \leq \min(\|z\|, \sqrt{2}\|z\|_\infty)$ because there exist a full-rank set of vectors $z_1 \cdot e_1 - z_j \cdot e_j \in Z$ where $z_1$ has the minimal $|z_1| \neq 0$ and $j \neq i \in [1, m]$. Among this set of vectors, we have $\max_{j \neq i} \| b_j \| = \sqrt{z_{\max}^2 + z_{\min}^2}$ where $\sqrt{z_{\max}^2 + z_{\min}^2} \leq \|z\|$ when $m = 2$ it takes equality and $\sqrt{z_{\max}^2 + z_{\min}^2} \leq \sqrt{2}\|z\|_\infty$ when $z_{\max} = z_{\min}$ it takes equality.

And by bounding $\tilde{b}(Z) \leq \sqrt{z_{\max}^2 + z_{\min}^2}$, we have $\eta(L) \leq \eta_{\varepsilon}(Z) \cdot \tilde{b}(Z) / \min(s_i) \leq \eta_{\varepsilon}(Z) \cdot \sqrt{z_{\max}^2 + z_{\min}^2} / \min(s_i)$. And for $s_i \geq \sqrt{z_{\max}^2 + z_{\min}^2} \eta_{\varepsilon}(A)$, it is seen that $\eta_{\varepsilon}(Z) \cdot \sqrt{z_{\max}^2 + z_{\min}^2} / \min(s_i) \leq 1$. \qed

Appendix III: Proof of Lemma 3.2
Recall that we use the following notations: $\eta = \sqrt{\eta_{\varepsilon}^2 + \eta^2}$, $\psi = \sqrt{\eta_{\varepsilon}^2 + \eta^2}$ and $\omega = 1 - \frac{\eta}{\psi}$. Our goal is to show that under the condition of $s_1 = s_2$ and $s_1 t \geq \sqrt{\eta_{\varepsilon}^2 + \eta^2}$, we have
\[ b(x_c) = \frac{\beta(x_c)}{\alpha(x_c)} \leq C e^{-\pi\omega^2 \psi^2 t^2}. \]
where $C = \frac{1}{(1-e^{-\pi(2\omega^2+\eta^2)})^{1/2}}$.

We first analyse $\alpha(x_c)$
\[ \alpha(x_c) = \frac{1}{\rho_2(\bar{Z})} \sum_{(x_1,x_2) \in S_{x_c}} e^{-\eta^2 x_1^2 + \eta^2 x_2^2}. \]

Note that $\xi = -\frac{\eta_{\varepsilon}^2 + \eta^2}{\eta^2} x_c$. By (5), we know that
\[ \sum_{k=|\xi|+1}^{\infty} e^{-\eta^2 ((2k^2 + \eta^2) x_c)^2} = e^{\eta^2 x_c^2} \sum_{i=1}^{\infty} e^{-\eta^2 (i^2 + 2i(|\xi| - \xi))}, \]
and
\[ \sum_{k=|\xi|-1}^{\infty} e^{-\eta^2 ((2k^2 + \eta^2) x_c)^2} = e^{\eta^2 x_c^2} \sum_{i=1}^{\infty} e^{-\eta^2 (i^2 + 2i(|\xi| - \xi))}. \]
Thus

\[
\alpha(x_c) = \begin{cases} 
\frac{1}{\mu_s^2(\mathbb{Z})} \left( e^{-\pi \|P_1\|^2/s_1^2} \sum_{i=0}^{\infty} e^{-\pi \eta^2 (i^2 + 2 i (\xi - \xi))} + e^{-\pi \|P_0\|^2/s_1^2} \sum_{i=0}^{\infty} e^{-\pi \eta^2 (i^2 + 2 i (\xi - \xi))} \right), & \text{if } \xi \notin \mathbb{Z}, \\
\frac{1}{\mu_s^2(\mathbb{Z})} \left( e^{-\pi \|P_1\|^2/s_1^2} + 2e^{-\pi \|P_0\|^2/s_1^2} \sum_{i=1}^{\infty} e^{-\pi \eta^2 i^2} \right), & \text{if } \xi \in \mathbb{Z}.
\end{cases}
\]

Let

\[
d_0 = e^{-\pi \eta^2 (1 + 2(\xi - \xi))} (1 + e^{-\pi \eta^2 (3 + 2(\xi - \xi))}), \\
d_1 = e^{-\pi \eta^2 (1 + 2(\xi - \xi))} (1 + e^{-\pi \eta^2 (3 + 2(\xi - \xi))}).
\]

