

Figure 1: [**R. 1JBM**] LiDP auditing generally gives tighter estimates of $\hat{\varepsilon}$ than the Bayesian credible interval approach of Zanella-Béguelin et al.



Figure 2: [**R. 1JBM**] Varying m (number of canaries in the null hypothesis) for the Gaussian mechanism: Larger values of m provide tighter lower bounds.



Figure 3: [R. 1JBM] Wilson intervals are a tightening of the Bernstein intervals for both DP and LiDP.



Figure 4: [**R. 2DXh**] Auditing the Laplace mechanism with LiDP: note the $8 \times$ smaple complexity gains.



Figure 5: [**R. W8eW**] Empirical lower bound $\hat{\varepsilon}$ vs. DP upper bound ε when auditing the Gaussian mechanism: the proposed LiDP auditing approach gives much tighter results at small ε than the baseline.