We have

\[
1 + d_0 \leq \sum_{i=0}^{\infty} e^{-\pi \eta^2 (i^2 + 2 i (\xi - \xi))}, \\
1 + d_1 \leq \sum_{i=0}^{\infty} e^{-\pi \eta^2 (i^2 + 2 i (\xi - \xi))}.
\]

These yield an estimation of \(\alpha(x)\): If \(\xi \notin \mathbb{Z}\)

\[
\frac{1}{\mu_s^2(\mathbb{Z})} \left( e^{-\pi \|P_1\|^2/s_1^2} (1 + d_1) + e^{-\pi \|P_0\|^2/s_1^2} (1 + d_0) \right) \leq \alpha(x);
\]
if \(\xi \in \mathbb{Z}\)

\[
\frac{(1 + 2d_0) e^{-\pi \|P_1\|^2/s_1^2}}{\mu_s^2(\mathbb{Z})} \leq \alpha(x).
\]

And as for \(\beta(x_c)\), we have

\[
\beta(x_c) = \frac{1}{\mu_s^2(\mathbb{Z})} \sum_{\xi_1, \xi_2 \in S_{x_c}} e^{-\pi x_1^2 + x_2^2/s_1^2}.
\]

where \(|x_c| \leq \sqrt{a^2 + b^2 s_1 t} \).

Three cases shall be discussed separately:

1. \((a - b)s_1 t \leq x_c \leq \sqrt{a^2 + b^2 s_1 t} ;
2. -(a - b)s_1 t < x_c < (a - b)s_1 t ;
3. and \(-\sqrt{a^2 + b^2 s_1 t} \leq x_c \leq -(a - b)s_1 t \).
Case I: \((a - b)s_1 t \leq x_c \leq \sqrt{a^2 + b^2} s_1 t\).

In this case, condition \(|x_1| \geq s_1 t\) or \(|x_2| \geq s_1 t\) corresponds to \(k \leq \left\lfloor \frac{-s_1 t - x_c}{a} \right\rfloor\) or \(k \geq \left\lceil \frac{s_1 t - x_c}{b} \right\rceil\). So by (5),

\[
\beta(x_c) = \frac{1}{\rho^2_1(\mathbb{Z})} \left( \sum_{k=-\infty}^{\infty} e^{-\pi k^2 t^2} + \sum_{k=-\infty}^{\infty} e^{-\pi k^2 t^2} \right)
\]

\[
= \frac{1}{\rho^2_1(\mathbb{Z})} \left( e^{-\frac{\pi b^2 t^2}{4} - \sum_{i=1}^{\infty} e^{-\pi \eta^2 (t^2 - 2s(\zeta - i\xi))} \right) +
\]

\[
1 \frac{1}{\rho^2_1(\mathbb{Z})} \left( e^{-\frac{\pi b^2 t^2}{4} - \sum_{i=1}^{\infty} e^{-\pi \eta^2 (t^2 - 2s(\zeta + i\xi))} \right)
\]

Note that \((a - b)s_1 t \leq x_c \leq \sqrt{a^2 + b^2} s_1 t\), we see that

\[
\left\lfloor \frac{s_1 t - x_c u}{b} \right\rfloor - [\xi] \geq \frac{s_1 t - x_c u}{b} - \xi - 1 \geq \frac{\sqrt{a^2 + b^2} - a}{b \sqrt{a^2 + b^2}} s_1 t - 1
\]

Obviously, \(\frac{\sqrt{a^2 + b^2} - b}{a \sqrt{a^2 + b^2}} \geq \frac{\sqrt{a^2 + b^2} - a}{b \sqrt{a^2 + b^2}}\) as \(a > b > 0\), we get

\[
\left\lfloor \frac{-s_1 t - x_c u}{a} \right\rfloor - [\xi] \leq \frac{-s_1 t - x_c u}{a} - \xi + 1 \leq -\frac{\sqrt{a^2 + b^2} - b}{a \sqrt{a^2 + b^2}} s_1 t + 1 \leq -\frac{\sqrt{a^2 + b^2} - a}{b \sqrt{a^2 + b^2}} s_1 t - 1.
\]

Case III: \(-\sqrt{a^2 + b^2} s_1 t \leq x_c \leq -(a - b) s_1 t\).

In this case, condition \(|x_1| \geq s_1 t\) or \(|x_2| \geq s_1 t\) corresponds to \(k \leq \left\lfloor \frac{-s_1 t - x_c u}{b} \right\rfloor\). So similarly with Case I, we see that

\[
\left\lfloor \frac{s_1 t - x_c v}{a} \right\rfloor - [\xi] \geq \frac{s_1 t - x_c v}{a} - \xi - 1 \geq \frac{\sqrt{a^2 + b^2} - b}{a \sqrt{a^2 + b^2}} s_1 t - 1 \geq \frac{\sqrt{a^2 + b^2} - a}{b \sqrt{a^2 + b^2}} s_1 t - 1.
\]

Also

\[
\left\lfloor \frac{-s_1 t - x_c u}{b} \right\rfloor - [\xi] \leq \frac{-s_1 t - x_c u}{b} - \xi + 1 \leq -\frac{\sqrt{a^2 + b^2} - a}{b \sqrt{a^2 + b^2}} s_1 t - 1.
\]

Case II: \(-(a - b) s_1 t \leq x_c < (a - b) s_1 t\).
In this case, condition $|x_1| \geq s_1 t$ or $|x_2| \geq s_1 t$ corresponds to $k \leq \frac{-s_1 t - x_v}{a}$ or $k \geq \frac{s_1 t - x_v}{a}$. So by (5),

$$
\beta(x) = \frac{1}{\rho_2(x)} \left( \sum_{k=\frac{s_1 t - x_v}{a}}^{\infty} e^{-\frac{(x_1 + kh)^2}{2t^2}} e^{-\frac{2t}{2k} + \frac{x_2k^2}{2t^2}} + \sum_{k=-\infty}^{-\frac{s_1 t - x_v}{a}} e^{-\frac{(x_1 + kh)^2}{2t^2}} e^{-\frac{2t}{2k} + \frac{x_2k^2}{2t^2}} \right)
$$

$$
= \frac{1}{\rho_2(x)} \left( e^{-\frac{x_1^2}{2t^2}} \sum_{i=\frac{s_1 t - x_v}{a}}^{\infty} e^{-\pi \eta^2 (i^2 + 2i(\xi - \xi))} + e^{-\frac{x_1^2}{2t^2}} \sum_{i=-\infty}^{-\frac{s_1 t - x_v}{a}} e^{-\pi \eta^2 (i^2 - 2i(\xi - \xi))} \right)
$$

Obviously, $\frac{a^2 + 2b - ab}{a^2 + b^2} \geq \frac{\nu^2 + 2b - ab}{\nu^2 + b^2}$ as $a > b > 0$, we have

$$
\left[ \frac{s_1 t - x_v}{a} \right] - \left\lfloor \xi \right\rfloor \geq \frac{s_1 t - x_v}{a} - \xi - 1 \geq \frac{a^2 + 2b^2 - ab}{a(a^2 + b^2)} s_1 t - 1 \geq \frac{\sqrt{a^2 + b^2} - a}{b\sqrt{a^2 + b^2}} s_1 t - 1.
$$

and

$$
\left[ -\frac{s_1 t - x_v}{a} \right] - \left\lfloor \xi \right\rfloor \leq \frac{-s_1 t - x_v}{a} - \xi + 1 \leq -\frac{a^2 + 2b^2 - ab}{a(a^2 + b^2)} s_1 t + 1 \leq -\frac{\sqrt{a^2 + b^2} - a}{b\sqrt{a^2 + b^2}} s_1 t - 1.
$$

When $s_1 t \geq \frac{\nu^2 + 2b - ab}{\nu^2 + b^2}$, we have $\omega \geq 0$ and $\frac{\psi}{\eta} t - 1 \geq \frac{\omega \nu}{\eta} t$. As a result, for all $x_v \in [-\sqrt{a^2 + b^2} s_1 t, \sqrt{a^2 + b^2} s_1 t]$, we have

$$
\sum_{i=\frac{s_1 t - x_v}{a}}^{\infty} e^{-\pi \eta^2 (i^2 - 2i(\xi - \xi))} \leq D_0, \text{ and } \sum_{i=-\infty}^{-\frac{s_1 t - x_v}{a}} e^{-\pi \eta^2 (i^2 - 2i(\xi - \xi))} \leq D_0,
$$

where $D_0 = \frac{e^{-\pi \nu^2/2}}{1 - e^{-\pi \nu^2/2} + e^{-2\pi \nu^2/2}}$.

So

$$
\beta(x) \leq \frac{1}{\rho_2(x)} \left( e^{-\frac{x_1^2}{2t^2}} \sum_{i=\frac{s_1 t - x_v}{a}}^{\infty} e^{-\pi \eta^2 (i^2 + 2i(\xi - \xi))} + e^{-\frac{x_1^2}{2t^2}} \sum_{i=-\infty}^{-\frac{s_1 t - x_v}{a}} e^{-\pi \eta^2 (i^2 - 2i(\xi - \xi))} \right)
$$

$$
\leq \frac{1}{\rho_2(x)} D_0 \left( e^{-\frac{x_1^2}{2t^2}} + e^{-\frac{x_1^2}{2t^2}} \right)
$$
Thus when $\xi \in \mathbb{Z}$

\[
b(x_c) = \frac{\beta(x_c)}{\alpha(x_c)} \leq \frac{D_0 \left( e^{-\frac{1}{2}P_1^2}{\epsilon^2} + e^{-\frac{1}{2}P_0^2}{\epsilon^2} \right)}{e^{-\frac{1}{2}P_1^2}{\epsilon^2}(1 + 2d_0)}
\]

\[
= \frac{1}{(1 - e^{-\frac{1}{2}(2\omega_t \psi t + \eta^2))}(1 + 2e^{-\pi\eta^2}(1 + e^{-3\pi\eta^2}))} \leq D_1 e^{-\pi\omega \psi^2 t^2}
\]

where $D_1 = \frac{1 + e^{-\pi / s_1^2}}{1 - e^{-\frac{1}{2}(2\omega_t \psi t + \eta^2))}(1 + 2e^{-\pi\eta^2}(1 + e^{-3\pi\eta^2}))}$

And when $\xi \notin \mathbb{Z}$, assume $\|P_1\|^2 \geq \|P_0\|^2$ without loss of generality, we have

\[
b(x_c) = \frac{\beta(x_c)}{\alpha(x_c)} \leq \frac{D_0 e^{-\frac{1}{2}P_1^2}{\epsilon^2} + D_0 e^{-\frac{1}{2}P_0^2}{\epsilon^2}}{e^{-\frac{1}{2}P_1^2}{\epsilon^2}(1 + d_1) + e^{-\frac{1}{2}P_0^2}{\epsilon^2}(1 + d_0)} \leq \frac{2D_0 e^{-\frac{1}{2}P_0^2}{\epsilon^2}}{e^{-\frac{1}{2}P_0^2}{\epsilon^2}(1 + d_0)}
\]

\[
\leq \frac{2e^{-\pi\omega \psi^2 t^2}}{(1 - e^{-\frac{1}{2}(2\omega_t \psi t + \eta^2))}(1 + 2e^{-\pi\eta^2}(1 + e^{-4\pi\eta^2}))} \leq D_2 e^{-\pi\omega \psi^2 t^2}
\]

where $D_2 = \frac{2}{(1 - e^{-\frac{1}{2}(2\omega_t \psi t + \eta^2))}(1 + 2e^{-\pi\eta^2}(1 + e^{-4\pi\eta^2}))}$

Let $C = D_2 > D_1$, for all $\xi$, we have

\[
b(x_c) \leq Ce^{-\pi\omega \psi^2 t^2}
\]

\[\square\]

It should be noted that to ensure $\omega = 1 - \frac{\sqrt{a^2 + b^2}}{\psi t^2} \geq 0$, $s_1 t \geq \frac{\sqrt{a^2 + b^2}}{\psi}$ is required. Without this requirement, $b(x_c)$ could be very close to 1 and the discussion would not be meaningful.

Besides, theorem 3.1 demands $s_1 \geq \sqrt{a^2 + b^2}\eta_c(\mathbb{Z})$, $t \geq \eta_c(\mathbb{Z})$ and $\eta_c(\mathbb{Z})$ can be regarded as a constant because it is controlled by $\epsilon$ which is related to the designed errors. We have

\[
\omega \geq 1 - \frac{1}{\psi\eta_c^2(\mathbb{Z})}
\]

It is seen that a larger $a/b$ leads to smaller $\psi$ as well as $\omega$ and turns out to be a much larger $b(x_c)$. 